



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

ANNUAL STATEMENT
FOR THE YEAR ENDED DECEMBER 31, 2020
OF THE CONDITION AND AFFAIRS OF THE

Integrity Life Insurance Company

NAIC Group Code08360836NAIC Company Code74780Employer's ID Number86-0214103
(Current)(Prior)

Organized under the Laws ofOhio, State of Domicile or Port of EntryOH

Country of DomicileUnited States of America

Licensed as business type: Life, Accident and Health [X] Fraternal Benefit Societies []

Incorporated/Organized05/03/1966Commenced Business05/25/1966

Statutory Home Office400 BroadwayCincinnati, OH, US 45202
(Street and Number)(City or Town, State, Country and Zip Code)

Main Administrative Office400 BroadwayCincinnati, OH, US 45202513-629-1800
(Street and Number)(City or Town, State, Country and Zip Code)(Area Code) (Telephone Number)

Mail Address400 BroadwayCincinnati, OH, US 45202
(Street and Number or P.O. Box)(City or Town, State, Country and Zip Code)

Primary Location of Books and Records400 BroadwayCincinnati, OH, US 45202513-629-1800
(Street and Number)(City or Town, State, Country and Zip Code)(Area Code) (Telephone Number)

Internet Website Addresswww.integritylife.com

Statutory Statement ContactWade Matthew Fugate513-629-1402
(Name)(Area Code) (Telephone Number)
CompAcctGrp@WesternSouthernLife.com513-629-1871
(E-mail Address)(FAX Number)

OFFICERS

Chairman of the BoardJohn Finn Barrett

SecretaryEdward Joseph Babbitt

President & CEOJill Tripp McGruder

OTHER

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

DIRECTORS OR TRUSTEES

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

State ofOhioSS:
County ofHamilton

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 McGruderPresident & CEO

Edward Joseph BabbittSecretary

Wade Matthew FugateVP and Controller

Subscribed and sworn to before me this12thday ofFebruary, 2021

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	51,780,953	0.676	51,780,953	0	51,780,953	0.677
1.02 All other governments	35,369,583	0.462	35,369,583	0	35,369,583	0.462
1.03 U.S. states, territories and possessions, etc. guaranteed	13,557,112	0.177	13,557,112	0	13,557,112	0.177
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	8,948,887	0.117	8,948,887	0	8,948,887	0.117
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	293,642,826	3.836	293,642,826	0	293,642,826	3.836
1.06 Industrial and miscellaneous	4,812,086,470	62.863	4,812,086,470	0	4,812,086,470	62.869
1.07 Hybrid securities	78,554,994	1.026	78,554,994	0	78,554,994	1.026
1.08 Parent, subsidiaries and affiliates		0.000	0	0	0	0.000
1.09 SVO identified funds		0.000	0	0	0	0.000
1.10 Unaffiliated Bank loans		0.000	0	0	0	0.000
1.11 Total long-term bonds	5,293,940,825	69.158	5,293,940,825	0	5,293,940,825	69.164
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	23,145,775	0.302	23,145,775	0	23,145,775	0.302
2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
2.03 Total preferred stocks	23,145,775	0.302	23,145,775	0	23,145,775	0.302
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	482,783,852	6.307	482,783,852	0	482,783,852	6.307
3.02 Industrial and miscellaneous Other (Unaffiliated)	45,421,577	0.593	45,421,577	0	45,421,577	0.593
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	343,675,966	4.490	343,675,966	0	343,675,966	4.490
3.05 Mutual funds	10,119,404	0.132	10,119,404	0	10,119,404	0.132
3.06 Unit investment trusts		0.000	0	0	0	0.000
3.07 Closed-end funds		0.000	0	0	0	0.000
3.08 Total common stocks	882,000,799	11.522	882,000,799	0	882,000,799	11.523
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000	0	0	0	0.000
4.02 Residential mortgages	0	0.000	0	0	0	0.000
4.03 Commercial mortgages	653,394,116	8.536	653,394,116	0	653,394,116	8.536
4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
4.05 Total valuation allowance		0.000	0	0	0	0.000
4.06 Total mortgage loans	653,394,116	8.536	653,394,116	0	653,394,116	8.536
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000	0		0	0.000
5.02 Properties held for production of income		0.000	0		0	0.000
5.03 Properties held for sale		0.000	0		0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	8,315,938	0.109	8,315,938	0	8,315,938	0.109
6.02 Cash equivalents (Schedule E, Part 2)	211,187,162	2.759	211,187,164	0	211,187,164	2.759
6.03 Short-term investments (Schedule DA)	18,174,851	0.237	18,174,851	11,622,441	29,797,292	0.389
6.04 Total cash, cash equivalents and short-term investments	237,677,951	3.105	237,677,953	11,622,441	249,300,394	3.257
7. Contract loans	107,461,385	1.404	107,461,385		107,461,385	1.404
8. Derivatives (Schedule DB)	118,078,777	1.543	118,078,777		118,078,777	1.543
9. Other invested assets (Schedule BA)	326,147,930	4.261	325,436,748		325,436,748	4.252
10. Receivables for securities	1,384,203	0.018	1,384,203		1,384,203	0.018
11. Securities Lending (Schedule DL, Part 1)	11,622,441	0.152	11,622,441	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0		0	0.000
13. Total invested assets	7,654,854,202	100.000	7,654,143,022	11,622,441	7,654,143,022	100.000

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		668,295,405
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)		1,000,000
	2.2 Additional investment made after acquisition (Part 2, Column 8)		26,308,400
			27,308,400
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		0
	3.2 Totals, Part 3, Column 11		0
			0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		0
	5.2 Totals, Part 3, Column 8		0
			0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		42,209,684
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		0
	9.2 Totals, Part 3, Column 13		0
			0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		0
	10.2 Totals, Part 3, Column 10		0
			0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		653,394,121
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		653,394,121
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		653,394,121

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year	282,276,525
2.	Cost of acquired:	
2.1	Actual cost at time of acquisition (Part 2, Column 8)	40,000,000
2.2	Additional investment made after acquisition (Part 2, Column 9)	11,119,204
		51,119,204
3.	Capitalized deferred interest and other:	
3.1	Totals, Part 1, Column 16	0
3.2	Totals, Part 3, Column 12	0
		0
4.	Accrual of discount	66
5.	Unrealized valuation increase (decrease):	
5.1	Totals, Part 1, Column 13	14,736,768
5.2	Totals, Part 3, Column 9	0
		14,736,768
6.	Total gain (loss) on disposals, Part 3, Column 19	0
7.	Deduct amounts received on disposals, Part 3, Column 16	21,227,294
8.	Deduct amortization of premium and depreciation	17,689
9.	Total foreign exchange change in book/adjusted carrying value:	
9.1	Totals, Part 1, Column 17	0
9.2	Totals, Part 3, Column 14	0
		0
10.	Deduct current year's other than temporary impairment recognized:	
10.1	Totals, Part 1, Column 15	739,648
10.2	Totals, Part 3, Column 11	0
		739,648
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	326,147,932
12.	Deduct total nonadmitted amounts	711,182
13.	Statement value at end of current period (Line 11 minus Line 12)	325,436,750

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year	6,243,789,656
2.	Cost of bonds and stocks acquired, Part 3, Column 7	1,071,748,997
3.	Accrual of discount	5,316,370
4.	Unrealized valuation increase (decrease):	
4.1.	Part 1, Column 12	(209,187)
4.2.	Part 2, Section 1, Column 15	0
4.3.	Part 2, Section 2, Column 13	12,063,945
4.4.	Part 4, Column 11	(52,605,384)
		(40,750,626)
5.	Total gain (loss) on disposals, Part 4, Column 19	72,241,834
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	1,122,770,505
7.	Deduct amortization of premium	22,197,828
8.	Total foreign exchange change in book/adjusted carrying value:	
8.1.	Part 1, Column 15	0
8.2.	Part 2, Section 1, Column 19	0
8.3.	Part 2, Section 2, Column 16	0
8.4.	Part 4, Column 15	0
		0
9.	Deduct current year's other than temporary impairment recognized:	
9.1.	Part 1, Column 14	4,760,191
9.2.	Part 2, Section 1, Column 17	0
9.3.	Part 2, Section 2, Column 14	2,354,704
9.4.	Part 4, Column 13	2,999,978
		10,114,873
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2	1,824,358
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	6,199,087,383
12.	Deduct total nonadmitted amounts	0
13.	Statement value at end of current period (Line 11 minus Line 12)	6,199,087,383

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS					
Governments (Including all obligations guaranteed by governments)	1. United States	51,780,953	52,978,924	58,096,895	41,696,348
	2. Canada	1,253,723	1,509,367	1,400,630	1,000,000
	3. Other Countries	34,115,862	37,910,835	34,857,989	33,034,000
	4. Totals	87,150,538	92,399,126	94,355,514	75,730,348
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	13,557,112	14,735,448	13,545,930	13,585,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	8,948,887	9,812,675	9,334,992	8,550,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	293,642,826	326,678,081	303,754,380	286,761,667
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States	3,870,750,365	4,293,900,829	3,902,613,972	3,831,183,585
	9. Canada	123,172,537	135,522,814	123,651,125	121,042,274
	10. Other Countries	896,718,559	978,180,593	899,472,467	893,704,741
	11. Totals	4,890,641,461	5,407,604,236	4,925,737,564	4,845,930,600
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	5,293,940,824	5,851,229,566	5,346,728,380	5,230,557,615
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States	23,145,776	24,984,840	23,145,776	
	15. Canada				
	16. Other Countries				
	17. Totals	23,145,776	24,984,840	23,145,776	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	23,145,776	24,984,840	23,145,776	
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated)	20. United States	521,202,533	521,202,533	422,234,943	
	21. Canada				
	22. Other Countries	17,122,300	17,122,300	11,171,473	
	23. Totals	538,324,833	538,324,833	433,406,416	
Parent, Subsidiaries and Affiliates	24. Totals	343,675,966	343,675,966	228,981,540	
	25. Total Common Stocks	882,000,799	882,000,799	662,387,956	
	26. Total Stocks	905,146,575	906,985,639	685,533,732	
	27. Total Bonds and Stocks	6,199,087,399	6,758,215,205	6,032,262,112	

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	3,933,278	21,445,829	20,402,164	2,988,620	3,011,062	XXX	51,780,953	1.0	71,378,459	1.3	51,780,953	0
1.2 NAIC 2						XXX	0	0.0	0	0.0		0
1.3 NAIC 3						XXX	0	0.0	0	0.0		0
1.4 NAIC 4						XXX	0	0.0	0	0.0		0
1.5 NAIC 5						XXX	0	0.0	0	0.0		0
1.6 NAIC 6						XXX	0	0.0	0	0.0		0
1.7 Totals	3,933,278	21,445,829	20,402,164	2,988,620	3,011,062	XXX	51,780,953	1.0	71,378,459	1.3	51,780,953	0
2. All Other Governments												
2.1 NAIC 1		14,994,609	3,253,719			XXX	18,248,328	0.3	18,464,444	0.3	5,766,246	12,482,082
2.2 NAIC 2			2,998,717		14,122,540	XXX	17,121,257	0.3	11,260,086	0.2	17,121,257	0
2.3 NAIC 3						XXX	0	0.0	0	0.0		0
2.4 NAIC 4						XXX	0	0.0	0	0.0		0
2.5 NAIC 5						XXX	0	0.0	0	0.0		0
2.6 NAIC 6						XXX	0	0.0	0	0.0		0
2.7 Totals	0	14,994,609	6,252,436	0	14,122,540	XXX	35,369,585	0.6	29,724,530	0.5	22,887,503	12,482,082
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1		5,470,000	5,980,000	2,107,112		XXX	13,557,112	0.2	13,555,452	0.2	13,557,112	0
3.2 NAIC 2						XXX	0	0.0	0	0.0		0
3.3 NAIC 3						XXX	0	0.0	0	0.0		0
3.4 NAIC 4						XXX	0	0.0	0	0.0		0
3.5 NAIC 5						XXX	0	0.0	0	0.0		0
3.6 NAIC 6						XXX	0	0.0	0	0.0		0
3.7 Totals	0	5,470,000	5,980,000	2,107,112	0	XXX	13,557,112	0.2	13,555,452	0.2	13,557,112	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1		5,948,887		3,000,000		XXX	8,948,887	0.2	10,449,881	0.2	8,948,887	0
4.2 NAIC 2						XXX	0	0.0	0	0.0		0
4.3 NAIC 3						XXX	0	0.0	0	0.0		0
4.4 NAIC 4						XXX	0	0.0	0	0.0		0
4.5 NAIC 5						XXX	0	0.0	0	0.0		0
4.6 NAIC 6						XXX	0	0.0	0	0.0		0
4.7 Totals	0	5,948,887	0	3,000,000	0	XXX	8,948,887	0.2	10,449,881	0.2	8,948,887	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	28,542,208	89,744,362	55,405,926	77,138,498	40,204,269	XXX	291,035,263	5.3	358,133,461	6.5	275,430,263	15,605,000
5.2 NAIC 2					2,607,562	XXX	2,607,562	0.0	2,618,464	0.0	2,607,562	0
5.3 NAIC 3						XXX	0	0.0	0	0.0		0
5.4 NAIC 4						XXX	0	0.0	0	0.0		0
5.5 NAIC 5						XXX	0	0.0	0	0.0		0
5.6 NAIC 6						XXX	0	0.0	0	0.0		0
5.7 Totals	28,542,208	89,744,362	55,405,926	77,138,498	42,811,831	XXX	293,642,825	5.4	360,751,925	6.6	278,037,825	15,605,000

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	568,829,185	1,165,544,295	498,963,147	301,970,090	172,583,696	XXX	2,707,890,413	49.7	2,881,907,231	52.5	1,123,008,139	1,584,882,274
6.2 NAIC 2	92,778,272	629,873,332	728,761,511	238,018,925	170,912,263	XXX	1,860,344,303	34.1	1,682,507,427	30.6	1,202,610,937	657,733,366
6.3 NAIC 3	12,005,433	81,929,726	110,658,652	38,681,474	26,721,788	XXX	269,997,073	5.0	220,602,256	4.0	156,872,846	113,124,227
6.4 NAIC 4	7,080,873	59,713,416	51,564,369			XXX	118,358,658	2.2	128,737,942	2.3	16,440,976	101,917,682
6.5 NAIC 5		8,975,286				XXX	8,975,286	0.2	6,822,627	0.1	239,217	8,736,069
6.6 NAIC 6	837,766	2,509			122,230	XXX	962,505	0.0	11,039,561	0.2	962,504	1
6.7 Totals	681,531,529	1,946,038,564	1,389,947,679	578,670,489	370,339,977	XXX	4,966,528,238	91.2	4,931,617,044	89.8	2,500,134,619	2,466,393,619
7. Hybrid Securities												
7.1 NAIC 1					4,853,613	XXX	4,853,613	0.1	7,359,199	0.1	4,853,613	0
7.2 NAIC 2		1,741,167	24,368,431		36,612,722	XXX	62,722,320	1.2	59,604,837	1.1	60,706,325	2,015,995
7.3 NAIC 3			2,000,000	5,000,000		XXX	7,000,000	0.1	5,000,000	0.1	7,000,000	0
7.4 NAIC 4					3,979,060	XXX	3,979,060	0.1	3,979,024	0.1	3,979,060	0
7.5 NAIC 5						XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6						XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	1,741,167	26,368,431	5,000,000	45,445,395	XXX	78,554,993	1.4	75,943,060	1.4	76,538,998	2,015,995
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2						XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3						XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4						XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5						XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6						XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2						XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3						XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4						XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5						XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6						XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

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

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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 11.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 601,304,671	1,303,147,982	584,004,956	387,204,320	220,652,640	0	3,096,314,569	56.8	XXX	XXX	1,483,345,213	1,612,969,356
11.2 NAIC 2	(d) 92,778,272	631,614,499	756,128,659	238,018,925	224,255,087	0	1,942,795,442	35.7	XXX	XXX	1,283,046,081	659,749,361
11.3 NAIC 3	(d) 12,005,433	81,929,726	112,658,652	43,681,474	26,721,788	0	276,997,073	5.1	XXX	XXX	163,872,846	113,124,227
11.4 NAIC 4	(d) 7,080,873	59,713,416	51,564,369	0	3,979,060	0	122,337,718	2.2	XXX	XXX	20,420,036	101,917,682
11.5 NAIC 5	(d) 0	8,975,286	0	0	0	(c) 8,975,286	0	0.2	XXX	XXX	239,217	8,736,069
11.6 NAIC 6	(d) 837,766	2,509	0	0	122,230	0	962,505	0.0	XXX	XXX	962,504	1
11.7 Totals	714,007,015	2,085,383,418	1,504,356,636	668,904,719	475,730,805	0	(b) 5,448,382,593	100.0	XXX	XXX	2,951,885,897	2,496,496,696
11.8 Line 11.7 as a % of Col. 7	13.1	38.3	27.6	12.3	8.7	0.0	100.0	XXX	XXX	XXX	54.2	45.8
12. Total Bonds Prior Year												
12.1 NAIC 1	427,713,817	1,321,789,374	931,209,810	437,601,421	242,933,705	0	XXX	XXX	3,361,248,127	61.2	1,768,470,421	1,592,777,706
12.2 NAIC 2	141,600,288	495,618,980	672,489,544	239,456,931	206,825,071	0	XXX	XXX	1,755,990,814	32.0	1,066,924,111	689,066,703
12.3 NAIC 3	4,925,697	122,163,576	80,492,434	18,020,549	0	0	XXX	XXX	225,602,256	4.1	118,523,160	107,079,096
12.4 NAIC 4	1,045,015	61,201,290	42,030,713	24,460,924	3,979,024	0	XXX	XXX	132,716,966	2.4	26,833,892	105,883,074
12.5 NAIC 5	33,841	5,252,942	1,326,942	208,902	0	0	XXX	XXX	(c) 6,822,627	0.1	3,580,127	3,242,500
12.6 NAIC 6	0	3,015,082	0	0	8,024,479	0	XXX	XXX	(c) 11,039,561	0.2	8,508,227	2,531,334
12.7 Totals	575,318,658	2,009,041,244	1,727,549,443	719,748,727	461,762,279	0	XXX	XXX	(b) 5,493,420,351	100.0	2,992,839,938	2,500,580,413
12.8 Line 12.7 as a % of Col. 9	10.5	36.6	31.4	13.1	8.4	0.0	XXX	XXX	100.0	XXX	54.5	45.5
13. Total Publicly Traded Bonds												
13.1 NAIC 1	162,115,432	576,428,733	316,458,150	248,819,675	179,523,223	0	1,483,345,213	27.2	1,768,470,421	32.2	1,483,345,213	XXX
13.2 NAIC 2	39,819,453	364,946,937	514,706,219	161,310,963	202,262,508	0	1,283,046,080	23.5	1,066,924,111	19.4	1,283,046,080	XXX
13.3 NAIC 3	9,843,685	48,151,029	63,666,837	31,496,088	10,715,207	0	163,872,846	3.0	118,523,160	2.2	163,872,846	XXX
13.4 NAIC 4	13,586	14,042,143	2,385,246	0	3,979,060	0	20,420,035	0.4	26,833,892	0.5	20,420,035	XXX
13.5 NAIC 5	0	239,217	0	0	0	0	239,217	0.0	3,580,127	0.1	239,217	XXX
13.6 NAIC 6	837,766	2,509	0	0	122,230	0	962,505	0.0	8,508,227	0.2	962,505	XXX
13.7 Totals	212,629,922	1,003,810,568	897,216,452	441,626,726	396,602,228	0	2,951,885,896	54.2	2,992,839,938	54.5	2,951,885,896	XXX
13.8 Line 13.7 as a % of Col. 7	7.2	34.0	30.4	15.0	13.4	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	3.9	18.4	16.5	8.1	7.3	0.0	54.2	XXX	XXX	XXX	54.2	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	439,189,239	726,719,249	267,546,806	138,384,645	41,129,417	0	1,612,969,356	29.6	1,592,777,706	29.0	XXX	1,612,969,356
14.2 NAIC 2	52,958,819	266,667,562	241,422,440	76,707,962	21,992,579	0	659,749,362	12.1	689,066,703	12.5	XXX	659,749,362
14.3 NAIC 3	2,161,748	33,778,697	48,991,815	12,185,386	16,006,581	0	113,124,227	2.1	107,079,096	1.9	XXX	113,124,227
14.4 NAIC 4	7,067,287	45,671,273	49,179,123	0	0	0	101,917,683	1.9	105,883,074	1.9	XXX	101,917,683
14.5 NAIC 5	0	8,736,069	0	0	0	0	8,736,069	0.2	3,242,500	0.1	XXX	8,736,069
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	2,531,334	0.0	XXX	0
14.7 Totals	501,377,093	1,081,572,850	607,140,184	227,277,993	79,128,577	0	2,496,496,697	45.8	2,500,580,413	45.5	XXX	2,496,496,697
14.8 Line 14.7 as a % of Col. 7	20.1	43.3	24.3	9.1	3.2	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	9.2	19.9	11.1	4.2	1.5	0.0	45.8	XXX	XXX	XXX	XXX	45.8

(a) Includes \$ 2,127,752,058 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes \$ 0 current year of bonds with Z designations and \$ 8,000,000 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
(c) Includes \$ 239,217 current year, \$ 277,513 prior year of bonds with 5GI designations and \$ 122,230 current year, \$ 78,663 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$ 154,441,769 ; NAIC 2 \$; NAIC 3 \$; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company
SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	350,176	13,269,558	15,745,040	49,314	2,295,785	XXX	31,709,873	0.6	45,695,383	0.8	31,709,873	0
1.02 Residential Mortgage-Backed Securities	2,005,591	4,192,142	2,228,385	1,080,931	18,161	XXX	9,525,210	0.2	10,425,298	0.2	9,525,210	0
1.03 Commercial Mortgage-Backed Securities	1,577,512	3,984,129	2,428,739	1,858,375	697,117	XXX	10,545,872	0.2	15,257,777	0.3	10,545,872	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	3,933,279	21,445,829	20,402,164	2,988,620	3,011,063	XXX	51,780,955	1.0	71,378,458	1.3	51,780,955	0
2. All Other Governments												
2.01 Issuer Obligations	0	14,994,609	6,252,435	0	14,122,540	XXX	35,369,584	0.6	29,724,529	0.5	22,887,502	12,482,082
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	14,994,609	6,252,435	0	14,122,540	XXX	35,369,584	0.6	29,724,529	0.5	22,887,502	12,482,082
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	5,470,000	5,980,000	2,107,112	0	XXX	13,557,112	0.2	13,555,452	0.2	13,557,112	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	0	5,470,000	5,980,000	2,107,112	0	XXX	13,557,112	0.2	13,555,452	0.2	13,557,112	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	5,948,887	0	3,000,000	0	XXX	8,948,887	0.2	10,449,881	0.2	8,948,887	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	0	5,948,887	0	3,000,000	0	XXX	8,948,887	0.2	10,449,881	0.2	8,948,887	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	183,466	826,618	7,077,314	4,052,447	1,217,866	XXX	13,357,711	0.2	9,715,318	0.2	7,557,711	5,800,000
5.02 Residential Mortgage-Backed Securities	16,226,570	48,104,339	19,754,333	16,349,951	2,614,518	XXX	103,049,711	1.9	143,168,786	2.6	103,049,711	0
5.03 Commercial Mortgage-Backed Securities	286,850	3,924,746	2,546,607	0	0	XXX	6,758,203	0.1	8,708,027	0.2	6,758,203	0
5.04 Other Loan-Backed and Structured Securities	11,845,322	36,888,659	26,027,672	56,736,099	38,979,448	XXX	170,477,200	3.1	199,159,796	3.6	160,672,200	9,805,000
5.05 Totals	28,542,208	89,744,362	55,405,926	77,138,497	42,811,832	XXX	293,642,825	5.4	360,751,927	6.6	278,037,825	15,605,000
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	346,317,031	1,336,839,322	1,137,736,227	496,874,077	365,370,373	XXX	3,683,137,030	67.6	3,569,796,862	65.0	2,331,912,535	1,351,224,495
6.02 Residential Mortgage-Backed Securities	58,996,275	138,068,389	35,287,886	11,347,183	486,453	XXX	244,186,186	4.5	259,694,031	4.7	25,829,670	218,356,516
6.03 Commercial Mortgage-Backed Securities	156,513,853	257,837,311	70,197,983	34,776,108	0	XXX	519,325,255	9.5	547,237,930	10.0	113,032,997	406,292,258
6.04 Other Loan-Backed and Structured Securities	119,704,370	213,293,542	146,725,583	35,673,119	4,483,150	XXX	519,879,764	9.5	554,888,221	10.1	29,359,414	490,520,350
6.05 Totals	681,531,529	1,946,038,564	1,389,947,679	578,670,487	370,339,976	XXX	4,966,528,235	91.2	4,931,617,044	89.8	2,500,134,616	2,466,393,619
7. Hybrid Securities												
7.01 Issuer Obligations	0	1,741,167	7,000,000	5,000,000	30,211,301	XXX	43,952,468	0.8	43,594,637	0.8	43,952,468	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	19,368,431	0	15,234,094	XXX	34,602,525	0.6	32,348,423	0.6	32,586,530	2,015,995
7.05 Totals	0	1,741,167	26,368,431	5,000,000	45,445,395	XXX	78,554,993	1.4	75,943,060	1.4	76,538,998	2,015,995
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1A - SECTION 2 (Continued)

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.03 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	346,850,673	1,379,090,161	1,179,791,016	511,082,950	413,217,865	XXX	3,830,032,665	70.3	XXX	XXX	2,460,526,088	1,369,506,577
11.02 Residential Mortgage-Backed Securities	77,228,436	190,364,870	57,270,604	28,778,065	3,119,132	XXX	356,761,107	6.5	XXX	XXX	138,404,591	218,356,516
11.03 Commercial Mortgage-Backed Securities	158,378,215	265,746,186	75,173,329	36,634,483	697,117	XXX	536,629,330	9.8	XXX	XXX	130,337,072	406,292,258
11.04 Other Loan-Backed and Structured Securities	131,549,692	250,182,201	192,121,686	92,409,218	58,696,692	XXX	724,959,489	13.3	XXX	XXX	222,618,144	502,341,345
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals	714,007,016	2,085,383,418	1,504,356,635	668,904,716	475,730,806	0	5,448,382,591	100.0	XXX	XXX	2,951,885,895	2,496,496,696
11.09 Line 11.08 as a % of Col. 7	13.1	38.3	27.6	12.3	8.7	0.0	100.0	XXX	XXX	XXX	54.2	45.8
12. Total Bonds Prior Year												
12.01 Issuer Obligations	282,258,164	1,276,114,737	1,273,435,442	504,674,770	386,048,949	XXX	XXX	XXX	3,722,532,062	67.8	2,383,081,102	1,339,450,960
12.02 Residential Mortgage-Backed Securities	60,895,611	155,090,916	115,358,427	73,919,667	8,023,494	XXX	XXX	XXX	413,288,115	7.5	185,374,806	227,913,309
12.03 Commercial Mortgage-Backed Securities	133,402,862	271,292,440	127,548,016	38,030,385	930,031	XXX	XXX	XXX	571,203,734	10.4	156,552,003	414,651,731
12.04 Other Loan-Backed and Structured Securities	98,762,021	306,543,152	211,207,557	103,123,906	66,759,804	XXX	XXX	XXX	786,396,440	14.3	267,832,028	518,564,412
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.08 Totals	575,318,658	2,009,041,245	1,727,549,442	719,748,728	461,762,278	0	XXX	XXX	5,493,420,351	100.0	2,992,839,939	2,500,580,412
12.09 Line 12.08 as a % of Col. 9	10.5	36.6	31.4	13.1	8.4	0.0	XXX	XXX	100.0	XXX	54.5	45.5
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	152,044,782	820,522,372	784,659,409	364,727,087	338,572,438	XXX	2,460,526,088	45.2	2,383,081,102	43.4	2,460,526,088	XXX
13.02 Residential Mortgage-Backed Securities	23,606,017	61,597,269	25,187,510	24,894,663	3,119,132	XXX	138,404,591	2.5	185,374,806	3.4	138,404,591	XXX
13.03 Commercial Mortgage-Backed Securities	23,571,690	81,160,539	23,049,351	1,858,375	697,117	XXX	130,337,072	2.4	156,552,003	2.8	130,337,072	XXX
13.04 Other Loan-Backed and Structured Securities	13,407,434	40,530,389	64,320,180	50,146,599	54,213,542	XXX	222,618,144	4.1	267,832,028	4.9	222,618,144	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	212,629,923	1,003,810,569	897,216,450	441,626,724	396,602,229	0	2,951,885,895	54.2	2,992,839,939	54.5	2,951,885,895	XXX
13.09 Line 13.08 as a % of Col. 7	7.2	34.0	30.4	15.0	13.4	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	3.9	18.4	16.5	8.1	7.3	0.0	54.2	XXX	XXX	XXX	54.2	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	194,805,891	558,567,789	395,131,607	146,355,863	74,645,427	XXX	1,369,506,577	25.1	1,339,450,960	24.4	XXX	1,369,506,577
14.02 Residential Mortgage-Backed Securities	53,622,419	128,767,601	32,083,094	3,883,402	0	XXX	218,356,516	4.0	227,913,309	4.1	XXX	218,356,516
14.03 Commercial Mortgage-Backed Securities	134,806,525	184,585,647	52,123,978	34,776,108	0	XXX	406,292,258	7.5	414,651,731	7.5	XXX	406,292,258
14.04 Other Loan-Backed and Structured Securities	118,142,258	209,651,812	127,801,506	42,262,619	4,483,150	XXX	502,341,345	9.2	518,564,412	9.4	XXX	502,341,345
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	501,377,093	1,081,572,849	607,140,185	227,277,992	79,128,577	0	2,496,496,696	45.8	2,500,580,412	45.5	XXX	2,496,496,696
14.09 Line 14.08 as a % of Col. 7	20.1	43.3	24.3	9.1	3.2	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	9.2	19.9	11.1	4.2	1.5	0.0	45.8	XXX	XXX	XXX	XXX	45.8

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	5,061,867	5,061,867	0	0	0
2. Cost of short-term investments acquired	53,274,604	53,274,604			
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	6,878	6,878			
6. Deduct consideration received on disposals	40,168,498	40,168,498			
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)	18,174,851	18,174,851	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	18,174,851	18,174,851	0	0	0

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

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)	96,799,914
2.	Cost paid/(consideration received) on additions:	
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	22,321,181
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	37,504
		22,358,685
3.	Unrealized valuation increase/(decrease):	
3.1	Section 1, Column 17	(13,981,802)
3.2	Section 2, Column 19	(15,205,572)
		(29,187,374)
4.	SSAP No. 108 Adjustments	
5.	Total gain (loss) on termination recognized, Section 2, Column 22	2,629,814
6.	Considerations received/(paid) on terminations, Section 2, Column 15	23,064,447
7.	Amortization:	
7.1	Section 1, Column 19	0
7.2	Section 2, Column 21	0
		0
8.	Adjustment to the book/adjusted carrying value of hedged item:	
8.1	Section 1, Column 20	0
8.2	Section 2, Column 23	0
		0
9.	Total foreign exchange change in book/adjusted carrying value:	
9.1	Section 1, Column 18	0
9.2	Section 2, Column 20	0
		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)	69,536,592
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	69,536,592

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)	367,168
3.1	Add:	
	Change in variation margin on open contracts - Highly effective hedges	
3.11	Section 1, Column 15, current year minus	0
3.12	Section 1, Column 15, prior year	0
		0
	Change in variation margin on open contracts - All other	
3.13	Section 1, Column 18, current year minus	(509,172)
3.14	Section 1, Column 18, prior year	(472,453)
		(36,719)
		(36,719)
3.2	Add:	
	Change in adjustment to basis of hedged item	
3.21	Section 1, Column 17, current year to date minus	0
3.22	Section 1, Column 17, prior year	0
		0
	Change in amount recognized	
3.23	Section 1, Column 19, current year to date minus	(509,172)
3.24	Section 1, Column 19, prior year plus	(472,453)
3.25	SSAP No. 108 Adjustments	(36,719)
		(36,719)
3.3	Subtotal (Line 3.1 minus Line 3.2)	0
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)	(11,585,312)
4.2	Less:	
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17)	0
4.22	Amount recognized (Section 2, Column 16)	(11,585,312)
4.23	SSAP No. 108 Adjustments	(11,585,312)
		(11,585,312)
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)	2,096,985
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	2,096,985

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

N O N E

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

N O N E

ANNUAL STATEMENT FOR THE YEAR 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.....	69,536,572	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	2,096,985	
3.	Total (Line 1 plus Line 2)		71,633,557
4.	Part D, Section 1, Column 5	118,078,777	
5.	Part D, Section 1, Column 6	(46,445,220)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	69,536,572	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		69,536,572
10.	Part D, Section 1, Column 8	115,981,792	
11.	Part D, Section 1, Column 9	(46,445,220)	
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	2,096,986	
15.	Part D, Section 1, Column 11	2,096,986	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1	2	3	4
	Total	Bonds	Money Market Mutual funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year	246,463,257	140,205,654	106,257,603	0
2. Cost of cash equivalents acquired	4,647,067,689	3,452,335,320	1,194,732,369	
3. Accrual of discount	0	0	0	
4. Unrealized valuation increase (decrease)	0	0	0	
5. Total gain (loss) on disposals	65,702	65,702	0	
6. Deduct consideration received on disposals	4,682,409,485	3,456,339,758	1,226,069,727	
7. Deduct amortization of premium	0	0	0	
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	
9. Deduct current year's other than temporary impairment recognized	0	0	0	
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	211,187,163	136,266,918	74,920,245	0
11. Deduct total nonadmitted amounts	0	0	0	
12. Statement value at end of current period (Line 10 minus Line 11)	211,187,163	136,266,918	74,920,245	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0009044		Springville	UT		04/05/2006	6.070	2,445,004	0	0	0	0	0	6,080,000	02/12/2006
0009047		Ocala	FL		10/19/2007	6.080	986,425	0	0	0	0	0	11,400,000	08/06/2007
0009050		Houston	TX		09/28/2011	5.250	5,269,397	0	0	0	0	0	11,500,000	04/21/2011
0009052		Brentwood	TN		07/17/2014	5.150	6,889,005	0	0	0	0	0	21,300,000	05/08/2014
0009053		Frankfort	KY		12/12/2014	4.840	14,334,089	0	0	0	0	0	28,500,000	10/28/2014
0009054		Eldersburg	MD		12/18/2014	4.900	24,370,122	0	0	0	0	0	46,800,000	10/24/2014
0009055		Charlottesville	VA		10/06/2015	4.480	13,979,826	0	0	0	0	0	26,400,000	06/16/2015
0009056		Blacksburg	VA		10/06/2015	4.530	6,075,464	0	0	0	0	0	14,100,000	06/12/2015
0009058		Westfield	IN		11/03/2015	4.450	23,218,487	0	0	0	0	0	38,000,000	10/09/2015
0009059		Cincinnati	OH		11/12/2015	5.000	22,997,234	0	0	0	0	0	38,100,000	07/07/2015
0009060		Vineyard	UT		12/07/2015	4.300	29,716,064	0	0	0	0	0	52,900,000	09/03/2015
0009061		Westminster	CO		08/01/2016	4.500	34,603,177	0	0	0	0	0	50,900,000	05/18/2016
0009062		Humble	TX		08/03/2016	3.950	20,681,994	0	0	0	0	0	30,000,000	06/22/2016
0009063		Charleston	SC		10/14/2016	4.500	24,282,100	0	0	0	0	0	41,820,000	04/08/2016
0009064		Columbus	OH		10/31/2016	4.150	36,801,813	0	0	0	0	0	51,600,000	10/04/2016
0009065		Washington	DC		11/04/2016	4.500	31,975,701	0	0	0	0	0	54,300,000	09/10/2016
0009066		Westfield	IN		11/22/2016	4.450	9,878,947	0	0	0	0	0	14,400,000	08/23/2016
0009067		Silver Spring	MD		01/03/2017	4.250	18,490,477	0	0	0	0	0	41,100,000	11/16/2016
0009068		Dayton	OH		02/17/2017	4.650	10,583,982	0	0	0	0	0	21,100,000	04/11/2016
0009069		Las Vegas	NV		04/07/2017	4.030	13,042,854	0	0	0	0	0	21,900,000	03/09/2017
0009070		Louisville	KY		04/20/2017	4.550	35,619,152	0	0	0	0	0	60,600,000	10/14/2016
0009071		Naples	FL		08/07/2017	4.800	30,667,478	0	0	0	0	0	53,000,000	04/30/2017
0009072		Columbus	OH		10/25/2017	4.600	42,703,492	0	0	0	0	0	63,880,000	09/06/2017
0009073		Seattle	WA		03/28/2018	5.220	40,220,000	0	0	0	0	0	71,170,000	06/02/2017
0009074		EL Paso	TX		06/13/2018	4.800	6,612,960	0	0	0	0	0	9,470,000	05/14/2018
0009075		Clearwater	FL		08/21/2018	4.540	41,580,000	0	0	0	0	0	69,500,000	08/09/2018
0009076		Columbus	OH		07/18/2019	4.500	40,500,000	0	0	0	0	0	53,450,000	05/22/2019
0009077		Noblesville	IN		09/10/2019	5.250	28,680,864	0	0	0	0	0	41,700,000	04/15/2019
0009078		Louisville	KY		09/19/2019	5.000	4,951,231	0	0	0	0	0	60,600,000	10/14/2016
0009079		Breckenridge	CO		12/19/2019	3.800	25,238,253	0	0	0	0	0	39,310,000	11/29/2019
0009080		Charleston	SC		12/20/2019	5.250	5,000,000	0	0	0	0	0	42,270,000	12/04/2019
0009081		Dayton	OH		11/04/2020	4.650	998,524	0	0	0	0	0	21,100,000	04/11/2016
0599999. Mortgages in good standing - Commercial mortgages-all other							653,394,116	0	0	0	0	0	1,208,450,000	XXX
0899999. Total Mortgages in good standing							653,394,116	0	0	0	0	0	1,208,450,000	XXX
1699999. Total - Restructured Mortgages							0	0	0	0	0	0	0	XXX
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0	0	0	0	0	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							653,394,116	0	0	0	0	0	1,208,450,000	XXX

General Interrogatory:

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

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE B - PART 2

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

[illegible]

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0009048	Naples	FL		03/04/2010	02/19/2020	6,816,422	0	0	0	0	0	0	6,774,239	6,774,239	0	0	0
0009049	City of Industry	CA		06/02/2011	12/07/2020	3,921,736	0	0	0	0	0	0	3,790,447	3,790,447	0	0	0
0009057	Aurora	CO		10/08/2015	01/10/2020	20,437,580	0	0	0	0	0	0	20,437,580	20,437,580	0	0	0
0199999. Mortgages closed by repayment						31,175,738	0	0	0	0	0	0	31,002,266	31,002,266	0	0	0
0009044	Springville	UT		04/05/2006		2,610,215	0	0	0	0	0	0	0	0	165,211	0	0
0009047	Ocala	FL		10/19/2007		1,774,828	0	0	0	0	0	0	0	0	788,402	0	0
0009048	Naples	FL		03/04/2010		6,816,422	0	0	0	0	0	0	0	0	42,183	0	0
0009049	City of Industry	CA		06/02/2011		3,921,736	0	0	0	0	0	0	0	0	131,289	0	0
0009050	Houston	TX		09/28/2011		5,621,466	0	0	0	0	0	0	0	0	352,069	0	0
0009052	Brentwood	TN		07/17/2014		7,504,036	0	0	0	0	0	0	0	0	615,031	0	0
0009053	Frankfort	KY		12/12/2014		15,422,572	0	0	0	0	0	0	0	0	1,088,484	0	0
0009054	Eldersburg	MD		12/18/2014		25,014,889	0	0	0	0	0	0	0	0	644,766	0	0
0009055	Charlottesville	VA		10/06/2015		14,408,086	0	0	0	0	0	0	0	0	428,260	0	0
0009056	Blacksburg	VA		10/06/2015		6,356,533	0	0	0	0	0	0	0	0	281,069	0	0
0009058	Westfield	IN		11/03/2015		23,685,097	0	0	0	0	0	0	0	0	466,610	0	0
0009059	Cincinnati	OH		11/12/2015		22,647,682	0	0	0	0	0	0	0	0	219,191	0	0
0009060	Vineyard	UT		12/07/2015		30,324,319	0	0	0	0	0	0	0	0	608,255	0	0
0009061	Westminster	CO		08/01/2016		35,219,782	0	0	0	0	0	0	0	0	616,605	0	0
0009062	Humble	TX		08/03/2016		21,111,437	0	0	0	0	0	0	0	0	429,443	0	0
0009063	Charleston	SC		10/14/2016		24,630,998	0	0	0	0	0	0	0	0	348,898	0	0
0009064	Columbus	OH		10/31/2016		37,447,399	0	0	0	0	0	0	0	0	645,586	0	0
0009065	Washington	DC		11/04/2016		32,457,202	0	0	0	0	0	0	0	0	481,501	0	0
0009066	Westfield	IN		11/22/2016		10,054,644	0	0	0	0	0	0	0	0	175,697	0	0
0009067	Silver Spring	MD		01/03/2017		18,883,849	0	0	0	0	0	0	0	0	393,373	0	0
0009068	Dayton	OH		02/17/2017		10,767,805	0	0	0	0	0	0	0	0	183,823	0	0
0009069	Las Vegas	NV		04/07/2017		13,196,413	0	0	0	0	0	0	0	0	153,558	0	0
0009070	Louisville	KY		04/20/2017		36,000,000	0	0	0	0	0	0	0	0	380,848	0	0
0009071	Naples	FL		08/07/2017		31,256,983	0	0	0	0	0	0	0	0	589,506	0	0
0009072	Columbus	OH		10/25/2017		43,439,729	0	0	0	0	0	0	0	0	736,237	0	0
0009074	El Paso	TX		06/13/2018		6,804,238	0	0	0	0	0	0	0	0	191,278	0	0
0009078	Louisville	KY		09/19/2019		5,000,000	0	0	0	0	0	0	0	0	48,769	0	0
0009081	Dayton	OH		11/04/2020		0	0	0	0	0	0	0	0	0	1,476	0	0
0299999. Mortgages with partial repayments						492,378,360	0	0	0	0	0	0	0	11,207,418	0	0	0
0599999 - Totals						523,554,098	0	0	0	0	0	0	31,002,266	42,209,684	0	0	0

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi- fication	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum- brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreci- ation) or (Amorti- zation)/ Accretion	Current Year's Other- Than- Tempo- rary Impair- ment Recogn- ized	Capital- ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest- ment Income	Commit- ment for Additional Invest- ment	Percent- age of Owner- ship
652508-10-8	NEWSTONE CAPITAL PARTNERS II LP THL Credit DIRECT LENDING FUND III LLC		MONTEREY PARK BOSTON	CA MA	NEWSTONE CAPITAL PARTNERS II LP THL Credit DIRECT LENDING FUND III LLC	5. S 1. FE	03/15/2011 10/24/2016	3 1	1,409,592 8,613,607	1,800,825 9,048,583	1,800,825 9,048,583	191,188 186,759						1 1,902,832	1.370 4.680
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated									10,023,199	10,849,409	10,849,409	377,948	0	0	0	0	0	1,902,833	XXX
34918*-10-0	Emerging Market LLC FT WASHINGTON FIXED INCOME LLC FIXED INCOME		CINCINNATI	OH	Emerging Market LLC FT WASHINGTON FIXED INCOME LLC FIXED	4.B	01/15/2013	2	65,000,000	94,292,344	94,292,344	6,601,395							33.350
349188-10-8	LLC		CINCINNATI	OH	INCOME LLC	3.B	11/20/2020	2	40,000,000	40,383,071	40,383,071	383,071							
34920*-10-2	FORT WASHINGTON HIGH YIELD INV LLC		CINCINNATI	OH	FORT WASHINGTON HIGH YIELD INV LLC	4.B	04/24/2014	2	16,000,000	21,787,530	21,787,530	826,639							6.380
1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated									121,000,000	156,462,945	156,462,945	7,811,105	0	0	0	0	0	0	XXX
	Ares Capital Europe II		CAYMAN ISLANDS	CYM	Ares Capital Europe II		03/27/2013	1	6,665,124	6,766,094	6,766,094	257,308					260,675	3,600,588	2.340
	Audax Direct Lending Solutions D		WILMINGTON	DE	Audax Direct Lending Solutions D		10/24/2018	2	6,744,804	7,048,429	7,048,429	652,515					584,904		2.640
	AUDAX MEZZANINE IV		WILMINGTON	DE	AUDAX MEZZANINE IV		09/30/2016	2	6,706,384	6,817,550	6,817,550	463,783					434,367	4,421,909	2.160
	Benefit Street Partners Debt Fund IV LP		WILMINGTON	DE	Benefit Street Partners Debt Fund IV LP		01/24/2017		9,661,812	9,805,598	9,805,598	613,403					654,463	5,005,918	1.160
	CARLYLE MEZZANINE PARTNERS LP L.P.		WASHINGTON	DC	CARLYLE MEZZANINE PARTNERS LP L.P.		05/05/2006	3	136,701	226,845	226,845	4,467						1,097	4.580
	Goldman Sachs LP LP		New York	NY	Goldman Sachs LP LP		07/18/2016		15,654,627	16,457,265	16,457,265	1,414,777					932,193	1,100,000	2.540
	Maranon Sr Credit Strategies		CHICAGO	IL	Maranon Sr Credit Strategies		09/21/2017		4,243,359	4,235,910	4,235,910	(19,110)					84,781	320,472	6.600
	REGIMENT CAPITAL SSF V LP		BOSTON	MA	REGIMENT CAPITAL SSF V LP		07/15/2011	1	300,633	302,638	302,638	458,431		725,744				6,423,624	1.610
	TCW Direct Lending LLC		LOS ANGELES	CA	TCW Direct Lending LLC		03/31/2015	1	5,337,457	5,406,274	5,406,274	(126,800)					412,830	5,065,882	0.900
	WATERFALL EDEN FUND LP		New York	NY	WATERFALL EDEN FUND LP		06/08/2016		8,871,470	11,661,199	11,661,199	(1,209,958)							0.590
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated									64,322,371	68,727,800	68,727,800	2,508,817	0	725,744	0	0	3,364,212	25,939,490	XXX
	FT WASHINGTON FLEX INCOME LLC FLEX INCOME LLC		CINCINNATI	OH	FT WASHINGTON FLEX INCOME LLC FLEX INCOME LLC		09/27/2019		50,000,000	56,322,773	56,322,773	5,439,393							
1899999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Affiliated									50,000,000	56,322,773	56,322,773	5,439,393	0	0	0	0	0	0	XXX
	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP		NEW YORK	NY	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP		01/05/2012	2	1,567,993	3,301,647	3,301,647	56,816						252,123	1.950
1999999. Joint Venture Interests - Common Stock - Unaffiliated									1,567,993	3,301,647	3,301,647	56,816	0	0	0	0	0	252,123	XXX
000000-00-0	TXFL NNN OFFICE INV HOLDINGS, LLC		Cincinnati	OH	JDM Partners		07/01/2019		9,975,000	10,183,073	10,183,073	(137,986)			0		820,833		14.820
	14.82 PARTNERSHIP INTEREST LIMITED LIABILITY COMPANY															0		0	
000000-00-0	PATTERSON @ FIRST INV. HOLDINGS, LLC		DAYTON	OH	CRAWFORD/DOYLE		07/27/2016		710,881	711,182	711,182	0	0	13,904		0	0	0	100.000
	100.00% PARTNERSHIP INTEREST LIMITED LIABILITY COMPANY																		
2299999. Joint Venture Interests - Real Estate - Affiliated									10,685,881	10,894,255	10,894,255	(137,986)	0	13,904	0	0	820,833	0	XXX
023138-AA-8	AMBAC ASSURANCE CORP 5.1% Due 6/7/2020 Ann-6/7				AMBAC ASSURANCE CORP 5.1% Due 6/7/2020 Ann-6/7		02/12/2018		65,058	89,176	65,058								
401378-AA-2	GUARDIAN LIFE INSURANCE 7 3/8% Due 9/30/2039 MS30				GUARDIAN LIFE INSURANCE 7 3/8% Due 9/30/2039 MS30		01/01/2015		519,715	767,425	516,494		(414)				9,321		
638671-AJ-6	NATIONWIDE MUTUAL INS Fit % Due 12/15/2024 MJSD15				NATIONWIDE MUTUAL INS Fit % Due 12/15/2024 MJSD15		01/01/2009		1,000,000	991,281	1,000,000						1,184		
649526-AF-5	NEW YORK LIFE 6 3/4% Due 11/15/2039 MN15				NEW YORK LIFE 6 3/4% Due 11/15/2039 MN15		01/01/2015		2,258,980	3,091,601	2,212,558		(6,074)				17,250		
668131-AA-3	NORTHWESTERN MUT LIFE 6.063% Due 3/30/2040 MS30				NORTHWESTERN MUT LIFE 6.063% Due 3/30/2040 MS30		01/01/2015		5,124,480	7,289,357	5,102,668		(2,904)				76,630		
878091-BC-0	TIAA 6.85% Due 12/16/2039 JD16				TIAA 6.85% Due 12/16/2039 JD16		01/01/2011		5,115,390	7,818,865	5,095,009		(2,507)				14,271		
878091-BD-8	TIAA 4.9% Due 9/15/2044 MS15				TIAA 4.9% Due 9/15/2044 MS15		04/13/2015		2,045,771	2,406,922	2,015,986		(5,724)				25,754		
2799999. Surplus Debentures, etc - Unaffiliated									16,129,394	22,454,627	16,007,772	0	(17,623)	0	0	0	144,409	0	XXX
000000-00-0	R4 Housing Partners LP		New York	NY	RHP GP LLC		05/30/2012		3,581,330	4,706,506	3,581,330	(1,319,325)							15.150
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									3,581,330	4,706,506	3,581,330	(1,319,325)	0	0	0	0	0	0	XXX
4899999. Total - Unaffiliated									95,624,287	110,039,989	102,467,958	1,624,256	(17,623)	725,744	0	0	3,508,621	28,094,445	XXX
4999999. Total - Affiliated									181,685,881	223,679,973	223,679,973	13,112,512	0	13,904	0	0	820,833	0	XXX
5099999 - Totals									277,310,168	333,719,962	326,147,931	14,736,768	(17,623)	739,648	0	0	4,329,454	28,094,445	XXX

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..\$	0	1B ..\$	0	1C ..\$	0	1D ..\$	0	1E ..\$	0	1F ..\$	0	1G ..\$	0
2A ..\$	0	2B ..\$	0	2C ..\$	0								
3A ..\$	0	3B ..\$	40,383,071	3C ..\$	0								
4A ..\$	0	4B ..\$	116,079,874	4C ..\$	0								
5A ..\$	0	5B ..\$	0	5C ..\$	0								
6\$	0												

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
		3 City	4 State							
	THL Credit DIRECT LENDING FUND III LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND III LLC	10/24/2016	1		523,587		4.680
1599999. Joint	Venture Interests - Fixed Income - NAIC Designation Assigned by the	SVO - Unaffiliated					0	523,587	0	XXX
34918*-10-1	CINCINNATI	OH	OH	FT WASHINGTON FIXED INCOME LLC FIXED INCOME LLC	11/20/2020	2	40,000,000			
1699999. Joint	Venture Interests - Fixed Income - NAIC Designation Assigned by the	SVO - Affiliated					40,000,000	0	0	XXX
	Audax Direct Lending Solutions D	WILMINGTON	DE	Audax Direct Lending Solutions D	10/24/2018	2		2,916,595		2.640
	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	2		1,689,643		2.160
	Benefit Street Partners Debt Fund IV LP	WILMINGTON	DE	Benefit Street Partners Debt Fund IV LP	01/24/2017			4,671,933		1.160
	Goldman Sachs LP LP	New York	NY	Goldman Sachs LP LP	07/18/2016			800,000		2.540
	Maranon Sr Credit Strategies	CHICAGO	IL	Maranon Sr Credit Strategies	09/21/2017			467,028		6.600
1799999. Joint	Venture Interests - Fixed Income - NAIC Designation Not Assigned by the	SVO - Unaffiliated					0	10,545,199	0	XXX
	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	NEW YORK	NY	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	01/05/2012	2		50,418		1.000
1999999. Joint	Venture Interests - Common Stock - Unaffiliated						0	50,418	0	XXX
4899999. Total -	Unaffiliated						0	11,119,204	0	XXX
4999999. Total -	Affiliated						40,000,000	0	0	XXX
5099999 - Totals							40,000,000	11,119,204	0	XXX

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
652506-10-8	NEWSTONE CAPITAL PARTNERS II LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS II LP	03/15/2011	01/13/2020	400,690					0		400,690	400,690			0	
	THL Credit DIRECT LENDING FUND III LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND III LLC	10/24/2016	01/17/2020	3,458,991					0		3,458,991	3,458,991			0	
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							3,859,681	0	0	0	0	0	0	3,859,681	3,859,681	0	0	0	0
	Ares Capital Europe II	CAYMAN ISLANDS	CYM	Ares Capital Europe II	03/27/2013	03/11/2020	400,753					0		400,753	400,753			0	260,675
	Audax Direct Lending Solutions D	WILMINGTON	DE	Audax Direct Lending Solutions D	10/24/2018	01/24/2020	693,169					0		693,169	693,169			0	584,904
	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	01/09/2020	510,477					0		510,477	510,477			0	434,367
	Benefit Street Partners Debt Fund IV LP	WILMINGTON	DE	Benefit Street Partners Debt Fund IV LP	01/24/2017	03/04/2020	4,440,342					0		4,440,342	4,440,342			0	654,463
	Goldman Sachs LP LP	New York	NY	Goldman Sachs LP LP	07/18/2016	01/27/2020	1,555,892					0		1,555,892	1,555,892			0	932,193
	Maranon Sr Credit Strategies	CHICAGO	IL	Maranon Sr Credit Strategies	09/21/2017	02/27/2020	329,102					0		329,102	329,102			0	84,781
	TOW Direct Lending LLC	LOS ANGELES	CA	TOW Direct Lending LLC	03/31/2015	03/04/2020	3,095,651					0		3,095,651	3,095,651			0	412,830
	WATERFALL EDEN FUND LP	New York	NY	WATERFALL EDEN FUND LP	06/08/2016	07/15/2020	4,278,530					0		4,278,530	4,278,530			0	
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							15,303,916	0	0	0	0	0	0	15,303,916	15,303,916	0	0	0	3,364,212
	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	NEW YORK	NY	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	01/05/2012	01/03/2020	1,887,755					0		1,887,755	1,887,755			0	
1999999. Joint Venture Interests - Common Stock - Unaffiliated							1,887,755	0	0	0	0	0	0	1,887,755	1,887,755	0	0	0	0
000000-00-0	TXFL NNN OFFICE INV. HOLDINGS, LLC	CINCINNATI	OH	PARTIAL CAPITAL REPAYMENT	07/01/2019	07/18/2020	10,333,559					0		12,500	12,500			0	
	14.82 PARTNERSHIP INTEREST LIMITED LIABILITY COMPANY											0						0	
000000-00-0	Patterson @ First Inv. Holdings, LLC	Dayton	OH	PARTIAL CAPITAL REPAYMENT	07/27/2016	11/03/2020	888,526					0		163,441	163,441			0	
	100.00 PARTNERSHIP INTEREST LIMITED LIABILITY COMPANY											0						0	
2299999. Joint Venture Interests - Real Estate - Affiliated							11,222,085	0	0	0	0	0	0	175,941	175,941	0	0	0	0
4899999. Total - Unaffiliated							21,051,353	0	0	0	0	0	0	21,051,353	21,051,353	0	0	0	3,364,212
4999999. Total - Affiliated							11,222,085	0	0	0	0	0	0	175,941	175,941	0	0	0	0
5099999 - Totals							32,273,438	0	0	0	0	0	0	21,227,294	21,227,294	0	0	0	3,364,212

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
690353-3B-1	OPIC AGENCY DEBENTURES				1.A	4,124,450	100.0000	4,124,450	4,124,450	4,124,450	0	0	0	0	0.100	1.833	FIAN	479	41,837	06/04/2018	02/15/2028
690353-3C-9	OPIC AGENCY DEBENTURES				1.A	1,590,909	100.0000	1,590,909	1,590,909	1,590,909	0	0	0	0	0.100	1.825	FIAN	185	15,376	06/12/2018	05/15/2024
690353-4F-1	OPIC AGENCY DEBENTURES				1.A	578,571	100.0000	578,571	578,571	578,571	0	0	0	0	0.080	1.538	IJSD	15	4,510	02/24/2020	09/20/2027
690353-4W-4	OPIC AGENCY DEBENTURES				1.A	1,733,333	100.0000	1,733,333	1,733,333	1,733,333	0	0	0	0	0.080	2.335	IJSD	45	12,614	12/11/2018	06/20/2027
690353-5A-1	OPIC AGENCY DEBENTURES				1.A	2,100,000	100.0000	2,100,000	2,100,000	2,100,000	0	0	0	0	0.090	2.350	FIAN	243	20,297	05/30/2019	05/15/2024
690353-L7-0	OPIC VRDN				1.A	2,387,476	100.0000	2,387,476	2,387,476	2,387,476	0	0	0	0	0.100	0.168	JAJO	543	27,280	02/03/2016	10/10/2025
690353-U8-8	OPIC				1.A	3,262,960	100.0000	3,262,960	3,262,960	3,262,960	0	0	0	0	0.110	1.361	FIAN	451	31,537	05/10/2019	02/15/2028
690353-X9-3	OPIC AGENCY DEBENTURES				1.A	3,426,108	100.0000	3,426,108	3,426,108	3,426,108	0	0	0	0	0.100	1.833	FIAN	397	33,114	05/10/2018	02/15/2028
690353-X0-5	OPIC VRDN				1.A	4,486,111	100.0000	4,486,111	4,486,111	4,486,111	0	0	0	0	0.080	0.168	JAJO	914	52,681	01/06/2016	07/15/2025
912810-FT-0	U S TREASURY				1.A	48,985	146.6250	73,313	50,000	49,314	0	31	0	0	4.500	4.627	FA	850	2,250	12/12/2006	02/15/2036
912810-SN-9	U S TREASURY				1.A	2,294,363	90.6560	2,201,134	2,428,000	2,295,785	0	1,422	0	0	1.250	1.477	MN	3,940	11,619	11/13/2020	05/15/2030
912828-3W-8	U S TREASURY	SD			1.A	4,519,002	114.6250	5,158,125	4,500,000	4,515,488	0	(1,948)	0	0	2.750	2.697	FA	46,743	123,750	02/28/2019	02/15/2028
91282C-AJ-0	US TREASURY N/B	SD			1.A FE	444,065	99.6560	443,470	445,000	444,113	0	48	0	0	0.250	0.293	FA	372	0	10/07/2020	08/31/2025
91282C-AJ-0	US TREASURY N/B				1.A FE	209,559	99.6560	209,278	210,000	209,582	0	23	0	0	0.250	0.293	FA	175	0	10/07/2020	08/31/2025
91282C-AM-3	US TREASURY N/B	SD			1.A FE	505,559	99.6020	505,976	508,000	505,671	0	112	0	0	0.250	0.347	MS	324	0	10/07/2020	09/30/2025
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						31,711,451	XXX	32,281,214	31,830,918	31,709,871	0	(312)	0	0	XXX	XXX	XXX	55,676	376,865	XXX	XXX
36176F-2C-1	G2 G2 765171	CF		4	1.A	10,238	113.7340	10,742	9,445	10,305	0	667	0	0	4.700	2.056	MON	37	456	03/03/2020	12/20/2061
36194S-PD-4	GN GN AU4920	CF		4	1.A	9,018,474	105.8920	9,381,028	8,859,066	9,009,007	0	(2,473)	0	0	3.020	2.607	MON	22,295	267,545	06/26/2018	09/15/2041
36230U-YL-7	G2 G2 759715	CF		4	1.A	13,617	107.2120	13,800	12,872	13,169	0	(106)	0	0	4.700	3.039	MON	50	590	12/01/2020	10/20/2061
36297E-ZY-4	G2 G2 710059	CF		4	1.A	197,062	106.3620	205,308	193,028	193,116	0	1,248	0	0	4.500	4.103	MON	724	8,631	10/01/2020	11/20/2060
38377T-VE-8	GNR 2011-21 PV	CF		4	1.A	312,484	101.0190	302,664	299,610	299,615	0	(2,558)	0	0	4.500	3.808	MON	1,124	13,482	01/24/2011	08/20/2026
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						9,551,875	XXX	9,913,542	9,374,021	9,525,212	0	(3,222)	0	0	XXX	XXX	XXX	24,230	290,704	XXX	XXX
38373Y-6Z-2	GNMA - CMO 2003-16 Z			4	1.A	242,025	104.7340	262,665	250,792	266,445	0	19,688	0	0	5.693	3.907	MON	1,190	14,188	02/04/2003	02/16/2044
38373Y-UK-8	GNMA - CMO 2003-5 Z			4	1.A	69,756	105.7510	76,818	72,640	72,657	0	(8)	0	0	6.298	6.289	MON	381	4,574	01/08/2003	11/16/2042
38376G-P3-8	GNR 2011-53 B	CF		4	1.A	187,327	102.5340	172,234	167,977	172,474	0	(1,914)	0	0	3.906	1.473	MON	547	6,571	02/06/2013	05/16/2051
38378K-D0-9	GNR 2013-46 IO			4	1.A	713,803	2.3500	210,034	0	152,501	0	(63,086)	0	0	1.070	34.252	MON	7,967	(2,941)	08/07/2017	08/16/2042
38379U-OK-0	GNR 2016-2 IO			4	1.A	2,555,923	4.3900	1,606,416	0	1,585,139	0	(316,657)	0	0	0.789	3.400	MON	24,072	1,037,815	02/23/2018	04/16/2057
38379U-Q2-5	GNR 2016-140 IO			4	1.A	4,233,850	5.3190	2,829,764	0	3,836,528	0	46,591	0	0	0.842	2.325	MON	37,312	1,038,424	12/12/2017	05/16/2058
38379U-TJ-5	GNR 2016-72 IO			4	1.A	3,150,475	4.6210	1,914,364	0	1,345,350	0	(277,413)	0	0	0.830	19.833	MON	28,640	975,942	07/20/2016	12/16/2055
38379U-VS-2	GNR 2016-85 IO			4	1.A	1,220,189	5.9240	851,198	0	935,801	0	(86,719)	0	0	1.046	5.330	MON	12,527	403,487	11/13/2017	03/16/2057
38379U-XP-6	GNR 2016-98 IO			4	1.A	4,460,221	5.4450	2,860,675	0	2,178,975	0	(385,894)	0	0	0.888	13.841	MON	38,876	1,405,502	07/21/2016	05/16/2058
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						16,833,569	XXX	10,784,168	491,409	10,545,870	0	(1,065,412)	0	0	XXX	XXX	XXX	151,512	4,883,562	XXX	XXX
0599999. Total - U.S. Government Bonds						58,096,895	XXX	52,978,924	41,696,348	51,780,953	0	(1,068,946)	0	0	XXX	XXX	XXX	231,418	5,551,131	XXX	XXX
748148-QR-7	PROV OF QUEBEC				1.D FE	1,400,630	150.9370	1,509,367	1,000,000	1,253,723	0	(23,915)	0	0	7.500	4.017	MS	22,083	75,000	02/07/2014	09/15/2029
085209-AD-6	GOVT OF BERMUDA SOVEREIGN	D	1,2		1.F FE	1,999,720	111.8560	2,237,127	2,000,000	1,999,996	0	1	0	0	3.717	3.717	JJ	32,214	74,340	10/11/2016	01/25/2027
195325-CU-7	COLOMBIA, REPUBLIC OF SOVEREIGN	D	1,2		2.C FE	1,182,894	122.2540	1,216,432	995,000	1,179,673	0	(3,221)	0	0	5.000	3.810	JD	2,211	43,925	11/13/2020	06/15/2045
195325-DL-6	COLOMBIA, REPUBLIC OF SOVEREIGN	D	1,2		2.C FE	1,007,250	111.3210	1,113,212	1,000,000	1,005,074	0	(725)	0	0	3.875	3.781	AO	7,104	38,750	11/08/2017	04/25/2027
195325-DQ-5	COLOMBIA, REPUBLIC OF SOVEREIGN	D	1,2		2.C FE	3,649,500	126.5130	3,795,380	3,000,000	3,638,026	0	(11,474)	0	0	5.200	3.937	MN	19,933	156,000	01/22/2020	05/15/2049
455780-CE-4	REPUBLIC OF INDONESIA SOVEREIGN	D			2.B FE	4,958,300	119.4560	5,972,819	5,000,000	4,960,708	0	746	0	0	4.350	4.400	JJ	102,708	217,500	12/04/2017	01/11/2048
831594-AB-2	REPUBLIC OF SLOVENIA	D			1.F FE	5,577,500	109.4380	5,471,876	5,000,000	5,196,192	0	(103,070)	0	0	5.500	3.260	AO	49,653	275,000	02/13/2017	10/26/2022
831594-AG-1	REPUBLIC OF SLOVENIA	D			1.F FE	5,650,000	114.5770	5,728,834	5,000,000	5,285,893	0	(85,323)	0	0	5.250	3.312	FA	96,979	262,500	06/21/2016	02/18/2024
857524-AC-6	REPUBLIC OF POLAND	D			1.G FE	4,513,880	110.7620	4,984,293	4,500,000	4,512,523	0	(3,808)	0	0	4.000	3.902	JJ	79,500	180,000	10/10/2018	01/22/2024
910860-BF-4	UNITED MEXICAN STATES SOVEREIGN	D	1		2.B FE	1,792,500	117.0840	2,341,682	2,000,000	1,808,843	0	3,599	0	0	4.600	5.293	JJ	40,378	92,000	12/23/2015	01/23/2046
91087B-AB-6	UNITED MEXICAN STATES	D			2.B FE	1,496,025	114.2130	1,713,192	1,500,000	1,496,290	0	75	0	0	4.350	4.366	JJ	30,088	65,250	08/08/2016	01/15/2047
91087B-AE-0	UNITED MEXICAN STATES SOVEREIGN	D	1		2.B FE	1,991,420	112.5890	2,251,771	2,000,000	1,993,642	0	776	0	0	3.750	3.802	JJ	35,417	75,000	01/03/2018	01/11/2028
91087B-AN-0	UNITED MEXICAN STATES SOVEREIGN	D	1,2		2.B FE	1,039,000	104.3520	1,084,217	1,039,000	1,039,000	0	0	0	0	3.771	3.771	MN	4,027	0	11/17/2020	05/24/2021
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						36,258,619	XXX	39,420,202	34,034,000	35,369,583	0	(226,339)	0	0	XXX	XXX	XXX	522,295	1,555,265	XXX	XXX
1099999. Total - All Other Government Bonds						36,258,619	XXX	39,420,202	34,034,000	35,369,583	0	(226,339)	0	0	XXX	XXX	XXX	522,295	1,555,265	XXX	XXX
13063C-XP-0	CALIFORNIA ST	CF		2	1.C FE	2,980,000	112.5100	3,352,798	2,980,000	2,980,000	0	0	0	0	3.875	3.875	JD	9,623	115,475	10/09/2015	12/01/2030

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
154686-FU-8	CENTRAL OH SOL WST AUTH			2	.1 A FE	2,095,930	113.3010	2,418,976	2,135,000	2,107,112	0	1,660	0	0	5.000	5.148	JD	8,896	106,750	07/31/2013	12/01/2032
592112-LP-9	MET GOVT NASHVILLE & DAVIDSON			2	.1 C FE	2,000,000	103.2100	2,064,200	2,000,000	2,000,000	0	0	0	0	2.617	2.617	JJ	26,170	52,340	08/02/2012	07/01/2023
592112-LQ-7	MET GOVT NASHVILLE & DAVIDSON			2	.1 C FE	1,000,000	103.3720	1,033,720	1,000,000	1,000,000	0	0	0	0	2.767	2.767	JJ	13,835	27,670	08/02/2012	07/01/2024
592112-NZ-5	MET GOVT NASHVILLE & DAVIDSON GENERAL OBLIGATION			1	.1 C FE	3,000,000	112.4220	3,372,660	3,000,000	3,000,000	0	0	0	0	3.143	3.143	JJ	47,145	94,290	02/11/2015	07/01/2026
732622-AJ-4	PONTIAC MI WSTWTR TRMT FA			2	.1 A FE	2,470,000	100.9350	2,493,094	2,470,000	2,470,000	0	0	0	0	2.900	2.900	JD	5,969	71,630	08/15/2012	06/01/2023
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						13,545,930	XXX	14,735,448	13,585,000	13,557,112	0	1,660	0	0	XXX	XXX	XXX	111,638	468,155	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						13,545,930	XXX	14,735,448	13,585,000	13,557,112	0	1,660	0	0	XXX	XXX	XXX	111,638	468,155	XXX	XXX
199507-3S-1	COLUMBUS OH CSD GO SCHOOL DISTRICT			2	.1 C FE	6,334,992	119.1790	6,614,435	5,550,000	5,948,887	0	(73,882)	0	0	4.750	3.160	JD	21,969	263,625	04/24/2015	12/01/2026
952347-S6-0	W CONTRA COSTA CA UNIF SCH DIS SCHOOL DISTRICT			2	.1 E FE	3,000,000	106.6080	3,198,240	3,000,000	3,000,000	0	0	0	0	3.541	3.541	FA	44,263	106,230	08/24/2017	08/01/2034
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						9,334,992	XXX	9,812,675	8,550,000	8,948,887	0	(73,882)	0	0	XXX	XXX	XXX	66,232	369,855	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						9,334,992	XXX	9,812,675	8,550,000	8,948,887	0	(73,882)	0	0	XXX	XXX	XXX	66,232	369,855	XXX	XXX
62630W-FH-5	TXBL MUNI FUNDING TRUST VARIOU GENERAL				.1 F FE	5,800,000	100.0000	5,800,000	5,800,000	5,800,000	0	0	0	0	0.430	0.430	MON	686	0	12/22/2020	09/01/2030
915137-SR-0	UNIVERSITY OF TEXAS			1	.1 A FE	3,248,770	137.6100	4,816,350	3,500,000	3,302,244	0	6,644	0	0	4.794	5.290	FA	63,387	167,790	11/09/2010	08/15/2046
91528N-AA-9	UNM SANDOVAL REGIONAL MED			2	.1 B FE	4,160,677	100.1700	4,427,514	4,420,000	4,255,466	0	8,695	0	0	4.500	5.053	JJ	88,953	198,900	04/28/2015	07/20/2036
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						13,209,447	XXX	15,043,864	13,720,000	13,357,710	0	15,339	0	0	XXX	XXX	XXX	153,026	366,690	XXX	XXX
3128HX-W7-6	FREDDIEMAC STRIP 270 FHS 270 300	.CF		4	.1 A	1,370,548	107.5780	1,418,760	1,318,826	1,353,763	0	(10,224)	0	0	3.000	2.354	MON	3,297	39,565	07/24/2012	08/15/2042
3128PP-MF-7	FGLMC J10358					78,876	104.0680	80,525	77,377	77,944	0	(122)	0	0	4.500	3.885	MON	290	3,482	08/06/2009	07/01/2024
3128PP-MJ-9	FGLMC J10361				.1 A	63,261	104.1520	64,442	61,873	62,406	0	(111)	0	0	4.500	3.792	MON	232	2,784	07/29/2009	07/01/2024
3128PR-V8-9	FG FG J12439	.CF		4	.1 A	40,680	105.2630	40,278	38,264	39,479	0	(42)	0	0	4.500	2.537	MON	143	1,722	10/31/2011	06/01/2025
3128PR-YD-5	FG FG J12508			4	.1 A	56,418	105.3020	55,881	53,068	54,774	0	(54)	0	0	4.500	2.540	MON	199	2,388	10/31/2011	07/01/2025
3128PT-UT-0	FG J14194			4	.1 A	182,039	105.0970	197,744	188,154	184,673	0	(726)	0	0	3.000	3.984	MON	470	5,645	03/03/2011	01/01/2026
31335A-UL-0	FG FG 660587	.CF		4	.1 A	6,252,133	109.0260	6,474,060	5,938,065	6,241,466	0	(1,798)	0	0	4.000	2.622	MON	19,794	237,523	11/07/2017	02/01/2046
313615-AQ-9	FNMA FN 50415			4	.1 A	4	100.0060	4	4	4	0	0	0	0	9.000	7.601	MON	0	0	05/31/1995	03/01/2021
31362T-TU-7	FNMA FN 70763			4	.1 A	1	100.0000	1	1	1	0	0	0	0	9.000	7.752	MON	0	0	05/31/1995	03/01/2021
3136A3-EE-7	FN 2011-143 PZ	.CF		4	.1 A	6,596,069	116.5190	6,982,589	5,992,669	6,297,507	0	(89,854)	0	0	4.500	3.511	MON	22,472	263,210	12/01/2020	01/25/2042
3136A5-3Z-7	FN 2012-51 TP	.CF		4	.1 A	3,208,125	112.0780	3,362,349	3,000,000	3,073,587	0	(17,627)	0	0	3.500	2.851	MON	8,750	105,000	05/31/2012	03/25/2041
3136A7-HR-6	FN 2012-67 HW	.CF		4	.1 A	5,983,137	109.3690	5,589,914	5,111,062	5,332,491	0	(87,598)	0	0	4.500	2.705	MON	19,166	229,998	07/13/2012	07/25/2027
3136A9-P8-5	FN 2012-120 AH	.CF		4	.1 A	666,619	102.3090	690,646	675,057	671,173	0	1,601	0	0	2.500	2.780	MON	1,406	16,876	10/22/2013	02/25/2032
3136AG-HW-5	FN 2013-94 CZ	.CF		4	.1 A	6,886,816	110.2810	8,906,071	8,075,821	7,378,636	0	195,795	0	0	3.500	5.216	MON	23,554	277,367	12/01/2020	09/25/2043
3136AH-VS-6	FN 2013-136 CZ	.CF		4	.1 A	2,150,894	110.1300	2,813,088	2,554,332	2,317,939	0	70,425	0	0	3.500	5.402	MON	7,450	87,730	12/01/2020	01/25/2044
3136AU-Q8-5	FN 2016-98 BZ	.CF		4	.1 A	9,597,696	120.5760	11,316,734	9,385,589	9,568,399	0	(12,240)	0	0	4.000	3.870	MON	31,285	367,414	12/01/2020	01/25/2057
31371M-JC-2	FNMA FN 255959			4	.1 A	19,605	114.8130	22,127	19,273	19,552	0	6	0	0	6.000	5.368	MON	96	1,156	09/13/2005	10/01/2035
3137AB-YF-2	FHR FHR 3870 WB	.CF		4	.1 A	4,421,370	109.7080	4,347,868	3,963,132	4,102,039	0	(19,580)	0	0	4.000	2.750	MON	13,210	158,525	07/27/2012	06/15/2031
3137B0-CQ-5	FHR FHR 4184 GZ	.CF		4	.1 A	959,880	101.4470	1,039,480	1,024,655	1,016,344	0	82,481	0	0	3.000	5.293	MON	2,562	30,635	12/01/2020	03/15/2043
3137B1-ZD-7	FHR 4204 QA	.CF		4	.1 A	1,463,677	101.3470	1,592,501	1,571,338	1,518,794	0	4,622	0	0	1.500	2.965	MON	1,964	23,570	10/17/2013	07/15/2042
3137BB-B8-2	FHR FHR 4337 YZ	.CF		4	.1 A	3,577,949	110.4300	4,169,941	3,776,107	3,608,058	0	18,815	0	0	3.500	3.967	MON	11,014	129,692	12/01/2020	05/15/2054
3137BC-6T-0	FHR FHR 4361 WV	.CF		4	.1 A	1,610,491	105.2090	1,707,523	1,622,980	1,617,381	0	1,323	0	0	3.500	3.613	MON	4,734	56,804	06/24/2014	05/15/2044
31384Q-PN-7	FNMA FN 530629			4	.1 A	63,485	102.2960	65,537	64,066	60,294	0	309	0	0	3.692	5.075	MON	309	2,579	04/27/2000	04/01/2030
3138E0-YE-3	FN FN AJ7908	.CF		4	.1 A	897,172	105.2120	972,030	923,881	906,430	0	1,467	0	0	3.000	3.848	MON	2,310	27,716	11/15/2011	01/01/2027
3138EJ-VY-4	FN FN AL2523	.CF		4	.1 A	1,611,349	109.2910	1,714,713	1,568,939	1,603,625	0	762	0	0	3.500	2.707	MON	4,576	54,913	02/06/2014	09/01/2032
3138EM-LE-9	FNMA FN AL4824	.CF		4	.1 A	1,769,179	111.3530	1,876,228	1,684,932	1,764,003	0	453	0	0	4.000	2.628	MON	5,616	67,397	04/11/2014	09/01/2043
3138EP-YZ-1	FN FN AL7027	.CF		4	.1 A	7,703,281	114.2710	8,963,347	7,843,920	7,708,382	0	1,351	0	0	3.586	3.926	MON	24,222	285,971	12/10/2015	06/01/2045
3138L4-GJ-6	FNMA FN AM3800	.CF		4	.1 A	2,448,120	103.8690	2,648,024	2,549,399	2,516,950	0	9,767	0	0	2.760	3.570	MON	6,059	71,536	07/25/2013	08/01/2023
3138MR-Y8-8	FN FN AQ9734	.CF		4	.1 A	1,366,830	109.2910	1,396,915	1,278,158	1,350,677	0	3,647	0	0	3.500	1.629	MON	3,728	44,736	05/21/2013	01/01/2033
3138XT-UL-7	FNMA AIW4186 FN AIW4186	.CF		4	.1 A	4,596,087	107.4530	4,938,047	4,595,548	4,595,507	0	105	0	0	3.500	3.451	MON	13,404	160,844	04/03/2014	05/01/2044
31392J-TL-3	FN 2003-20 MZ	.CF		4	.1 A	483,896	115.6220	584,120	505,199	494,859	0	163	0	0	5.750	6.379	MON	2,421	29,409	02/05/2003	03/25/2033
31393B-FN-0	FN 2003-33 AH	.CF		4	.1 A	604,814	110.0230	621,357	564,752	580,320	0	(1,344)	0	0	4.000	3.083	MON	1,883	22,590	04/26/2012	05/25/2033
31393E-LQ-0	FNW 2003-W12 2A6	.CF		4	.1 A	736,342	112.3760	856,516	762,185	748,934	0	(1,092)	0	0	5.000	5.451	MON	3,176	38,109	12/05/2003	06/25/2043
31393U-A6-0	FNW 2003-W19 1A7	.CF		4	.1 A	1,741,259	114.6950	1,856,583	1,618,717	1,677,033	0	3,405	0	0	5.620	4.649	MON	7,581	90,972	12/10/2009	11/25/2033
31393U-AK-9	FNW 2003-W17 1A7	.CF		4	.1 A	1,761,232	115.1260	1,865,572	1,620,455	1,689,249	0	20,636	0	0	5.750	4.741	MON	7,765	93,176	12/04/2009	08/25/2033

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31394R-VII-6	FHLMC FHR 2758 ZG			4	1.A	5,018,909	115.2860	5,961,039	5,170,665	5,102,474	.0	2,526	.0	.0	5.500	5.944	MON	23,699	284,387	03/19/2004	03/15/2034
31397N-LM-5	FNR 2009-11 NB	.CF		4	1.A	485,057	106.4480	466,479	438,222	450,885	.0	(1,975)	.0	.0	5.000	3.001	MON	1,826	21,911	07/20/2011	03/25/2029
31398F-DP-3	FNR 2009-85 BC	.CF		4	1.A	1,959,590	103.5070	2,005,123	1,937,191	1,934,334	.0	(1,090)	.0	.0	4.500	4.377	MON	7,264	87,174	10/14/2009	10/25/2024
31398F-XA-4	FNR 2009-95 BY			4	1.A	43,343	103.7860	47,027	45,311	44,811	.0	108	.0	.0	4.000	4.724	MON	.151	1,812	01/28/2010	11/25/2024
31398J-MR-1	FHR FHR 3573 JB	.CF		4	1.A	1,790,172	105.1450	1,841,977	1,751,850	1,754,917	.0	(1,290)	.0	.0	4.500	4.273	MON	6,569	78,833	09/28/2009	09/15/2024
31398J-RE-5	FHR FHR 3579 MB	.CF		4	1.A	169,162	105.0180	176,877	168,425	168,318	.0	(44)	.0	.0	4.500	4.454	MON	632	7,579	01/22/2010	09/15/2024
31398K-JP-6	FHR FHR 3584 MY	.CF		4	1.A	755,413	104.0860	827,118	794,648	788,008	.0	1,564	.0	.0	4.000	4.568	MON	2,649	31,786	11/10/2009	10/15/2024
31398L-W9-5	FHR FHR 3627 QH	.CF		4	1.A	348,900	104.7020	347,186	331,595	334,999	.0	(852)	.0	.0	4.000	3.233	MON	1,105	13,264	08/26/2010	01/15/2025
31398M-BZ-8	FNMA 2010-9 B	.CF		4	1.A	113,725	103.6770	123,220	118,850	117,640	.0	270	.0	.0	4.000	4.670	MON	396	4,754	01/28/2010	02/25/2025
31398N-HK-3	FNR 2010-100 DB	.CF		4	1.A	275,005	103.6800	262,335	253,023	255,075	.0	(949)	.0	.0	4.500	3.402	MON	949	11,386	08/19/2010	09/25/2025
31398V-4P-8	FHR FHR 3643 DB	.CF		4	1.A	270,164	105.2300	289,172	274,801	273,602	.0	155	.0	.0	4.500	4.741	MON	1,031	12,366	04/09/2010	03/15/2025
31398W-MG-6	FHR FHR 3637 AY	.CF		4	1.A	121,949	104.1290	133,843	128,537	127,013	.0	326	.0	.0	4.000	4.838	MON	428	5,141	03/26/2010	02/15/2025
31398W-Y7-3	FHR FHR 3652 DC			4	1.A	210,417	103.0660	215,521	209,110	208,951	.0	(71)	.0	.0	4.500	4.435	MON	784	9,410	04/21/2010	04/15/2025
31402H-3X-7	FNMA FN 729914			4	1.A	36,152	113.6250	41,506	36,529	36,207	.0	(56)	.0	.0	5.500	5.728	MON	167	2,009	07/29/2003	08/01/2033
3140HK-2H-0	FN FN BK6175	.CF		4	1.A	544,157	106.6560	570,393	534,798	545,213	.0	5,249	.0	.0	4.000	3.027	MON	1,783	21,387	01/25/2019	10/01/2048
3140JG-AM-7	FN FN BN0011	.CF		4	1.A	1,027,938	106.6560	1,077,003	1,009,794	1,027,438	.0	(142)	.0	.0	4.000	3.213	MON	3,366	40,392	01/25/2019	08/01/2048
3140JG-WT-8	FN FN BN0657	.CF		4	1.A	3,829,455	106.6560	4,075,418	3,821,097	3,828,994	.0	(149)	.0	.0	4.000	3.838	MON	12,737	152,844	11/16/2018	09/01/2048
31412S-D3-6	FN FN 933122	.CF		4	1.A	586,645	116.2210	673,368	579,386	585,958	.0	1,713	.0	.0	5.500	5.143	MON	2,656	31,866	01/09/2009	01/01/2038
31414M-WI-3	FNMA FN 970737	.CF		4	1.A	89,718	103.8400	89,258	85,957	87,279	.0	(264)	.0	.0	5.000	3.451	MON	358	4,298	08/31/2009	11/01/2023
31416X-LG-3	FNON FN AB2126	.CF		4	1.A	982,416	105.1520	1,053,606	1,001,986	990,196	.0	305	.0	.0	3.000	3.555	MON	2,505	30,060	01/07/2011	01/01/2026
31417C-UJ-2	FN FN AB5984	.CF		4	1.A	874,514	106.3470	931,767	876,157	874,493	.0	5	.0	.0	3.000	3.015	MON	2,190	26,285	07/19/2013	08/01/2032
31417H-C5-1	FN FN AB9991	.CF		4	1.A	819,615	106.5000	873,706	820,384	819,477	.0	.0	.0	.0	3.000	2.989	MON	2,051	24,611	10/04/2013	07/01/2033
31417V-RS-4	FNMA FN AC8596	.CF		4	1.A	261,501	106.2340	275,478	259,313	260,004	.0	(183)	.0	.0	4.000	3.689	MON	864	10,373	01/04/2010	01/01/2025
31417Y-E3-7	FNMA FN MA0153	.CF		4	1.A	146,032	104.2180	147,939	141,951	143,570	.0	123	.0	.0	4.500	3.519	MON	532	6,388	08/31/2009	08/01/2024
31417Y-V4-6	FNMA FN MA0634	.CF		4	1.A	1,130,838	109.4930	1,190,211	1,087,018	1,118,671	.0	914	.0	.0	4.500	3.442	MON	4,076	48,916	01/07/2011	01/01/2031
31418A-WD-6	FN FN MA1543	.CF		4	1.A	308,168	107.9260	323,495	299,738	306,727	.0	28	.0	.0	3.500	2.706	MON	874	10,491	11/21/2013	08/01/2033
31418M-JL-7	FNMA FN AD0266			4	1.A	7,265	100.3350	6,903	6,880	6,976	.0	(15)	.0	.0	5.500	3.236	MON	32	378	08/21/2009	09/01/2022
31418X-ZO-4	FNMA FN AD9750	.CF		4	1.A	265,414	106.2260	277,473	261,210	263,133	.0	(1,685)	.0	.0	3.500	3.007	MON	762	9,142	12/02/2010	12/01/2025
31419K-U4-5	FNMA FN AE8702	.CF		4	1.A	365,044	106.2470	381,294	358,876	361,677	.0	(219)	.0	.0	3.500	2.978	MON	1,047	12,561	12/02/2010	11/01/2025
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						103,806,012	XXX	113,917,250	102,831,100	103,049,713	0	179,023	0	0	XXX	XXX	XXX	338,509	4,032,478	XXX	XXX
3137AP-PA-2	FHLMC FHMS K018 X1			4	1.A	2,277,773	.0 8930	197,832	.0	171,693	.0	(246,926)	.0	.0	1.275	4.026	MON	23,553	303,359	05/08/2012	01/25/2022
3137AV-XP-7	FHR FHMS K022 X1			4	1.A FE	2,492,621	1.5050	385,171	.0	346,343	.0	(293,750)	.0	.0	1.180	2.955	MON	25,178	334,336	11/28/2012	07/25/2022
3137BM-7D-2	FHMS FHMS K051 X1			4	1.A	6,789,425	2.2270	3,499,290	.0	3,293,387	.0	(724,270)	.0	.0	0.541	4.453	MON	70,793	959,502	12/11/2015	09/25/2025
3137BV-ZA-7	FHMS FHMS K063 X1			4	1.A FE	4,920,854	1.5820	3,138,852	.0	2,946,780	.0	(528,159)	.0	.0	0.287	4.229	MON	47,509	704,381	03/08/2017	01/25/2027
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						16,480,673	XXX	7,221,145	0	6,758,203	0	(1,793,105)	0	0	XXX	XXX	XXX	167,033	2,301,578	XXX	XXX
10620N-BT-4	BRAZOS				1.A FE	4,203,125	100.1560	5,007,785	5,000,000	4,561,138	.0	75,402	.0	.0	1.645	2.812	FEB	.457	106,918	02/23/2012	06/25/2029
13034P-UH-8	CALIFORNIA ST HSG FIN AGY REVE MULTIFAMILY HSG	.CF		2	1.E FE	1,820,000	107.9730	1,965,109	1,820,000	1,820,000	.0	.0	.0	.0	3.650	3.650	FA	27,679	66,430	04/08/2015	08/01/2025
13034P-YY-7	CALIFORNIA ST HSG FIN AGY REVE	.CF		2	1.D FE	1,835,000	105.3290	1,932,787	1,835,000	1,835,000	.0	.0	.0	.0	3.848	3.848	FA	29,421	70,611	06/22/2016	08/01/2031
16772S-AF-7	CHICAGO IL TRANSIT AUTH SALES			1	1.C FE	1,208,870	1.419,000	1,419,000	1,000,000	1,175,374	.0	(4,789)	.0	.0	6.899	5.445	JD	5,749	68,990	06/27/2012	12/01/2040
172254-CE-2	CITY OF CINCINNATI DEVELOPMENT				1.D FE	1,295,000	109.2850	1,415,241	1,295,000	1,295,000	.0	.0	.0	.0	5.700	5.700	MN	12,303	73,815	11/01/2007	11/01/2023
186371-BP-4	CLEVELAND OHIO ECO & DEV			1	1.F FE	2,425,000	104.9550	2,545,159	2,425,000	2,425,000	.0	.0	.0	.0	3.020	3.020	JD	6,103	73,235	04/01/2025	12/01/2022
186371-BQ-2	CLEVELAND OHIO ECO & DEV			1	1.F FE	2,495,000	107.4710	2,681,401	2,495,000	2,495,000	.0	.0	.0	.0	3.170	3.170	JD	6,591	79,092	04/01/2015	12/01/2023
23981M-AJ-5	DAYTON-MONT CO PORT AUTH			1	1.G FE	2,660,000	100.2510	2,666,677	2,660,000	2,660,000	.0	.0	.0	.0	5.000	5.000	MN	16,994	203,996	03/30/2017	11/15/2032
25477P-NF-8	DCHFA 2014-A A	.CF			1.B FE	2,527,986	104.5010	2,641,771	2,527,986	2,527,986	.0	.0	.0	.0	3.875	3.875	MON	4,354	98,086	05/19/2014	06/15/2045
45204E-C9-7	ILLINOIS ST FIN AUTH REVENUE MEDICAL	.CF		1	1.D FE	3,520,000	113.8920	4,008,998	3,520,000	3,520,000	.0	.0	.0	.0	3.648	3.648	FA	48,510	128,410	01/11/2018	08/15/2031
45204E-D2-1	ILLINOIS ST FIN AUTH REVENUE MEDICAL	.CF		1	1.D FE	4,090,000	114.6630	4,689,717	4,090,000	4,090,000	.0	.0	.0	.0	3.698	3.698	FA	57,138	151,248	01/11/2018	08/15/2032
45204E-D3-9	ILLINOIS ST FIN AUTH REVENUE MEDICAL	.CF		1	1.D FE	2,690,000	115.2220	3,099,472	2,690,000	2,690,000	.0	.0	.0	.0	3.748	3.748	FA	38,088	100,821	01/11/2018	08/15/2033
477770V-AY-6	JOBSCHIO BEVERAGE SYS			1	1.D FE	1,880,660	115.6590	2,313,180	2,000,000	1,927,967	.0	7,323	.0	.0	3.985	4.527	JJ	39,850	79,700	07/30/2013	01/01/2029
485429-V6-5	KANSAS ST DEV FIN AUTH REVENUE GENERAL			1	1.E FE	3,380,000	106.9850	3,616,093	3,380,000	3,380,000	.0	.0	.0	.0	3.491	3.491	AO	24,910	117,996	08/13/2015	04/15/2023
582643-AA-8	MET WASHINGTON DC ARPTS			1	2.A FE	2,669,960	177.3240	3,546,480	2,000,000	2,607,562	.0	(10,902)	.0	.0	7.462	5.289	AO	37,310	149,240	05/15/2014	10/01/2046

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
59447T-JW-4	MICHIGAN ST FIN AUTH REVENUE GENERAL		1		.1 D FE	5,000,000		105,0120	5,000,000	5,000,000	.0	.0	.0	.0	2.394	2.394	MM	19,950	119,700	07/29/2016	11/01/2023
59447T-JZ-7	MICHIGAN ST FIN AUTH REVENUE GENERAL		1		.1 D FE	5,000,000		107,9790	5,000,000	5,000,000	.0	.0	.0	.0	2.710	2.710	MM	22,583	135,500	07/29/2016	11/01/2026
59447T-KB-8	MICHIGAN ST FIN AUTH REVENUE GENERAL		1		.1 D FE	5,000,000		113,6600	5,000,000	5,000,000	.0	.0	.0	.0	3.585	3.585	MM	29,875	179,250	07/29/2016	11/01/2035
60416Q-GK-4	MIN HSG FIN AGY	.CF	2		.1 A FE	2,039,628		100,4070	2,039,628	2,039,628	.0	.0	.0	.0	2.730	2.730	MM	4,640	50,700	07/15/2016	08/01/2046
60637B-CR-9	MISSOURI ST HSG DEV	.CF	2		.1 B FE	974,219		100,1630	974,219	974,219	.0	.0	.0	.0	2.550	2.550	MM	2,070	24,843	03/15/2013	10/01/2034
626207-YM-0	MEAG TXB PLT		1		.1 F FE	14,720,000		151,4580	14,720,000	14,720,000	.0	.0	.0	.0	6.655	6.655	AO	244,904	979,616	03/05/2010	04/01/2057
62630W-BN-6	TXBL MUNI FUNDING TRUST VARIOU EDUCATION				.1 F FE	440,000		100,0000	440,000	440,000	.0	.0	.0	.0	0.440	0.440	MS	730	6,994	06/12/2019	09/01/2027
62630W-CZ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL				.1 F FE	800,000		100,0000	800,000	800,000	.0	.0	.0	.0	0.440	0.440	MM	321	6,311	03/10/2020	01/16/2025
64971W-WT-3	NEW YORK NY TRAN FIN AUTH		1,2		.1 A FE	5,244,000		111,4660	5,000,000	5,132,431	.0	(25,208)	.0	.0	3.450	2.859	MM	28,750	172,500	04/29/2016	11/01/2026
64971X-EQ-7	NEW YORK NY TRAN FIN AUTH GENERAL		1,2		.1 A FE	4,841,100		115,0540	5,000,000	4,863,115	.0	10,085	.0	.0	3.880	4.203	FA	80,833	194,000	10/10/2018	08/01/2031
65819W-AF-0	NORTH CAROLINA PWR POWER		1		.1 G FE	10,000,000		101,1330	10,000,000	10,000,000	.0	.0	.0	.0	3.308	3.308	JJ	165,400	330,800	07/16/2015	07/01/2021
677377-2M-4	OHIO HSG FIN	.CF	2		.1 A FE	675,000		100,3210	675,000	675,000	.0	.0	.0	.0	2.720	2.720	MM	1,530	18,442	03/13/2013	11/01/2041
677377-2P-7	OHIO HSG FIN	.CF	2		.1 A FE	3,685,000		102,9800	3,685,000	3,685,000	.0	.0	.0	.0	2.650	2.650	MM	8,138	97,780	07/15/2016	11/01/2041
677555-XJ-8	OH ECON DEV REV	.CF	1		.1 B FE	455,000		102,9530	455,000	455,000	.0	.0	.0	.0	5.890	5.934	MJSD	2,233	26,799	10/23/2006	12/01/2021
67756Q-NP-8	OHIO ST HSG FIN AGY	.CF	2		.1 A FE	5,195,234		103,1380	5,195,234	5,195,234	.0	.0	.0	.0	2.700	2.700	MM	11,689	101,005	04/21/2015	03/01/2036
67756Q-NS-2	OHIO ST HSG FIN AGY	.CF	2		.1 A FE	3,405,194		103,8040	3,405,194	3,405,194	.0	.0	.0	.0	2.900	2.900	MM	8,229	98,751	02/17/2016	09/01/2037
73358W-RQ-9	PORT AUTH N Y & N J TRANSPORTATION	.CF	2		.1 D FE	2,000,000		114,0830	2,000,000	2,000,000	.0	.0	.0	.0	5.310	5.310	FA	44,250	106,200	01/23/2014	08/01/2046
735389-ZE-1	PORT OF SEATTLE WA		2		.1 E FE	2,000,000		108,0870	2,000,000	2,000,000	.0	.0	.0	.0	3.755	3.755	MM	12,517	75,100	07/26/2017	05/01/2036
751093-FE-0	RALEIGH NC CTFB PRTN VRDN				.1 E FE	2,215,000		100,0000	2,215,000	2,215,000	.0	.0	.0	.0	0.110	0.110	MM	210	14,920	09/09/2010	08/01/2033
76252P-HJ-1	RIB FLOATER TRUST				.1 E FE	600,000		100,0000	600,000	600,000	.0	.0	.0	.0	0.440	0.441	MM	249	7,134	12/14/2018	07/01/2022
792905-DV-0	ST PAUL MN HEALTH PARTNERS				.1 F FE	1,500,000		110,3710	1,500,000	1,500,000	.0	.0	.0	.0	4.089	4.089	JJ	30,668	61,335	05/29/2015	07/01/2026
86607C-DW-6	SUMMIT CNTY OH DEV FIN AUTH RE DEVELOPMENT				.1 G FE	5,305,000		117,7380	5,305,000	5,305,000	.0	.0	.0	.0	4.800	4.800	MM	32,537	256,920	01/19/2018	11/15/2037
880461-GW-2	TENNESSEE HSG DEV AGY RSOL FIN SINGLE FAMILY HSG	.CF	2		.1 B FE	1,490,000		106,9050	1,490,000	1,490,000	.0	.0	.0	.0	3.875	3.875	JJ	28,869	57,738	09/24/2015	07/01/2035
880558-AL-5	TENNESSEE ST SCH BOND AUTH		1		.1 B FE	1,545,000		105,1080	1,545,000	1,545,000	.0	.0	.0	.0	2.779	2.779	MM	7,156	42,936	07/13/2012	05/01/2023
880558-AM-3	TENNESSEE ST SCH BOND AUTH		1		.1 B FE	1,920,000		107,9800	1,920,000	1,920,000	.0	.0	.0	.0	2.979	2.979	MM	9,533	57,197	07/13/2012	05/01/2024
880558-AN-1	TENNESSEE ST SCH BOND AUTH		1		.1 B FE	1,750,000		110,6150	1,750,000	1,750,000	.0	.0	.0	.0	3.129	3.129	MM	9,126	54,758	07/13/2012	05/01/2025
88213A-HL-2	TEXAS ST A & M UNIV REVENUES HIGHER EDUCATION	.CF	1		.1 A FE	3,000,000		108,2310	3,000,000	3,000,000	.0	.0	.0	.0	2.884	2.884	MM	11,055	86,520	01/11/2017	05/15/2024
88213A-HM-0	TEXAS ST A & M UNIV REVENUES HIGHER EDUCATION	.CF	1		.1 A FE	5,000,000		110,6880	5,000,000	5,000,000	.0	.0	.0	.0	3.031	3.031	MM	19,365	151,550	01/11/2017	05/15/2025
88213A-HN-8	TEXAS ST A & M UNIV REVENUES HIGHER EDUCATION	.CF	1		.1 A FE	3,500,000		112,7590	3,500,000	3,500,000	.0	.0	.0	.0	3.131	3.131	MM	14,003	109,585	01/11/2017	05/15/2026
88213A-HP-3	TEXAS ST A & M UNIV REVENUES HIGHER EDUCATION	.CF	1		.1 A FE	1,000,000		114,4430	1,000,000	1,000,000	.0	.0	.0	.0	3.231	3.231	MM	4,129	32,310	01/11/2017	05/15/2027
88213A-KF-1	TEXAS ST A & M UNIV REVENUES HIGHER EDUCATION	.CF	2		.1 A FE	5,250,000		112,0730	5,250,000	5,250,000	.0	.0	.0	.0	2.986	2.986	MM	20,031	156,765	06/07/2017	05/15/2028
88275F-PA-1	TEXAS ST DEPT HSG REV SINGLE FAMILY HSG	.CF	2		.1 B FE	4,204,520		104,0180	4,209,893	4,204,878	.0	117	.0	.0	3.100	3.108	MM	10,876	323,817	10/25/2017	09/01/2047
92812Q-3Z-8	VIRGINIA ST HSG AUTH	.CF	2		.1 B FE	2,000,000		103,4900	2,000,000	2,000,000	.0	.0	.0	.0	4.172	4.172	AO	20,860	83,440	09/25/2012	10/01/2032
92812U-M2-1	VASHSG 2013-C A	.CF			.1 A FE	1,458,084		103,7150	1,458,084	1,458,084	.0	.0	.0	.0	4.250	4.271	MM	5,164	61,776	10/18/2013	10/25/2043
92812U-Q4-3	VASHSG 2014-A A	.CF	4		.1 A FE	949,241		104,0700	949,241	949,241	.0	.0	.0	.0	3.500	3.502	MM	2,769	24,918	11/21/2014	10/25/2037
92812U-Q4-3	VASHSG 2014-A A		4		.1 A FE	48,432		104,0700	48,432	48,432	.0	.0	.0	.0	3.500	3.502	MM	141	1,271	11/21/2014	10/25/2037
92812U-Q5-0	VASHSG 2015-A A	.CF			.1 A FE	10,263,331		101,6730	10,429,608	10,257,992	.0	(323)	.0	.0	3.250	3.257	MM	27,782	138,028	10/28/2016	06/25/2042
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV	.CF			.1 B FE	379,664		106,6090	379,664	379,664	.0	.0	.0	.0	3.250	3.261	MM	1,028	11,701	03/11/2013	08/25/2042
982674-NK-5	WYANDOTTE CNTY/KANSAS CITY KS UTILITIES				.1 F FE	1,500,000		101,2090	1,500,000	1,500,000	.0	.0	.0	.0	2.061	2.061	MS	9,103	.0	08/20/2020	09/01/2030
982674-NL-3	WYANDOTTE CNTY/KANSAS CITY KS UTILITIES		2		.1 F FE	2,220,000		101,3580	2,220,000	2,220,000	.0	.0	.0	.0	2.181	2.181	MS	14,256	.0	08/20/2020	09/01/2031
982674-NM-1	WYANDOTTE CNTY/KANSAS CITY KS UTILITIES		2		.1 F FE	2,985,000		101,8230	2,985,000	2,985,000	.0	.0	.0	.0	2.311	2.311	MS	20,312	.0	08/20/2020	09/01/2032
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						170,258,248	XXX	190,495,822	170,210,567	170,477,200	0	51,705	0	0	XXX	XXX	XXX	1,343,321	6,027,498	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						303,754,380	XXX	326,678,081	286,761,667	293,642,826	0	(1,547,038)	0	0	XXX	XXX	XXX	2,001,889	12,728,244	XXX	XXX
00003F-AB-9	A&E TELEVISION PP		1		.1 G	1,558,920		105,1520	1,558,920	1,558,920	.0	.0	.0	.0	3.630	2.940	FA	19,511	54,450	05/05/2016	08/22/2022
00003F-AC-7	A&E TELEVISION PP		1		.1 G	1,561,680		111,1500	1,561,680	1,561,680	.0	.0	.0	.0	3.780	3.210	FA	20,318	56,700	05/05/2016	08/22/2024
00101J-AF-3	ADT CORP/THE-W ISSUE		1		.3 C FE	1,850,000		102,6820	2,000,000	1,967,099	.0	20,178	.0	.0	3.500	4.620	JJ	32,278	70,000	06/04/2014	07/15/2022
001192-AH-6	SOUTHERN CO GAS CAPITAL		1,2		.2 A FE	1,996,660		145,1390	2,000,000	1,997,181	.0	71	.0	.0	5.875	5.887	MS	34,597	117,500	03/16/2011	03/15/2041
00139P-AA-6	AIG SUNAMERICA GLOBAL				.1 F FE	3,157,380		149,2640	3,000,000	3,094,928	.0	(5,616)	.0	.0	6.900	6.498	MS	60,950	207,000	08/07/2002	03/15/2032
00164V-AD-5	AIC NETWORKS INC		1,2		.3 C FE	8,000,000		101,9750	8,000,000	8,000,000	.0	.0	.0	.0	5.000	5.000	AO	100,000	400,000	03/23/2016	04/01/2024
00184A-AG-0	TIME WARNER INC		1		.2 B FE	3,415,190		135,4490	3,000,000	3,262,313	.0	(15,199)	.0	.0	7.700	6.592	MM	38,500	231,000	11/22/2005	05/01/2032
00206R-CP-5	AT&T INC		1,2		.2 B FE	1,324,718		121,1030	1,157,000	1,318,561	.0	(6,157)	.0	.0	4.500	3.239	MM	6,653	45,968	11/04/2020	05/15/2035

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00206R-CQ-3	AT&T INC			1,2	2.B FE	10,345,077		123,796,240	11,153,000	10,408,543	.0	13,849	.0	.0	4.750	5.228	MN	67,693	529,768	12/17/2015	05/15/2046
002819-AC-4	ABBOTT LABORATORIES			1	1.G FE	1,992,000		3,131,725	2,000,000	1,993,966	.0	198	.0	.0	6.150	6.179	MN	10,592	123,000	11/06/2007	11/30/2037
002824-BH-2	ABBOTT LABS			1,2	1.G FE	4,961,050		7,372,844	5,000,000	4,963,708	.0	679	.0	.0	4.900	4.950	MN	21,097	245,000	11/17/2016	11/30/2046
00287Y-AS-8	ABBVIE INC			1,2	2.B FE	9,919,200		13,025,154	10,000,000	9,926,845	.0	1,568	.0	.0	4.700	4.751	MN	61,361	470,000	12/17/2015	05/14/2045
00287Y-AV-1	ABBVIE INC			1,2	2.B FE	9,945,500		12,304,635	10,000,000	9,954,344	.0	2,053	.0	.0	4.300	4.341	MN	56,139	430,000	05/09/2016	05/14/2036
00287Y-AW-9	ABBVIE INC			1,2	2.B FE	1,728,509		1,951,322	1,535,000	1,725,797	.0	(2,712)	.0	.0	4.450	3.678	MN	8,918	52,288	11/12/2020	05/14/2046
00287Y-CR-8	ABBVIE INC			1,2	2.B FE	2,023,791		2,063,325	2,000,000	2,020,520	.0	(3,271)	.0	.0	5.000	3.528	JD	4,444	50,000	11/19/2020	12/15/2021
00287Y-CS-6	ABBVIE INC			1,2	2.A FE	2,504,200		2,576,977	2,500,000	2,503,811	.0	(389)	.0	.0	3.450	3.300	MS	25,396	.0	11/19/2020	03/15/2022
00287Y-CX-5	ABBVIE INC			1,2	2.A FE	887,846		941,245	843,000	886,627	.0	(1,220)	.0	.0	3.800	2.420	MS	9,432	.0	11/19/2020	03/15/2025
00287Y-CY-3	ABBVIE INC			1,2	2.A FE	10,229,800		13,283,873	10,500,000	10,231,522	.0	1,722	.0	.0	4.550	4.798	MS	140,671	.0	11/19/2020	03/15/2035
00440E-AV-9	ACE INA HOLDINGS INC			1,2	1.F FE	2,990,790		3,383,394	3,000,000	2,994,914	.0	856	.0	.0	3.350	3.385	MN	16,192	100,500	10/27/2015	05/03/2026
00507Y-AK-5	ACTIVISION BLIZZARD			1,2	2.A FE	15,566,401		18,282,795	16,065,000	15,682,731	.0	54,979	.0	.0	3.400	3.897	MS	160,829	546,210	01/08/2019	09/15/2026
00653V-AC-5	ADAPTHEALTH LLC			1,2	4.B FE	775,000		795,515	775,000	775,000	.0	.0	.0	.0	4.625	4.625	FA	.0	.0	12/15/2020	08/01/2029
00688J-AA-5	ADIENT US LLC			1,2	4.A FE	2,297,133		108,8440	2,247,000	2,282,377	.0	(9,135)	.0	.0	7.000	6.472	MN	20,098	157,290	04/25/2019	05/15/2026
00912X-AZ-7	AIR LEASE CORP	LS		1	2.B FE	7,855,838		8,113,406	7,900,000	7,892,401	.0	6,746	.0	.0	3.750	3.842	FA	123,438	296,250	01/08/2015	02/01/2022
010392-EZ-7	ALABAMA POWER CO			1	1.F FE	2,365,849		2,899,160	1,940,000	2,337,651	.0	(14,956)	.0	.0	6.125	4.422	MN	15,183	118,825	01/23/2019	05/15/2038
010392-FN-3	ALABAMA POWER CO			1,2	1.E FE	1,019,090		1,076,335	1,000,000	1,014,762	.0	(3,470)	.0	.0	2.800	2.411	AO	7,000	28,000	09/27/2019	04/01/2025
010392-FS-2	ALABAMA POWER CO			1,2	1.F FE	2,478,800		2,656,967	2,000,000	2,469,495	.0	(9,305)	.0	.0	4.300	3.023	JJ	39,656	43,000	02/26/2020	07/15/2048
013092-AC-5	ALBERTSONS COS/SAFEWAY			1,2	4.A FE	3,802,000		4,037,979	3,802,000	3,802,000	.0	.0	.0	.0	4.625	4.625	JJ	81,083	113,809	11/07/2019	01/15/2027
01400E-AA-1	ALCON FINANCE CORP			1,2	2.B FE	1,990,160		2,186,850	2,000,000	1,991,809	.0	1,300	.0	.0	2.750	2.828	MS	14,972	55,000	09/16/2019	09/23/2026
01400E-AC-7	ALCON FINANCE CORP			1,2	2.B FE	1,875,442		1,922,802	1,628,000	1,872,007	.0	(3,435)	.0	.0	3.800	3.008	MS	16,841	47,348	11/05/2020	09/23/2049
015271-AJ-8	ALEXANDRIA REAL ESTATE			1,2	2.A FE	4,940,075		5,895,050	5,135,000	4,991,599	.0	20,258	.0	.0	3.950	4.483	JJ	93,528	202,833	05/15/2018	01/15/2027
01877K-AD-5	ALLIANCE PIPELINE			1	2.B FE	1,725,643		1,947,700	1,837,218	1,768,023	.0	8,867	.0	.0	4.591	5.611	JD	84,347	.0	01/12/2007	12/31/2025
01959L-AA-0	ALLINA HEALTH SYSTEM			1,2	1.D FE	1,000,000		1,246,265	1,000,000	1,000,000	.0	.0	.0	.0	4.805	4.805	MN	6,140	48,050	09/09/2015	11/15/2045
020002-AS-0	ALLSTATE CORPORATION			1	1.G FE	4,544,510		5,883,567	4,000,000	4,472,527	.0	(24,368)	.0	.0	5.550	4.403	MN	32,067	222,000	05/11/2017	05/09/2035
020002-BF-7	ALLSTATE CORPORATION				1.G FE	7,000,000		7,059,427	7,000,000	7,000,000	.0	.0	.0	.0	0.870	2.932	MJSD	508	113,139	03/26/2018	03/29/2023
020002-BJ-9	ALLSTATE CORPORATION			1,2	1.G FE	2,183,762		2,184,884	2,190,000	2,183,817	.0	54	.0	.0	1.450	1.481	JD	3,264	.0	11/19/2020	12/15/2030
02079K-AE-7	ALPHABET INC			1,2	1.C FE	702,196		695,280	713,000	702,293	.0	97	.0	.0	1.900	1.992	FA	5,494	.0	11/12/2020	08/15/2040
02209S-AU-7	ALTRIA GROUP INC	LS		1,2	2.B FE	10,385,400		12,329,827	11,420,000	10,647,299	.0	118,398	.0	.0	2.625	3.961	MS	87,434	299,775	12/07/2018	09/16/2026
023135-AJ-5	AMAZON.COM INC			1,2	1.E FE	3,504,306		3,848,736	3,709,000	3,651,051	.0	28,896	.0	.0	2.500	3.351	MN	8,242	92,725	07/13/2015	11/29/2022
023135-AP-1	AMAZON.COM INC			1,2	1.E FE	4,289,320		5,501,726	4,000,000	4,226,291	.0	(12,287)	.0	.0	4.800	4.243	JD	13,867	192,000	04/30/2015	12/05/2034
023135-BJ-4	AMAZON.COM INC			1,2	1.E FE	3,970,845		5,280,401	4,000,000	3,972,448	.0	563	.0	.0	4.050	4.093	FA	58,050	162,000	06/06/2018	08/22/2047
02343U-AG-0	AMCOR FINANCE USA INC			1,2	2.B FE	4,999,331		5,594,067	5,000,000	4,999,420	.0	89	.0	.0	3.625	3.627	AO	31,719	181,250	04/23/2020	04/28/2026
02343U-AH-8	AMCOR FINANCE USA INC			1,2	2.B FE	4,992,136		5,937,637	5,000,000	4,992,830	.0	693	.0	.0	4.500	4.523	MN	28,750	225,000	04/23/2020	05/15/2028
025816-CA-5	AMERICAN EXPRESS CO			2	2.A FE	4,988,900		5,804,789	5,000,000	4,991,976	.0	1,462	.0	.0	4.200	4.237	MN	32,083	210,000	11/01/2018	11/06/2025
02580M-EB-1	AMERICAN EXPRESS			2	1.G FE	2,014,720		2,009,733	2,000,000	2,000,839	.0	(3,178)	.0	.0	2.250	2.088	MN	7,000	45,000	06/13/2016	05/05/2021
02580M-EH-8	AMERICAN EXPRESS			1	1.F FE	20,000,000		20,124,423	20,000,000	20,000,000	.0	.0	.0	.0	0.932	1.797	MJSD	13,980	343,349	02/28/2017	03/03/2022
025932-AP-9	AMERICAN FINANCIAL GROUP			1,2	2.A FE	1,803,025		2,132,249	1,724,000	1,802,650	.0	(375)	.0	.0	5.250	4.569	AO	22,376	34,650	11/05/2020	04/02/2030
02665W-BP-5	AMERICAN HONDA FINANCE			1	1.G FE	4,968,650		5,357,824	5,000,000	4,965,198	.0	4,454	.0	.0	2.900	3.000	FA	54,375	145,000	02/13/2017	02/16/2024
02665W-CT-6	AMERICAN HONDA FINANCE			1	1.G FE	4,998,650		5,453,914	5,000,000	4,999,144	.0	263	.0	.0	3.550	3.556	JJ	83,326	177,500	01/10/2019	01/12/2024
02666T-AA-5	AMERICAN HOMES 4 RENT			1,2	2.C FE	1,349,589		1,423,205	1,238,000	1,341,087	.0	(8,502)	.0	.0	4.250	2.899	FA	19,877	40,290	11/04/2020	02/15/2028
03040W-AD-7	AMERICAN WATER CAPITAL			1	2.A FE	5,347,188		7,721,738	5,000,000	5,347,102	.0	(15,986)	.0	.0	6.593	5.859	AO	69,593	329,650	12/17/2019	10/15/2037
03063F-AC-8	AMERICOLD RLTY PP			1	2.B FE	10,000,000		11,794,721	10,000,000	10,000,000	.0	.0	.0	.0	4.100	4.100	JJ	197,028	479,472	05/03/2019	01/08/2030
03076K-AB-4	AMERIS BANCORP			2	2.B FE	2,000,000		2,045,125	2,000,000	2,000,000	.0	.0	.0	.0	4.250	4.250	JD	3,778	.0	12/04/2019	12/15/2029
03095S-AN-8	AMERITECH CAPITAL FUNDING				2.B FE	4,913,963		6,816,569	5,625,000	5,286,537	.0	34,834	.0	.0	6.550	7.667	JJ	169,891	368,438	09/10/2002	01/15/2028
032177-AJ-6	AMSTED INDUSTRIES			1,2	3.B FE	1,894,000		2,002,022	1,894,000	1,894,000	.0	.0	.0	.0	4.625	4.625	MN	11,193	80,054	12/09/2019	05/15/2030
03522A-AJ-9	ANHEUSER-BUSCH CO/INBEV			1,2	2.B FE	7,223,348		9,178,306	7,057,000	7,223,994	.0	(2,789)	.0	.0	4.900	4.704	FA	144,080	322,175	11/04/2020	02/01/2046
035240-AM-2	ANHEUSER-BUSCH INBEV WOR			1,2	2.B FE	3,895,901		4,946,091	4,013,000	3,906,150	.0	3,975	.0	.0	4.375	4.600	AO	37,065	175,569	05/22/2018	04/15/2038
035287-AG-6	ANIXTER INC			1	4.A FE	5,000,000		5,241,796	5,000,000	5,000,000	.0	.0	.0	.0	5.500	5.500	MS	91,667	287,500	05/23/2016	03/01/2023
03773S-CE-5	APPALACHIAN PWIR			1	2.A FE	1,933,280		2,772,420	2,000,000	1,953,196	.0	1,924	.0	.0	5.800	6.042	AO	29,000	116,000	12/08/2005	10/01/2035
03773S-CM-7	APPALACHIAN PWIR			1	2.A FE	7,173,191		10,310,377	6,700,000	7,141,991	.0	(17,344)	.0	.0	7.000	6.316	AO	117,250	469,000	05/11/2018	04/01/2038
037833-BX-7	APPLE INC			1,2	1.B FE	3,599,871		4,616,130	3,238,000	3,593,980	.0	(6,639)	.0	.0	4.650	3.909	FA	53,535	137,082	11/04/2020	02/23/2046
038222-AJ-4	APPLIED MATERIALS			1,2	1.G FE	2,644,103		3,052,032	2,661,000	2,648,924	.0	2,266	.0	.0	3.900	4.006	AO	25,945	103,779	11/08/2018	10/01/2025

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
038222-AL-9	APPLIED MATERIALS			1,2	1.G FE	6,447,357		113.6880	7,622,796	6,705,000	6,505,920	0	27,411	0	3.300	3.835	AO	55,316	221,265	11/08/2018	04/01/2027
038336-CH-8	APTARGROUP PP			1	2.B	1,000,000		103.9360	1,039,364	1,000,000	1,000,000	0	0	0	3.250	3.250	MS	10,472	32,500	08/30/2012	09/05/2022
038790-AF-1	VEREIT			1,2	2.C FE	2,025,820		110.1120	2,202,238	2,000,000	2,014,050	0	(4,503)	0	4.600	4.337	FA	37,056	92,000	04/04/2018	02/06/2024
04010L-AV-5	ARES CAPITAL CORP			1,2	2.C FE	2,988,630		108.6400	3,259,193	3,000,000	2,993,096	0	1,483	0	4.250	4.311	MS	42,500	127,500	01/08/2018	03/01/2025
04010L-AY-9	ARES CAPITAL CORP			1	2.C FE	1,962,483		105.8460	2,073,526	1,959,000	1,963,049	0	566	0	3.250	3.200	JJ	29,358	24,375	11/12/2020	07/15/2025
042735-BD-1	ARROW ELECTRONICS INC			1,2	2.C FE	8,960,140		102.8770	9,258,945	9,000,000	8,992,259	0	5,954	0	3.500	3.571	AO	78,750	315,000	03/10/2015	04/01/2022
04364V-AG-8	ASCENT RESOURCES/ARU FIN			1,2	4.C FE	4,902,258		95.1100	4,698,435	4,940,000	4,910,933	0	3,898	0	7.000	7.125	MN	57,633	345,800	09/26/2018	11/01/2026
045054-AF-0	ASSTEAD CAPITAL INC			1,2	2.C FE	2,045,078		105.6730	2,070,142	1,959,000	2,034,105	0	(10,676)	0	4.375	3.236	FA	32,378	65,625	11/12/2020	08/15/2027
048303-CF-6	ATLANTIC CITY ELECTRIC			1,2	1.F FE	4,917,750		108.3900	5,419,493	5,000,000	4,948,155	0	12,981	0	3.375	3.680	MS	56,250	168,750	08/07/2018	09/01/2024
05348E-AT-6	AVALONBAY COMMUNITIES			1,2	1.G FE	2,825,669		110.1910	2,972,959	2,698,000	2,744,622	0	(16,088)	0	4.200	3.527	JD	5,036	113,316	07/17/2015	12/15/2023
05348E-BC-2	AVALONBAY COMMUNITIES			1,2	1.G FE	3,962,840		111.4890	4,459,573	4,000,000	3,972,816	0	3,377	0	3.200	3.309	JJ	59,022	128,000	11/30/2017	01/15/2028
053773-BC-0	AVIS BUDGET CAR RENTAL	LS		1,2	4.C FE	2,021,845		101.6510	2,034,032	2,001,000	2,021,706	0	(139)	0	5.750	5.418	JJ	53,054	0	12/18/2020	07/15/2027
05379B-AQ-0	AVISTA CORP			1,2	1.G FE	4,994,950		127.1690	6,358,426	5,000,000	4,995,235	0	89	0	4.350	4.356	JD	18,125	217,500	05/15/2018	06/01/2048
053807-AS-2	AVNET INC			1,2	2.C FE	1,985,520		113.2300	2,264,593	2,000,000	1,991,570	0	1,374	0	4.625	4.716	AO	19,528	92,500	03/21/2016	04/15/2026
053807-AT-0	AVNET INC			1,2	2.C FE	14,966,850		102.3440	15,351,549	15,000,000	14,993,445	0	6,903	0	3.750	3.799	JD	46,875	562,500	11/29/2016	12/01/2021
05508R-AE-6	B & G FOODS INC			1,2	4.B FE	1,262,500		103.3000	1,291,255	1,250,000	1,255,684	0	(2,331)	0	5.250	5.034	AO	16,406	65,625	11/08/2017	04/01/2025
05531F-BB-8	BB&T CORPORATION			2	1.G FE	4,995,900		108.5090	5,425,443	5,000,000	4,997,663	0	571	0	2.850	2.863	AO	25,729	142,500	10/23/2017	10/26/2024
05723K-AG-5	BAKER HUGHES LLC/CO-OBL			1,2	1.G FE	5,000,000		109.8100	5,490,504	5,000,000	5,000,000	0	0	0	3.138	3.138	MN	23,535	156,900	11/04/2019	11/07/2029
059165-EC-0	BALTIMORE GAS & EL CO			1	1.G FE	1,997,400		151.4590	3,029,179	2,000,000	1,998,211	0	65	0	6.350	6.359	AO	31,750	127,000	08/08/2007	10/01/2036
060505-FQ-2	BANK OF AMERICA CORP		LS	2	2.C FE	2,000,000		102.8150	2,056,292	2,000,000	2,000,000	0	0	0	4.300	4.300	JJ	36,550	43,956	01/21/2020	12/29/2049
06051G-FH-7	BANK OF AMERICA CORP			1	2.A FE	1,998,540		111.9520	2,239,035	2,000,000	1,999,395	0	150	0	4.200	4.209	FA	29,167	84,000	08/21/2014	08/26/2024
06051G-FM-6	BANK OF AMERICA CORP			1	2.A FE	2,398,494		112.3740	2,487,954	2,214,000	2,373,956	0	(24,538)	0	4.000	2.127	JJ	39,114	67,800	11/04/2020	01/22/2025
06051G-GL-7	BANK OF AMERICA CORP			1,2	1.G FE	6,745,206		114.0050	7,416,033	6,505,000	6,701,823	0	(21,808)	0	3.705	3.166	AO	44,855	227,932	11/04/2020	04/24/2028
06051G-GZ-6	BANK OF AMERICA CORP			1,2	1.G FE	1,925,620		110.1500	2,203,003	2,000,000	1,948,816	0	8,975	0	3.366	3.929	JJ	29,546	67,320	05/02/2018	01/23/2026
06051G-HS-1	BANK OF AMERICA CORP			1,2	1.G FE	4,000,000		130.1630	5,206,508	4,000,000	4,000,000	0	0	0	4.330	4.330	MS	50,998	173,200	03/12/2019	03/15/2050
064058-AF-7	BANK OF NY MELLON CORP			2	2.A FE	4,725,690		106.1170	5,305,850	5,000,000	4,725,690	0	0	0	4.625	4.893	MS	64,878	231,250	10/29/2018	01/01/9999
06406F-AE-3	BANK OF NY MELLON CORP			2	1.F FE	1,890,560		108.8900	2,177,806	2,000,000	1,925,514	0	11,909	0	2.450	3.178	FA	18,239	49,000	12/20/2017	08/17/2026
06406H-DA-4	BANK OF NEW YORK			2	1.F FE	9,978,600		110.0090	11,000,916	10,000,000	9,990,342	0	2,155	0	3.000	3.025	FA	105,833	300,000	02/19/2015	02/24/2025
067316-AH-2	BARCARDI			1	2.C FE	1,182,450		138.0550	1,380,548	1,000,000	1,179,174	0	(3,276)	0	5.300	4.193	MN	6,772	53,000	01/09/2020	05/15/2048
070101-F8-4	BASIN ELECTRIC PP			1	1.G FE	10,000,000		115.8580	11,585,787	10,000,000	10,000,000	0	0	0	3.740	3.740	JD	16,622	374,000	06/26/2015	06/15/2027
07274E-AG-8	BAYER US FINANCE LLC			1	2.A FE	4,950,550		109.1720	5,458,583	5,000,000	4,979,331	0	5,047	0	3.375	3.493	AO	38,906	168,750	10/01/2014	10/08/2024
07274N-AJ-2	BAYER US FINANCE II LLC			1,2	2.A FE	4,990,550		114.4030	5,720,134	5,000,000	4,993,365	0	1,178	0	4.250	4.280	JD	9,444	212,500	06/18/2018	12/15/2025
07274N-AL-7	BAYER US FINANCE II LLC			1,2	2.A FE	1,985,420		117.4290	2,348,583	2,000,000	1,988,316	0	1,199	0	4.375	4.463	JD	3,889	87,500	06/18/2018	12/15/2028
07274N-BE-2	BAYER US FINANCE II LLC			1,2	2.A FE	966,178		115.2200	1,152,203	1,000,000	968,025	0	748	0	4.650	4.884	MN	5,942	46,500	07/10/2018	11/15/2043
07330M-AB-3	BRANCH BANKING & TRUST			1,2	1.G FE	9,993,300		112.5550	11,255,532	10,000,000	9,996,545	0	661	0	3.625	3.633	MS	105,729	362,500	09/09/2015	09/16/2025
073685-AD-1	BEACON ESCROW CORP			1,2	5.A FE	1,834,557		102.4050	1,928,277	1,883,000	1,843,263	0	6,801	0	4.875	5.376	MN	15,299	91,796	02/25/2020	11/01/2025
075887-BG-3	BECTON DICKINSON			1,2	2.C FE	1,080,197		129.0740	1,156,499	896,000	1,077,545	0	(2,652)	0	4.865	3.420	JD	1,866	37,058	11/04/2020	12/15/2044
075887-BU-2	BECTON DICKINSON			2	2.C FE	435,211		100.6660	451,990	449,000	439,986	0	4,774	0	1.255	3.273	MJSD	407	4,423	11/04/2020	06/06/2022
075887-CE-7	BECTON DICKINSON			2	2.C FE	4,819,830		126.1650	5,046,582	4,000,000	4,750,772	0	(69,058)	0	6.700	3.193	JD	22,333	268,000	05/26/2020	12/01/2026
079857-AH-1	BELLSOUTH TELECOMMUNICATIONS			1,2	2.B FE	5,018,400		140.6850	7,034,252	5,000,000	5,004,585	0	(1,334)	0	7.875	7.840	FA	1			

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
097751-BF-7	BOMBARDIER INC			1	5.B FE	1,599,485	.98,6630	1,536,181	1,557,000	1,567,747	0	(4,857)	0	0	6.125	5.760	JJ	43,974	95,366	04/30/2013	01/15/2023
097751-BJ-9	BOMBARDIER INC			1	5.B FE	2,800,000	.98.1000	2,746,811	2,800,000	2,800,000	0	0	0	0	6.000	6.000	AO	35,467	168,000	03/31/2014	10/15/2022
10112R-AZ-7	BOSTON PROPERTIES LP			1,2	2.A FE	3,990,280	109.4560	4,378,244	4,000,000	3,994,295	0	1,302	0	0	3.200	3.238	JJ	59,022	128,000	11/17/2017	01/15/2025
103730-AD-2	BP CAP MARKETS AMERICA			1,2	1.F FE	5,000,000	109.3220	5,466,109	5,000,000	5,000,000	0	0	0	0	3.790	3.790	FA	76,326	189,500	11/01/2018	02/06/2024
10510K-AC-1	BRAMBLES USA INC			1,2	2.A FE	9,500,440	112.5580	10,693,025	9,500,000	9,500,037	0	(86)	0	0	4.125	4.124	AO	74,021	391,875	10/22/2015	10/23/2025
110122-AB-4	BRISTOL-MYERS SQUIBB				1.F FE	1,101,280	131.8200	1,318,203	1,000,000	1,039,099	0	(5,409)	0	0	6.800	6.000	MN	8,689	68,000	09/10/2002	11/15/2026
110122-CO-9	BRISTOL-MYERS SQUIBB			1	1.F FE	4,983,744	127.9580	6,397,877	5,000,000	4,983,874	0	130	0	0	4.125	4.150	JD	9,167	103,125	07/17/2020	06/15/2039
110122-DB-1	BRISTOL-MYERS SQUIBB			1,2	1.F FE	4,286,569	109.6580	4,676,900	4,265,000	4,284,115	0	(2,454)	0	0	3.625	3.473	MN	19,755	77,303	07/17/2020	05/15/2024
110122-DJ-4	BRISTOL-MYERS SQUIBB			1,2	1.F FE	1,651,814	144.0030	1,794,276	1,246,000	1,647,793	0	(4,021)	0	0	5.000	3.091	FA	23,536	23,850	11/12/2020	08/15/2045
11120V-AA-1	BRIXMOR OPERATING PART			1,2	2.C FE	1,250,138	109.7150	1,371,437	1,250,000	1,250,092	0	(20)	0	0	3.850	3.848	FA	20,052	48,125	06/15/2016	02/01/2025
11120V-AD-5	BRIXMOR OPERATING PART			1,2	2.C FE	3,989,440	105.8500	4,233,997	4,000,000	3,995,692	0	1,499	0	0	3.250	3.292	MS	38,278	130,000	08/15/2016	09/15/2023
114259-AP-9	BROOKLYN UNION GAS CO			1,2	1.G FE	7,000,000	129.1830	9,042,794	7,000,000	7,000,000	0	0	0	0	4.504	4.504	MS	97,211	315,280	03/07/2016	03/10/2046
115885-AK-1	BROWNING FERRIS INDUSTRIES			1	2.B FE	10,204,200	159.9200	14,728,602	9,210,000	9,935,901	0	(29,740)	0	0	7.400	6.546	MS	200,676	681,540	05/26/2016	09/15/2035
118230-AQ-4	BUCKEYE PARTNERS	LS		1,2	3.B FE	6,440,933	101.3520	6,951,718	6,859,000	6,524,773	0	47,615	0	0	3.950	4.909	JD	22,578	288,078	03/15/2019	12/01/2026
12189L-AA-9	BURLINGTON NORTH SANTA FE			1,2	1.E FE	5,183,320	147.3980	6,624,075	4,494,000	5,148,275	0	(18,428)	0	0	5.750	4.528	MN	43,068	238,280	11/12/2020	05/01/2040
12189L-AG-6	BURLINGTON NORTH SANTA FE			1,2	1.E FE	1,975,230	137.7220	2,754,439	2,000,000	1,979,564	0	551	0	0	4.950	5.030	MS	29,150	99,000	08/25/2011	09/15/2041
12189L-AL-5	BURLINGTON NORTH SANTA FE			1,2	1.E FE	2,883,420	103.8450	3,115,348	3,000,000	2,974,507	0	14,586	0	0	3.050	3.580	MS	30,500	91,500	01/30/2014	09/01/2022
124857-AK-9	CBS			1,2	2.B FE	2,264,679	124.5050	2,726,658	2,190,000	2,259,202	0	(1,635)	0	0	4.900	4.675	FA	40,539	107,310	05/02/2017	08/15/2044
1248EP-BX-0	CCO HLDGS LLC/CAP CORP			1,2	3.B FE	1,507,000	105.5920	1,591,279	1,507,000	1,507,000	0	0	0	0	5.000	5.000	FA	31,396	75,350	08/03/2017	02/01/2028
125523-AH-3	CIGNA CORP			1,2	2.B FE	7,634,389	120.6890	8,257,571	6,842,000	7,538,372	0	(75,202)	0	0	4.375	2.863	AO	63,193	286,081	11/04/2020	10/15/2028
125523-BV-1	CIGNA CORP			1,2	2.B FE	4,998,112	105.9050	5,295,247	5,000,000	4,998,395	0	284	0	0	3.000	3.013	JJ	69,167	75,000	07/14/2020	07/15/2023
125896-B6-0	CMS ENERGY CORP PFD			2	2.C FE	183,703	28.4900	225,555	7,917	183,703	0	0	0	0	5.625	24.241	MJSD	0	11,134	12/27/2018	03/15/2078
12626P-AM-5	CRH AMERICA INC	LS		1	2.A FE	7,897,730	112.3950	8,991,572	8,000,000	7,929,055	0	14,379	0	0	3.875	4.097	MN	37,028	310,000	11/26/2018	05/18/2025
126307-AY-3	CSC HOLDINGS INC			1,2	4.C FE	1,365,000	113.0320	1,542,887	1,365,000	1,365,000	0	0	0	0	7.500	7.498	MS	30,144	102,375	11/27/2018	04/01/2028
126307-BA-4	CSC HOLDINGS INC			1,2	4.C FE	715,950	109.6000	729,939	666,000	710,268	0	(5,528)	0	0	5.750	4.584	JJ	17,658	38,827	12/18/2019	01/15/2030
12636Y-AC-6	CRH AMERICA FINANCE INC	LS		1,2	2.A FE	4,810,400	116.2670	5,813,333	5,000,000	4,843,096	0	17,945	0	0	3.950	4.461	AO	47,729	197,500	02/25/2019	04/04/2028
12636Y-AD-4	CRH AMERICA FINANCE INC			1,2	2.A FE	2,225,863	123.9390	2,427,961	1,959,000	2,221,862	0	(3,834)	0	0	4.500	3.703	AO	21,304	67,500	11/12/2020	04/04/2048
126408-GI-7	CSX CORP			1,2	2.A FE	2,972,220	131.1780	3,935,352	3,000,000	2,975,319	0	648	0	0	4.750	4.812	MN	12,271	142,500	02/03/2016	05/30/2042
126408-HM-8	CSX CORP	LS		1,2	2.A FE	6,974,870	121.2210	8,485,488	7,000,000	6,978,899	0	2,105	0	0	4.250	4.294	MS	87,597	297,500	11/07/2018	03/15/2029
12663Q-AA-3	CVR PARTNERS/CVR NITROGE			1,2	4.B FE	6,711,145	100.5220	6,330,886	6,298,000	6,357,019	0	(123,341)	0	0	9.250	7.120	JD	25,892	582,565	01/24/2019	06/15/2023
126650-CN-8	CVS CORP			1,2	2.B FE	1,140,011	134.0020	1,258,281	939,000	1,136,661	0	(3,351)	0	0	5.125	3.780	JJ	21,522	36,849	11/04/2020	07/20/2045
126650-CX-6	CVS CORP	LS		1,2	2.B FE	12,085,945	118.6130	14,365,196	12,111,000	12,112,653	0	3,421	0	0	4.300	4.284	MS	138,873	509,564	11/04/2020	03/25/2028
126650-CZ-1	CVS CORP			1,2	2.B FE	1,168,220	135.2520	1,352,524	1,000,000	1,164,527	0	(3,350)	0	0	5.050	4.037	MS	13,467	50,500	11/20/2019	03/25/2048
12686C-BB-4	CABLEVISION SYSTEMS			1	4.C FE	5,335,265	105.9280	5,618,422	5,304,000	5,313,833	0	(5,358)	0	0	5.875	5.759	MS	91,752	311,610	11/14/2017	09/15/2022
12695*-AA-3	CVS HEALTH PP			1	2.A	5,180,321	109.2970	5,661,920	5,180,321	5,180,321	0	0	0	0	3.416	3.416	MON	10,323	176,961	09/09/2016	10/10/2038
131347-CK-0	CALPINE CORP			1,2	3.A FE	547,820	103.5000	578,568	559,000	550,253	0	1,348	0	0	5.250	5.589	JD	2,446	29,348	03/07/2019	06/01/2026
14040H-BJ-3	CAPITAL ONE FINANCIAL CORP			2	2.C FE	4,999,600	114.0220	5,701,102	5,000,000	4,999,786	0	39	0	0	4.200	4.201	AO	36,167	210,000	10/26/2015	10/29/2025
14162V-AB-2	SABRA HEALTH CARE LP			1,2	2.C FE	6,567,508	111.7460	7,193,119	6,437,000	6,553,165	0	(14,343)	0	0	5.125	4.731	FA	124,627	312,625	11/04/2020	08/15/2026
141781-AZ-7	CARGILL INC			1	1.F FE	1,522,005	102.5180	1,537,771	1,500,000	1,502,253	0	(2,512)	0	0	3.250	3.074	MN	6,229	48,750	02/15/2012	11/15/2021
141781-BF-0	CARGILL INC			1	1.F FE	1,299,562	135.0530	1,673,303	1,239,000	1,294,017,											

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
161175-BR-4	CHARTER COMM OPT LLC/CAP			1,2	2.C FE	4,996,750	121.1440	6,057,196	5,000,000	4,997,991	0	192	0	0	5.050	5.056	MS	63,826	252,500	01/14/2019	03/30/2029
16412X-AD-7	CHENIERE CORP CHRISTI HD			1	2.C FE	1,767,401	116.6880	1,791,166	1,535,000	1,727,314	0	(38,889)	0	0	7.000	3.185	JD	298	94,850	11/12/2020	06/30/2024
16412X-AG-0	CHENIERE CORP CHRISTI HD			1	2.C FE	5,000,000	118.4450	5,922,260	5,000,000	5,000,000	0	0	0	0	5.125	5.125	JD	712	256,250	01/02/2018	06/30/2027
16412X-AJ-4	CHENIERE CORP CHRISTI HD			1,2	2.C FE	2,997,936	111.1650	3,334,938	3,000,000	2,998,016	0	80	0	0	3.700	3.709	MN	14,183	55,500	10/27/2020	11/15/2029
165167-DA-2	CHESAPEAKE ENERGY			1,2	.6 *	121,951	4.6250	135,132	2,922,000	122,229	0	279	2,800,049	0	7.000	7.000	AO	0	102,270	09/25/2018	10/01/2024
166754-AS-0	CHEVRON PHILLIPS CHEM			1,2	2.A FE	1,991,820	114.2480	2,284,962	2,000,000	1,993,706	0	724	0	0	3.700	3.749	JD	6,167	74,000	02/27/2018	06/01/2028
166764-BL-3	CHEVRON CORPORATION			1,2	1.C FE	1,882,660	110.8770	2,217,532	2,000,000	1,912,250	0	14,428	0	0	2.954	3.866	MN	7,385	59,080	11/26/2018	05/16/2026
16876A-AB-0	CHILDREN'S HOSPITAL MED			1,2	1.C FE	2,000,000	107.4980	2,149,951	2,000,000	2,000,000	0	0	0	0	2.853	2.853	MN	7,291	57,060	11/02/2016	11/15/2026
171232-AS-0	CHUBB			1	1.G FE	1,976,280	159.0460	3,180,928	2,000,000	1,981,344	0	562	0	0	6.500	6.591	MN	16,611	130,000	05/01/2008	05/15/2038
172062-AE-1	CINCINNATI FINANCIAL			1	1.G FE	2,892,320	139.2850	5,571,397	4,000,000	3,128,688	0	31,142	0	0	6.125	8.893	MN	40,833	245,000	07/15/2009	11/01/2034
172062-AF-8	CINCINNATI FINANCIAL			1	1.G FE	4,261,700	131.8290	6,591,457	5,000,000	4,572,014	0	40,351	0	0	6.920	8.507	MN	44,211	346,000	08/05/2009	05/15/2028
17275R-BE-1	CISCO SYSTEMS INC			1	1.E FE	6,988,520	104.9140	7,343,955	7,000,000	6,996,231	0	1,676	0	0	2.600	2.626	FA	62,183	182,000	02/22/2016	02/28/2023
172967-HD-6	CITIGROUP			2	2.A FE	5,282,300	110.0170	5,500,828	5,000,000	5,101,542	0	(33,987)	0	0	3.875	3.116	AO	35,521	193,750	04/09/2015	10/25/2023
172967-JP-7	CITIGROUP			2	2.A FE	2,367,295	111.0350	2,675,948	2,410,000	2,389,584	0	4,303	0	0	3.300	3.513	AO	14,139	79,530	05/26/2015	04/27/2025
172967-KG-5	CITIGROUP	LS		2	2.A FE	9,986,700	113.6940	11,369,436	10,000,000	9,992,700	0	1,297	0	0	3.700	3.716	JJ	173,694	370,000	01/05/2016	01/12/2026
172967-KR-1	CITIGROUP			2	2.B FE	1,003,985	132.4250	1,080,584	816,000	1,000,875	0	(3,110)	0	0	4.750	3.407	MN	4,630	34,224	11/12/2020	05/18/2046
172967-KY-6	CITIGROUP			1,2	2.A FE	1,494,723	111.7630	1,578,091	1,412,000	1,487,400	0	(7,322)	0	0	3.200	2.169	AO	8,786	34,592	11/12/2020	10/21/2026
17325F-AS-7	CITIBANK NA			1,2	1.E FE	4,993,200	109.3180	5,465,888	5,000,000	4,995,691	0	1,307	0	0	3.650	3.680	JJ	80,097	182,500	01/15/2019	01/23/2024
17401Q-AR-2	CITIZENS BANK NA/RI			2	2.A FE	27,000,000	101.3240	27,357,468	27,000,000	27,000,000	0	0	0	0	1.190	3.252	MJSD	2,678	523,669	03/26/2018	03/29/2023
18055#-AI-2	CLARION LIONS PP			1	1.G	10,000,000	103.0120	10,301,170	10,000,000	10,000,000	0	0	0	0	1.570	2.522	FMAN	26,613	254,082	04/03/2017	05/01/2024
18055#-BG-6	CLARION LIONS PRIVATE PLACEMENT			1	1.G	7,000,000	115.1670	8,061,690	7,000,000	7,000,000	0	0	0	0	3.670	3.670	JJ	118,459	256,900	05/17/2019	07/15/2028
18538R-AH-6	CLEARWATER PAPER CORP	LS		1	3.C FE	423,405	108.4250	475,987	439,000	426,713	0	2,582	0	0	5.375	6.161	FA	9,832	23,596	10/22/2019	02/01/2025
18539U-AB-1	CLEARWAY ENERGY OPERATIN			1,2	3.B FE	829,190	105.3700	877,731	833,000	829,855	0	553	0	0	5.750	5.842	AO	10,112	47,898	10/03/2019	10/15/2025
18539U-AC-9	CLEARWAY ENERGY OPERATIN	LS		1,2	3.B FE	1,018,000	107.0710	1,089,978	1,018,000	1,018,000	0	0	0	0	4.750	4.750	MS	14,238	36,804	12/04/2019	03/15/2028
185508-AE-8	CLECO POWER LLC			1	2.A FE	992,430	137.1100	1,371,097	1,000,000	994,535	0	211	0	0	6.500	6.558	JD	5,417	65,000	11/22/2005	12/01/2035
186108-CL-8	CLEVELAND ELEC ILLUM			1,2	2.B FE	1,998,500	115.1880	2,303,765	2,000,000	1,998,747	0	99	0	0	4.550	4.558	MN	11,628	91,000	10/30/2018	11/15/2030
191216-BW-9	COCA-COLA CO			1	1.F FE	5,453,622	109.4420	6,462,577	5,905,000	5,586,745	0	52,233	0	0	2.550	3.656	JD	12,548	150,578	05/15/2018	06/01/2026
191219-AX-2	COCA COLA ENTERPRISES			1	1.F FE	3,250,260	151.2460	4,537,376	3,000,000	3,176,731	0	(6,507)	0	0	6.700	6.113	AO	42,433	201,000	01/13/2003	10/15/2036
195869-AD-4	COLONIAL PIPE LINE			1	1.G FE	8,886,878	146.1240	11,324,593	7,750,000	8,657,021	0	(74,310)	0	0	8.375	6.614	MN	108,177	649,063	06/28/2017	11/01/2030
195869-AG-7	COLONIAL PIPE LINE			1	1.G FE	3,059,950	145.5250	4,365,749	3,000,000	3,038,178	0	(2,121)	0	0	7.630	7.461	MN	19,711	228,900	06/27/2002	04/15/2032
199575-AT-8	COLUMBUS SOUTHERN POWER			1	1.G FE	539,935	141.1260	705,628	500,000	525,643	0	(1,398)	0	0	6.600	6.000	MS	11,000	33,000	12/09/2005	03/01/2033
20030N-AF-8	COMCAST CORP			1	1.G FE	1,816,540	143.1750	2,863,491	2,000,000	1,870,807	0	5,336	0	0	5.650	6.339	JD	5,022	113,000	10/12/2005	06/15/2035
20030N-AM-3	COMCAST CORP			1	1.G FE	1,195,270	153.9560	1,539,556	1,000,000	1,151,623	0	(5,921)	0	0	6.450	5.067	MS	18,992	64,500	01/23/2012	03/15/2037
20030N-BE-0	COMCAST CORP			1	1.G FE	1,998,360	134.1000	2,682,006	2,000,000	1,998,657	0	36	0	0	4.650	4.655	JJ	42,883	93,000	06/26/2012	07/15/2042
20030N-CK-5	COMCAST CORP			1,2	1.G FE	1,052,467	125.4440	1,146,559	914,000	1,050,405	0	(2,057)	0	0	4.000	3.162	MS	12,187	28,000	11/05/2020	03/01/2048
20030N-CT-6	COMCAST CORP			1,2	1.G FE	3,434,347	119.9360	3,897,909	3,250,000	3,420,725	0	(13,747)	0	0	4.150	3.327	AO	28,474	122,716	11/05/2020	10/15/2028
200340-AT-4	COMERICA INC			2	2.A FE	3,034,463	119.3210	3,490,127	2,925,000	3,017,297	0	(10,049)	0	0	4.000	3.536	FA	48,750	117,000	04/02/2019	02/01/2029
20268J-AC-7	COMMONSPIRIT HEALTH			1,2	2.A FE	1,021,903	116.4510	1,155,196	992,000	1,021,697	0	(206)	0	0	4.187	4.008	AO	10,384	35,310	11/05/2020	10/01/2049
203380-AD-5	COMMONSCOPE FINANCE LLC			1,2	4.B FE	925,663	105.2610	957,873	910,000	921,583	0	(3,266)	0	0	6.000	5.555	MS	18,200	54,600	10/02/2019	03/01/2026
20369E-AA-0	COMMUNITY HOSPITALS OF I			1	1.F FE	2,000,000	112.6540	2,253,078	2,000,000	2,000,000	0	0	0	0	4.237	4.237	MN				

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
22822V-AH-4	CROWN CASTLE INTL CORP			1,2	2.C FE	1,895,401	113.2580	1,997,865	1,764,000	1,884,461	0	(10,913)	0	0	3.650	2.486	MS	21,462	49,275	11/04/2020	09/01/2027
233293-AQ-2	DPL INC			1,2	3.A FE	5,447,135	112.1130	6,166,218	5,500,000	5,450,378	0	3,243	0	0	4.350	4.478	AO	50,508	119,625	03/24/2020	04/15/2029
233331-80-0	DTE ENERGY COMPANY PFD			2	2.C FE	7,395,804	25.8600	7,758,000	300,000	7,395,804	0	0	0	0	5.375	21.802	MJSD	0	403,125	03/21/2019	06/01/2076
233331-BA-4	DTE ENERGY COMPANY			1,2	2.B FE	2,058,843	108.0080	2,170,971	2,010,000	2,054,768	0	(4,074)	0	0	3.700	2.757	FA	30,988	28,472	11/05/2020	08/01/2023
23338V-AH-9	DTE ELECTRIC CO			1,2	1.E FE	2,019,927	130.8970	2,709,564	2,070,000	2,022,075	0	922	0	0	4.050	4.193	MN	10,712	83,835	09/19/2018	05/15/2048
233851-BW-3	DAIMLER FINANCE NA LLC	LS		1	2.A FE	4,989,850	109.9840	5,499,217	5,000,000	4,995,141	0	1,014	0	0	3.300	3.324	MN	19,250	165,000	05/11/2015	05/19/2025
244199-BD-6	DEERE & COMPANY			1	1.F FE	1,125,640	132.5980	1,325,984	1,000,000	1,079,901	0	(7,348)	0	0	5.375	4.275	AO	11,198	53,750	12/05/2013	10/16/2029
24422E-TH-2	JOHN DEERE CAPITAL			1	1.F FE	4,215,169	109.5080	4,965,101	4,534,000	4,304,110	0	37,500	0	0	2.650	3.687	JD	7,009	120,151	07/24/2018	06/10/2026
24422E-UU-1	JOHN DEERE CAPITAL			1	1.F FE	4,685,430	116.2460	5,463,571	4,700,000	4,687,718	0	1,277	0	0	3.450	3.487	MS	51,348	162,150	03/04/2019	03/07/2029
24422E-VD-8	JOHN DEERE CAPITAL			1	1.F FE	2,004,220	109.1750	2,138,745	1,959,000	2,003,609	0	(611)	0	0	2.450	2.162	JJ	22,931	18,375	11/05/2020	01/09/2030
250847-EB-2	DETROIT EDISON			1	1.F FE	418,364	146.5170	483,507	330,000	411,649	0	(3,638)	0	0	6.625	4.398	JD	1,822	21,863	02/07/2019	06/01/2036
25179M-AL-7	DEVON ENERGY CORPORATION			1,2	3.A FE	7,054,380	122.0200	8,541,366	7,000,000	7,044,517	0	(1,296)	0	0	5.600	5.546	JJ	180,756	392,000	08/10/2011	07/15/2041
25272K-AG-8	DELL 1st Lien			1	2.C FE	4,997,850	110.6070	5,530,365	5,000,000	4,999,215	0	.291	0	0	5.450	5.457	JD	12,111	272,500	05/17/2016	06/15/2023
25272K-AK-9	DELL 1st Lien			1,2	2.C FE	1,093,810	122.0180	1,220,180	1,000,000	1,059,682	0	(9,885)	0	0	6.020	4.715	JD	2,676	60,200	04/24/2017	06/15/2026
25389J-AQ-9	DIGITAL REALTY TRUST LP			1,2	2.B FE	13,844,952	117.0130	15,082,957	12,890,000	13,455,857	0	(113,540)	0	0	4.750	3.683	AO	153,069	612,275	06/01/2017	10/01/2025
254010-AD-3	DIGNITY HEALTH			1	2.A FE	4,000,000	108.6970	4,347,861	4,000,000	4,000,000	0	.0	0	0	3.812	3.812	MN	25,413	152,480	10/07/2014	11/01/2024
254687-DH-6	DISNEY			2	2.A FE	2,458,324	134.6490	2,692,984	2,000,000	2,392,195	0	(60,351)	0	0	7.430	3.620	AO	37,150	148,600	11/18/2019	10/01/2026
254687-DP-8	DISNEY			2	2.A FE	2,497,015	138.9210	2,778,411	2,000,000	2,440,947	0	(51,179)	0	0	7.300	3.822	AO	24,739	146,000	11/21/2019	04/30/2028
254687-ER-3	DISNEY			1	1.G FE	2,567,099	154.3480	3,086,954	2,000,000	2,548,392	0	(17,136)	0	0	6.150	4.130	FA	46,467	123,000	11/18/2019	02/15/2041
254687-EZ-5	DISNEY	LS		1	1.G FE	12,734,093	178.0090	15,210,854	8,545,000	12,638,418	0	(87,417)	0	0	7.750	4.525	JD	55,186	662,238	11/18/2019	12/01/2045
25468P-BW-5	DISNEY	LS		1	2.A FE	3,370,410	149.5660	4,486,990	3,000,000	3,222,121	0	(13,575)	0	0	7.000	6.077	MS	70,000	210,000	03/08/2004	03/01/2032
25468P-CT-1	DISNEY			1	2.A FE	944,780	102.4350	1,024,351	1,000,000	991,516	0	7,305	0	0	2.550	3.327	FA	9,633	25,500	12/10/2013	02/15/2022
25470D-AL-3	DISCOVERY COMMUNICATIONS			1,2	2.C FE	2,988,990	117.8430	3,535,276	3,000,000	2,993,616	0	1,054	0	0	4.900	4.947	MS	44,917	147,000	03/08/2016	03/11/2026
25470X-AJ-4	DISH DBS CORP			1	4.C FE	1,845,083	104.4290	1,916,263	1,835,000	1,837,401	0	(1,454)	0	0	5.875	5.785	JJ	49,711	107,806	01/29/2018	07/15/2022
256677-AD-7	DOLLAR GENERAL CORP	LS		1,2	2.B FE	4,992,200	115.4550	5,772,751	5,000,000	4,995,876	0	.755	0	0	4.150	4.169	MN	34,583	207,500	10/15/2015	11/01/2025
256677-AF-2	DOLLAR GENERAL CORP			1,2	2.B FE	998,990	118.2630	1,182,630	1,000,000	999,245	0	.875	0	0	4.125	4.137	MN	6,875	41,250	03/26/2018	05/01/2028
257375-AE-5	DOMINION GAS HLDGS LLC			1,2	2.A FE	998,906	107.5780	1,075,784	1,000,000	999,639	0	.119	0	0	3.550	3.564	MN	5,917	35,500	07/18/2014	11/01/2023
257375-AP-0	DOMINION GAS HLDGS LLC			1,2	2.A FE	4,553,850	110.8990	5,544,963	5,000,000	4,582,828	0	28,978	0	0	3.000	4.133	MN	19,167	147,500	03/27/2020	11/15/2029
25746U-BA-4	DOMINION RESOURCES PFD			2	2.C FE	35,737	26.1800	42,595	1,627	35,737	0	.0	0	0	5.250	23.907	JAJO	0	2,135	12/27/2018	07/30/2076
25746U-CY-3	DOMINION RESOURCES			1,2	2.B FE	7,000,000	119.9110	8,393,804	7,000,000	7,000,000	0	.0	0	0	4.250	4.250	JD	24,792	297,500	05/30/2018	06/01/2028
257559-AH-7	DOMTAR CORP			1,2	2.C FE	2,035,528	103.2160	2,064,312	2,000,000	2,005,929	0	(5,952)	0	0	4.400	4.082	AO	22,000	88,000	04/10/2015	04/01/2022
260543-CN-1	DOW CHEMICAL CO			1,2	2.B FE	6,993,796	116.8830	8,181,777	7,000,000	6,994,850	0	.917	0	0	4.550	4.567	MN	27,426	318,500	11/13/2019	11/30/2025
26078J-AE-0	DOWDUPONT INC			1,2	2.A FE	1,506,185	135.2440	2,028,665	1,500,000	1,505,747	0	(198)	0	0	5.319	5.285	MN	10,195	79,785	11/15/2018	11/15/2038
26078J-AH-3	DOWDUPONT INC			1	2.A FE	2,955,330	101.5230	3,045,702	3,000,000	2,973,153	0	9,345	0	0	1.331	4.061	FIAN	5,218	66,531	01/04/2019	11/15/2023
264399-ED-4	DUKE ENERGY CORP			1	1.G FE	965,290	144.0910	1,440,910	1,000,000	978,256	0	1,179	0	0	6.450	6.720	AO	13,617	64,500	01/10/2003	10/15/2032
26441C-AT-2	DUKE ENERGY			1,2	2.A FE	9,994,400	116.0870	11,608,669	10,000,000	9,995,065	0	.113	0	0	3.750	3.753	MS	125,000	375,000	08/09/2016	09/01/2046
26444H-AG-6	DUKE ENERGY FLORIDA LLC			1	1.G FE	1,600,000	100.1590	1,602,546	1,600,000	1,600,000	0	.0	0	0	0.482	2.167	FIAN	.772	20,940	11/21/2019	11/26/2021
26884A-BM-4	ERP OPERATING			1,2	1.G FE	4,974,900	107.9440	5,397,210	5,000,000	4,977,743	0	2,135	0	0	2.500	2.555	FA	47,222	120,833	08/20/2019	02/15/2030
26969P-AA-6	EAGLE MATERIALS INC			1,2	2.C FE	10,197,500	103.6880	10,368,850	10,000,000	10,105,838	0	(30,336)	0	0	4.500	4.145	FA	187,500	450,000	07/12/2018	08/01/2026
278865-BE-9	ECOLAB INC			1,2	2.A FE	1,383,392	127.6770	1,650,861	1,293,000	1,381,869	0	(1,524)	0	0	4.800	3.822					

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost			Rate Used to Obtain Fair Value	Fair Value												Par Value
302491-AT-2	FMC CORP	LS		1,2	2.C FE	6,852,222	111.3980	7,513,826	6,745,000	6,834,769	0	(14,487)	0	0	3.200	2.940	AO		53,960	222,435	10/10/2019	10/01/2026
31428X-AW-6	FEDEX CORP			1	2.B FE	2,078,801	134.8140	2,359,242	1,750,000	2,073,639	0	(5,161)	0	0	5.100	3.871	JJ		41,154	34,170	11/12/2020	01/15/2044
31428X-BQ-8	FEDEX CORP			1,2	2.B FE	1,991,680	120.1360	2,402,711	2,000,000	1,992,155	0	156	0	0	4.050	4.074	FA		81,000	81,000	01/29/2018	02/15/2048
31620M-AR-7	FIDELITY NATIONAL INFORM			1,2	2.B FE	4,986,450	118.5610	5,928,065	5,000,000	4,992,644	0	1,328	0	0	5.000	5.035	AO		52,778	250,000	10/13/2015	10/15/2025
31677Q-BG-3	FIFTH THIRD BANK			2	1.G FE	2,997,750	100.7160	3,021,467	3,000,000	2,999,786	0	466	0	0	2.250	2.266	JD		3,188	67,500	06/09/2016	06/14/2021
31677Q-BM-0	FIFTH THIRD BANK			2	1.G FE	5,000,000	114.2710	5,713,527	5,000,000	5,000,000	0	0	0	0	3.950	3.950	JJ		83,938	197,500	07/23/2018	07/28/2025
31946M-AA-1	FIRST CITIZENS BANCSHARE			2	2.A FE	2,000,000	100.8120	2,016,241	2,000,000	2,000,000	0	0	0	0	3.375	3.375	MS		19,875	35,813	02/27/2020	03/15/2030
337738-AU-2	FISERV INC			1,2	2.B FE	2,048,136	114.8570	2,176,535	1,895,000	2,038,829	0	(9,307)	0	0	3.500	2.471	JJ		33,163	25,393	11/05/2020	07/01/2029
337932-AC-1	FIRST ENERGY CORP			1	3.B FE	6,207,400	142.4550	8,547,273	6,000,000	6,141,973	0	(8,454)	0	0	7.375	7.060	MN		56,542	442,500	05/27/2010	11/15/2031
337932-AH-0	FIRST ENERGY CORP			1,2	3.B FE	2,990,010	110.1260	3,303,776	3,000,000	2,993,133	0	904	0	0	3.900	3.940	JJ		53,950	117,000	06/19/2017	07/15/2027
341081-FD-4	FLORIDA PR & LT CO			1,2	1.E FE	974,050	142.2270	1,422,270	1,000,000	978,631	0	577	0	0	5.250	5.426	FA		21,875	52,500	03/03/2011	02/01/2041
341081-FE-2	FLORIDA PR & LT CO			1,2	1.E FE	2,833,975	137.1860	3,240,343	2,362,000	2,787,314	0	(14,034)	0	0	5.125	3.825	JD		10,088	121,053	06/29/2017	06/01/2041
341099-CL-1	FLORIDA POWER CORP			1	1.F FE	995,780	155.2710	1,552,710	1,000,000	996,674	0	101	0	0	6.400	6.432	JD		2,844	64,000	06/11/2008	06/15/2038
345397-WK-5	FORD MOTOR CREDIT				3.A FE	990,660	103.8640	1,038,642	1,000,000	997,163	0	1,008	0	0	4.375	4.492	FA		17,622	43,750	08/01/2013	08/06/2023
345397-XL-2	FORD MOTOR CREDIT				3.B FE	998,860	104.6230	1,046,227	1,000,000	999,417	0	113	0	0	4.134	4.148	FA		16,881	41,340	12/22/2015	08/04/2025
345397-XU-2	FORD MOTOR CREDIT				3.A FE	10,000,000	105.1960	10,519,631	10,000,000	10,000,000	0	0	0	0	4.389	4.389	JJ		210,916	438,900	01/05/2016	01/08/2026
345397-ZW-6	FORD MOTOR CREDIT			2	3.A FE	551,623	106.4600	568,494	534,000	549,902	0	(1,721)	0	0	4.542	3.927	FA		10,106	18,577	11/12/2020	08/01/2026
34960P-AB-7	FORTRESS TRANSPORTATION & IN			1,2	3.C FE	2,320,378	104.4450	2,332,251	2,233,000	2,297,911	0	(19,430)	0	0	6.500	5.347	AO		36,286	145,145	02/27/2020	10/01/2025
35137L-AJ-4	FOX CORP			1,2	2.B FE	5,021,846	137.3010	6,865,075	5,000,000	5,021,476	0	(370)	0	0	5.476	5.438	JJ		118,647	136,900	03/06/2020	01/25/2039
35137L-AK-1	FOX CORP			1,2	2.B FE	2,000,000	145.8730	2,917,454	2,000,000	2,000,000	0	0	0	0	5.576	5.576	JJ		48,325	55,760	03/06/2020	01/25/2049
35671D-CD-5	FREEMPORT-MC C&G	LS		1,2	3.A FE	1,962,000	111.1570	2,180,900	1,962,000	1,962,000	0	0	0	0	5.250	5.250	MS		34,335	107,583	08/01/2019	09/01/2029
36158F-AA-8	GE GLOBAL INSURANCE HLDG				1.F FE	1,111,610	127.3600	1,273,599	1,000,000	1,041,926	0	(6,800)	0	0	7.000	6.036	FA		26,444	70,000	11/18/2005	02/15/2026
364725-BC-4	GANNETT CO	LS		1	3.C FE	421,170	102.0670	412,349	404,000	404,034	0	0	0	0	5.500	4.444	MN		2,839	22,220	03/12/2015	09/15/2024
368738-AA-4	CVS Gene Warren				2.B	1,017,389	104.3780	1,061,926	1,017,389	1,017,389	0	0	0	0	5.830	5.901	MON		2,636	59,314	12/16/2005	01/15/2026
369550-BD-9	GENERAL DYNAMICS CORP			1,2	1.F FE	2,988,480	106.9290	3,207,862	3,000,000	2,994,306	0	2,266	0	0	3.375	3.459	MN		12,938	101,250	05/08/2018	05/15/2023
369550-BG-2	GENERAL DYNAMICS CORP			1,2	1.F FE	1,975,480	111.9190	2,238,376	2,000,000	1,983,986	0	3,317	0	0	3.500	3.700	MN		8,944	70,000	05/08/2018	05/15/2025
369626-XZ-2	GEN ELEC CAP CORP			1	2.B FE	606,561	140.0990	802,766	573,000	592,901	0	(1,208)	0	0	6.750	6.310	MS		11,388	38,678	12/20/2002	03/15/2032
370334-CC-6	GENERAL MILLS				2.B FE	5,000,000	101.4800	5,074,022	5,000,000	5,000,000	0	0	0	0	1.228	3.363	JAJO		12,960	118,318	04/03/2018	10/17/2023
370334-CF-9	GENERAL MILLS			1,2	2.B FE	3,996,120	113.0360	4,521,424	4,000,000	3,997,494	0	525	0	0	4.000	4.016	AO		32,889	160,000	04/03/2018	04/17/2025
37045V-AG-5	GENERAL MOTORS CO			1	2.C FE	2,764,399	110.8520	3,213,605	2,899,000	2,832,559	0	13,859	0	0	4.000	4.600	AO		28,990	115,960	07/29/2015	04/01/2025
37045V-AL-4	GENERAL MOTORS CO			1,2	2.C FE	4,995,450	143.0900	7,154,483	5,000,000	4,996,374	0	54	0	0	6.750	6.756	AO		84,375	337,500	02/18/2016	04/01/2046
37045X-AW-6	GENERAL MOTORS FINL CO			1,2	2.C FE	19,361,020	102.9990	20,599,875	20,000,000	19,745,552	0	189,940	0	0	3.450	4.489	AO		155,250	690,000	12/07/2018	04/10/2022
37045X-BW-5	GENERAL MOTORS FINL CO			1,2	2.C FE	940,590	109.0280	974,706	894,000	932,845	0	(7,746)	0	0	3.950	2.490	AO		7,651	27,018	11/04/2020	04/13/2024
37045X-CS-3	GENERAL MOTORS FINL CO			1,2	2.C FE	1,094,386	123.8080	1,134,083	916,000	1,088,006	0	(6,379)	0	0	5.650	2.937	JJ		23,577	0	11/04/2020	01/17/2029
37185L-AJ-1	GENESIS ENERGY			1,2	4.A FE	3,021,526	97.1840	2,932,050	3,017,000	3,019,345	0	(757)	0	0	6.500	6.469	AO		49,026	196,105	08/07/2017	10/01/2025
373298-BP-2	GEORGIA PACIFIC			1	1.G FE	2,790,395	135.1740	3,007,628	2,225,000	2,691,455	0	(53,147)	0	0	7.250	3.960	JD		13,443	161,313	02/06/2019	06/01/2028
375558-BF-9	GILEAD SCIENCES INC			1,2	2.A FE	6,267,624	113.3860	7,330,435	6,465,000	6,319,904	0	24,714	0	0	3.650	4.137	MS		78,658	235,973	11/02/2018	03/01/2026
375558-BL-6	GILEAD SCIENCES INC			1,2	2.A FE	5,482,050	105.1930	5,785,616	5,500,000	5,492,719	0	2,607	0	0	2.500	2.552	MS		45,833	137,500	09/15/2016	09/01/2023
378272-AF-5	GLENORE FUNDING LLC			1	2.A FE	4,997,150	107.9290	5,396,457	5,000,000	4,999,202	0	308	0	0	4.125	4.132	MN		17,760	206,250	05/22/2013	05/30/2023
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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
437076-AZ-5	HOME DEPOT			1,2	1.F FE	2,836,560	104.8560	3,145,686	3,000,000	2,955,088	.0	18,903	.0	.0	2.700	3.397	AO	20,250	81,000	01/31/2014	04/01/2023
437076-BM-3	HOME DEPOT			1,2	1.F FE	6,954,920	111.7610	7,823,256	7,000,000	6,975,073	.0	4,313	.0	.0	3.000	3.074	AO	52,500	210,000	02/03/2016	04/01/2026
437076-BW-1	HOME DEPOT			1,2	1.F FE	2,979,390	120.2950	3,608,835	3,000,000	2,983,016	.0	1,789	.0	.0	3.900	3.984	JD	8,125	117,000	11/27/2018	12/06/2028
441077-AZ-9	HOST HOTELS & RESORTS LP			1,2	2.C FE	1,974,040	105.3760	2,107,530	2,000,000	1,974,837	.0	797	.0	.0	3.500	3.655	MS	25,472	.0	08/11/2020	09/15/2030
44409M-AA-4	HUDSON PACIFIC PROPERTIE			1	2.C FE	2,330,650	109.9420	2,748,543	2,500,000	2,366,290	.0	16,132	.0	.0	3.950	4.880	MN	16,458	98,750	09/20/2018	11/01/2027
446150-AS-3	HUNTINGTON BANCSHARES INC			1,2	2.A FE	2,082,451	107.4040	2,176,011	2,026,000	2,082,190	.0	(261)	.0	.0	2.550	2.196	FA	21,096	14,344	12/01/2020	02/04/2030
44891A-BF-3	HYUNDAI CAPITAL AMERICA			1,2	2.A FE	1,996,162	105.5470	2,089,830	1,980,000	1,996,005	.0	(157)	.0	.0	2.650	2.434	FA	20,551	20,087	11/05/2020	02/10/2025
44891A-BG-1	HYUNDAI CAPITAL AMERICA			1,2	2.A FE	4,984,950	106.6220	5,331,104	5,000,000	4,986,696	.0	1,746	.0	.0	3.000	3.048	FA	58,750	75,000	02/05/2020	02/10/2027
450319-AA-6	ITC MIDWEST LLC			1	1.F FE	5,101,080	139.6330	5,585,335	4,000,000	4,858,793	.0	(33,307)	.0	.0	6.150	4.355	JJ	103,183	246,000	06/22/2012	01/31/2038
454889-AM-8	INDIANA MICHIGAN POWER	LS		1	1.G FE	3,626,267	142.1270	4,359,026	3,067,000	3,585,356	.0	(21,226)	.0	.0	6.050	4.563	MS	54,635	185,554	01/04/2019	03/15/2037
458140-AJ-9	INTEL CORPORATION			1	1.E FE	2,992,860	102.2240	3,066,708	3,000,000	2,999,384	.0	799	.0	.0	3.300	3.328	AO	24,750	99,000	09/14/2011	10/01/2021
458140-AR-1	INTEL CORPORATION			1	1.E FE	4,997,800	104.5110	5,225,548	5,000,000	4,999,462	.0	328	.0	.0	3.100	3.107	JJ	65,444	155,000	07/22/2015	07/29/2022
458140-BD-1	INTEL CORPORATION	LS		1,2	1.E FE	4,998,750	107.8420	5,392,085	5,000,000	4,999,369	.0	176	.0	.0	2.875	2.879	MN	19,965	143,750	05/08/2017	05/11/2024
45866F-AA-2	INTERCONTINENTALEXCHANGE			1	2.A FE	999,980	109.7450	1,097,455	1,000,000	999,998	.0	1	.0	.0	4.000	4.000	AO	8,444	40,000	10/09/2013	10/15/2023
459200-AM-3	IBM			1	1.F FE	6,556,111	129.7820	7,546,843	5,815,000	6,074,523	.0	(45,248)	.0	.0	7.000	5.923	AO	68,972	407,050	12/21/2006	10/30/2025
459200-AS-0	IBM			1	1.F FE	1,676,651	132.6540	2,089,297	1,575,000	1,619,673	.0	(4,970)	.0	.0	6.500	6.000	JJ	47,206	102,375	09/24/2002	01/15/2028
459200-HP-9	IBM			1	1.F FE	2,972,130	107.8030	3,234,100	3,000,000	2,991,699	.0	3,020	.0	.0	3.375	3.488	FA	42,188	101,250	11/05/2013	08/01/2023
460146-CM-3	INTERNATIONAL PAPER CO			1,2	2.B FE	3,621,906	130.8590	4,317,031	3,299,000	3,599,165	.0	(15,253)	.0	.0	5.000	4.146	MS	48,569	164,950	06/20/2019	09/15/2035
46284V-AN-1	IRON MOUNTAIN INC			1,2	3.C FE	2,487,968	104.3530	2,587,947	2,480,000	2,487,675	.0	(292)	.0	.0	4.500	4.454	FA	41,230	.0	08/10/2020	02/15/2031
465685-AD-7	ITC HOLDINGS CORP			1	2.B FE	499,550	134.3880	671,942	500,000	499,657	.0	12	.0	.0	6.375	6.382	MS	8,057	31,875	10/04/2006	09/30/2036
465685-AH-8	ITC HOLDINGS CORP			1,2	2.B FE	1,994,640	132.7120	2,654,239	2,000,000	1,995,308	.0	106	.0	.0	5.300	5.318	JJ	53,000	106,000	06/26/2013	07/01/2043
46625H-JM-3	JP MORGAN CHASE & CO			1	1.G FE	10,916,620	150.0360	16,503,990	11,000,000	10,926,276	.0	1,575	.0	.0	5.625	5.678	FA	232,031	618,750	08/14/2013	08/16/2043
46625H-KC-3	JP MORGAN CHASE & CO			2	1.F FE	9,977,800	109.4400	10,943,993	10,000,000	9,990,142	.0	2,242	.0	.0	3.125	3.151	JJ	137,153	312,500	01/15/2015	01/23/2025
46647P-AF-3	JPMORGAN CHASE & CO			1,2	1.F FE	5,073,050	114.2490	5,712,469	5,000,000	5,050,943	.0	(7,107)	.0	.0	3.540	3.360	MN	29,500	177,000	10/02/2017	05/01/2028
46647P-AM-8	JPMORGAN CHASE & CO			1,2	1.F FE	2,015,719	114.2040	2,124,199	1,860,000	2,004,060	.0	(11,659)	.0	.0	3.509	2.308	JJ	28,645	49,968	11/04/2020	01/23/2029
46647P-BP-0	JPMORGAN CHASE & CO			1,2	1.G FE	2,095,291	109.4520	2,244,869	2,051,000	2,094,490	.0	(802)	.0	.0	2.956	2.692	MN	8,084	30,314	11/04/2020	05/13/2031
478165-AH-6	JOHNSON (S.C.) & SON INC			1,2	1.G FE	7,519,276	136.8250	10,088,128	7,373,000	7,506,643	.0	(2,742)	.0	.0	4.750	4.628	AO	73,935	350,218	11/05/2015	10/15/2046
478375-AH-1	JOHNSON CONTROLS			1	2.B FE	1,117,380	138.9950	1,389,946	1,000,000	1,101,001	.0	(4,462)	.0	.0	6.000	5.034	JJ	27,667	60,000	12/28/2016	01/15/2036
48128B-AG-6	JPMORGAN CHASE & CO	LS		2	2.B FE	5,000,000	103.1480	5,157,376	5,000,000	5,000,000	.0	.0	.0	.0	4.600	4.600	FA	95,833	120,111	01/15/2020	01/01/9999
482480-AG-5	KLA CORPORATION			1,2	2.A FE	1,990,440	119.8040	2,396,083	2,000,000	1,991,861	.0	817	.0	.0	4.100	4.159	MS	24,144	82,000	03/13/2019	03/15/2029
485134-BH-2	EVERGY METRO			1	1.F FE	994,013	144.9890	1,449,885	1,000,000	995,752	.0	172	.0	.0	6.050	6.094	MN	7,731	60,500	05/23/2006	11/15/2035
487836-AT-5	KELLOGG CO			1	2.B FE	1,184,420	151.5940	1,515,941	1,000,000	1,110,213	.0	(7,599)	.0	.0	7.450	5.995	AO	18,625	74,500	01/18/2007	04/01/2031
49327M-ZR-4	KEY BANK NA			1	1.G FE	25,000,000	100.6430	25,160,726	25,000,000	25,000,000	.0	.0	.0	.0	1.023	1.726	FMAN	28,430	472,774	11/17/2016	11/22/2021
49337W-AJ-9	KEYSPAN CORP			1	2.A FE	876,770	129.9810	1,299,810	1,000,000	909,252	.0	3,683	.0	.0	5.803	6.808	AO	14,508	58,030	05/29/2008	04/01/2035
49338C-AA-1	KEYSPAN GAS EAST			1	1.G FE	1,000,000	140.9290	1,409,291	1,000,000	1,000,000	.0	.0	.0	.0	5.819	5.819	AO	14,548	58,190	03/28/2011	04/01/2041
49338L-AB-9	KEYSIGHT TECHNOLOGIES			1,2	2.B FE	14,173,180	113.1750	15,844,448	14,000,000	14,084,671	.0	(22,526)	.0	.0	4.550	4.358	AO	107,936	637,000	09/15/2016	10/30/2024
49338L-AE-3	KEYSIGHT TECHNOLOGIES			1,2	2.B FE	2,496,825	119.1840	2,979,608	2,500,000	2,497,846	.0	290	.0	.0	4.600	4.616	AO	27,153	115,000	03/28/2017	04/06/2027
494550-BV-7	KINDER MORGAN PARTNERS			1,2	2.B FE	2,994,960	111.6250	3,348,742	3,000,000	2,997,882	.0	523	.0	.0	4.250	4.271	MS	42,500	127,500	09/08/2014	09/01/2024
49456B-AJ-0	KINDER MORGAN			1,2	2.B FE	1,995,680	122.1620	2,443,235	2,000,000	1,996,044	.0	77	.0	.0	5.050	5.064	FA	38,156	101,000	02/23/2015	02/15/2046
49456B-AO-4	KINDER MORGAN			1,2	2.B FE	2,992,770	126.6740	3,800,213	3,000,000	2,993,078											

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
526057-BV-5	LENNAR CORPORATION	LS		1,2	2.C FE	6,095,000		113,8310	6,095,000	6,095,000	.0	.0	.0	.0	4.750	4.750	MM	24,930	289,513	04/21/2015	05/30/2025
53154*-AL-7	LIBERTY UTILITY PP			1	2.A FE	6,000,000		109,2570	6,555,445	6,000,000	.0	.0	.0	.0	3.690	3.690	AO	37,515	221,400	03/06/2017	04/30/2024
532457-BS-6	ELI LILLY	LS		1,2	1.F FE	2,497,500		125,2430	2,500,000	2,497,721	.0	.85	.0	.0	3.875	3.882	MS	28,524	96,875	02/20/2019	03/15/2039
539830-AF-6	LOCKHEED MARTIN				1.G FE	2,393,090		128,5750	2,000,000	2,148,013	.0	(22,856)	.0	.0	7.750	6.103	MM	25,833	155,000	08/17/2004	05/01/2026
541056-AA-5	LOGAN MERGER SUB INC			1,2	4.C FE	907,089		104,6990	889,000	906,355	.0	(735)	.0	.0	5.500	5.149	MS	16,434	.0	08/14/2020	09/01/2027
548661-CX-3	LOWES COMPANIES			1,2	2.A FE	2,560,218		131,5260	2,710,000	2,567,560	.0	3,661	.0	.0	4.650	5.056	AO	26,603	126,015	12/27/2018	04/15/2042
548661-DU-8	LOWES COMPANIES			1,2	2.A FE	7,047,743		124,0370	6,966,000	7,048,091	.0	348	.0	.0	4.500	4.321	AO	66,177	161,812	11/04/2020	04/15/2030
55261F-AK-0	M & T BANK CORP			2	1.G FE	6,386,356		100,9060	6,460,000	6,417,978	.0	16,530	.0	.0	0.895	3.456	JAJO	10,757	125,502	01/04/2019	07/26/2023
55279H-AS-9	M&T TRUST CO				1.G FE	19,888,800		100,0170	20,000,000	19,996,313	.0	55,255	.0	.0	0.485	3.038	JAJO	18,329	309,526	01/09/2019	01/25/2021
55336V-AM-2	MPLX LP			1,2	2.B FE	4,793,190		114,5310	5,000,000	4,806,415	.0	6,950	.0	.0	4.500	4.831	AO	47,500	225,000	03/21/2019	04/15/2038
55336V-AN-0	MPLX LP			1,2	2.B FE	1,986,960		118,3220	2,000,000	1,987,831	.0	215	.0	.0	4.700	4.740	AO	19,844	94,000	02/05/2018	04/15/2048
55336V-AP-5	MPLX LP	LS		1,2	2.B FE	3,971,560		119,0350	4,000,000	3,972,848	.0	250	.0	.0	4.900	4.940	AO	41,378	196,000	02/05/2018	04/15/2058
55336V-AR-1	MPLX LP	LS		1,2	2.B FE	1,991,020		115,0820	2,000,000	1,993,309	.0	785	.0	.0	4.000	4.054	MS	23,556	80,000	02/05/2018	03/15/2028
55336V-BH-2	MPLX LP				2.B FE	12,000,000		100,0240	12,000,000	12,000,000	.0	.0	.0	.0	1.330	3.202	MJSD	10,200	238,939	09/04/2019	09/09/2022
559080-AK-2	MAGELLAN MIDSTREAM PRTRS	LS		1,2	2.A FE	6,991,250		119,3020	7,000,000	6,994,959	.0	835	.0	.0	5.000	5.016	MS	116,667	350,000	02/22/2016	03/01/2026
565849-AL-0	MARATHON OIL CORP	LS		1,2	2.C FE	14,965,650		107,1590	15,000,000	14,983,099	.0	3,445	.0	.0	3.850	3.878	JD	48,125	577,500	06/01/2025	06/01/2025
56585A-AH-5	MARATHON PETROLEUM CORP			1,2	2.B FE	2,961,800		114,7650	3,000,000	2,966,062	.0	753	.0	.0	4.750	4.831	MS	41,958	142,500	09/04/2014	09/15/2044
571676-AC-9	MARS INC			1,2	1.F FE	4,981,600		120,6580	5,000,000	4,983,285	.0	.967	.0	.0	3.600	3.632	AO	45,000	180,000	03/26/2019	04/01/2034
573284-AJ-5	MARTIN MARIETTA MATERIALS			1	2.B FE	1,746,483		127,6810	1,545,000	1,719,564	.0	(6,651)	.0	.0	6.250	5.214	MM	16,094	96,563	01/12/2017	05/01/2037
57629H-BR-0	MASSMUTUAL GLOBAL FUND	LS			1.B FE	14,813,269		103,8750	15,560,000	15,384,567	.0	93,479	.0	.0	2.500	3.151	AO	79,961	389,000	04/21/2015	10/17/2022
57629H-CG-3	MASSMUTUAL GLOBAL FUND				1.B FE	1,995,980		108,7430	2,000,000	1,997,586	.0	556	.0	.0	2.950	2.982	JJ	27,861	59,000	01/08/2018	01/11/2025
57629H-CR-9	MASSMUTUAL GLOBAL FUND				1.B FE	5,500,000		100,0590	5,500,000	5,500,000	.0	.0	.0	.0	0.370	2.024	JAJO	4,865	52,498	01/10/2020	01/07/2022
57636Q-AJ-5	MASTERCARD INC	LS		1,2	1.E FE	1,342,309		114,0420	1,302,000	1,341,609	.0	(700)	.0	.0	3.300	2.726	MS	11,338	16,451	11/05/2020	03/26/2027
577081-BB-7	MATTEL INC	LS		1	4.A FE	936,250		105,5310	1,055,307	950,967	.0	7,718	.0	.0	6.750	7.958	JD	188	67,500	01/16/2019	12/31/2025
577081-BD-3	MATTEL INC			1,2	4.A FE	91,267		111,0270	92,000	91,354	.0	83	.0	.0	5.875	6.000	JD	240	5,780	11/18/2019	12/15/2027
578454-AD-2	MAYO CLINIC			1	1.C FE	5,000,000		131,3830	5,000,000	5,000,000	.0	.0	.0	.0	4.128	4.128	MM	26,373	206,400	03/10/2016	11/15/2052
58013M-EC-4	MCDONALD'S CORP			1	2.A FE	1,204,670		151,2600	1,000,000	1,191,081	.0	(7,380)	.0	.0	6.300	4.648	AO	13,300	63,000	02/07/2019	10/15/2037
58013M-FP-4	MCDONALD'S CORP			1,2	2.A FE	9,548,865		114,8010	9,500,000	9,543,770	.0	(5,095)	.0	.0	3.500	3.417	JJ	166,250	86,819	03/25/2020	07/01/2027
582839-AH-9	MEAD JOHNSON NUTRITION CO			1,2	1.G FE	6,746,383		115,2230	6,566,000	6,670,630	.0	(20,520)	.0	.0	4.125	3.745	MM	34,608	270,848	04/24/2017	11/15/2025
58502B-AC-0	MEDNAX INC	LS		1,2	4.A FE	2,040,650		107,1460	1,995,000	2,035,937	.0	(4,713)	.0	.0	6.250	5.674	JJ	57,495	62,344	06/12/2020	01/15/2027
585055-BU-9	MEDTRONIC INC			1	1.G FE	1,994,640		142,1460	2,000,000	1,995,188	.0	106	.0	.0	4.625	4.642	MS	27,236	92,500	09/02/2015	03/15/2045
58506Y-AS-1	MEDSTAR HEALTH INC			1	1.F FE	2,000,000		114,2050	2,284,104	2,000,000	.0	.0	.0	.0	3.626	3.626	FA	27,396	42,102	01/09/2020	08/15/2049
588056-AW-1	MERCER INTL INC	LS		1,2	4.A FE	2,381,580		101,8730	2,424,000	2,383,883	.0	2,303	.0	.0	5.500	5.884	JJ	61,475	.0	09/08/2020	01/15/2026
588056-AY-7	MERCER INTL INC	LS		1,2	4.A FE	2,106,300		104,0240	2,040,000	2,098,042	.0	(8,258)	.0	.0	7.375	5.873	JJ	69,374	.0	09/08/2020	01/15/2025
58933Y-AJ-4	MERCK & CO INC	LS		1	1.E FE	5,169,450		130,8000	5,000,000	5,159,719	.0	(4,386)	.0	.0	4.150	3.934	MM	24,785	207,500	08/29/2018	05/18/2043
58933Y-AV-7	MERCK & CO INC			1,2	1.E FE	4,947,900		126,6440	5,000,000	4,951,127	.0	1,804	.0	.0	3.900	3.976	MS	61,750	195,000	03/05/2019	03/07/2039
58942H-AB-7	MERCY HEALTHCARE SYSTEM			1,2	1.E FE	4,000,000		109,1400	4,000,000	4,000,000	.0	.0	.0	.0	3.555	3.555	FA	59,250	142,200	12/12/2017	08/01/2027
59156R-BP-2	METLIFE INC				2.B FE	1,675,221		99,7360	1,666,000	1,675,221	.0	.0	.0	.0	3.804	5.880	MJSD	2,816	76,397	10/29/2018	01/01/9999
59217G-AQ-2	MET LIFE GLOB				1.D FE	3,251,220		104,5310	3,000,000	3,049,405	.0	(37,585)	.0	.0	3.875	2.556	AO	25,833	116,250	04/16/2015	04/11/2022
59217G-CY-3	MET LIFE GLOB				1.D FE	4,015,000		100,1390	4,015,000	4,015,000	.0	.0	.0	.0	0.600	0.000	FIAN	2,072	41,154	05/22/2019	05/28/2021
594918-AW-4	MICROSOFT CORP	LS		1,2	1.A FE	3,565,945		109,2300	3,823,062	3,521,069	.0	(7,330)	.0	.0	3.625	3.390	JD	5,639	126,875	04/02/2014	12/15/2023
594918-BC-7	MICROSOFT CORP			1,2	1.A FE	1,022,378		122,9170	896,000	1,017,674	.0	(4,704)	.0	.0	3.500	2.322	FA	12,108	24,010	11/04/2020	02/12/2035
595112-BN-2	MICRON TECHNOLOGY INC			1,2	2.C FE	1,320,302		125,3130	1,091,000	1,314,072	.0	(6,229)	.0	.0	5.327	2.447	FA	23,408	.0	11/05/2020	02/06/2029
595112-BP-7	MICRON TECHNOLOGY INC			1,2	2.C FE	4,999,750		117,4130	5,000,000	4,999,984	.0	59	.0	.0	4.185	4.185	FA	79,050	228,431	07/10/2019	02/15/2027
595112-BQ-5	MICRON TECHNOLOGY INC			1,2	2.C FE	6,744,780		122,6770	6,000,000	6,688,732	.0	(56,048)	.0	.0	4.663	3.169	FA	105,695	139,890	02/25/2020	02/15/2030
59523U-AL-1	MID-AMERICA APARTMENTS L			1,2	2.A FE	1,192,602		108,9260	1,175,000	1,182,740	.0	(2,228)	.0	.0	3.750	3.532	JD	1,958	44,063	03/30/2016	06/15/2024
59523U-AM-9	MID-AMERICA APARTMENTS L			1,2	2.A FE	1,523,528		113,4090	1,475,000	1,501,039	.0	(5,081)	.0	.0	4.000	3.583	MM	7,539	59,000	04/04/2016	11/15/2025
595620-AK-1	MIDAMERICAN ENERGY CO			1,2	1.E FE	7,430,143		107,9920	7,275,000	7,321,533	.0	(17,764)	.0	.0	3.700	3.428	MS	79,257	269,175	04/04/2014	09/15/2023
604059-AE-5	MMI CORP			1	1.E FE	4,439,610		133,5830	4,500,000	4,472,875	.0	2,915	.0	.0	6.375	6.482	FA	108,375	286,875	06/05/2002	02/15/2028
617446-7Y-9	MORGAN STANLEY				2.A FE	1,996,480		117,6980	2,000,000	1,998,105	.0	288	.0	.0	4.350	4.369	MS	27,308	87,000	09/03/2014	09/08/2026
617446-8L-6	MORGAN STANLEY			1,2	1.F FE	7,000,000		108,7500	7,000,000	7,000,000	.0	.0	.0	.0	2.699	2.699	JJ	83,444	94,465	01/16/2020	01/22/2031
61744Y-AQ-1	MORGAN STANLEY			1,2	1.F FE	5,000,000		107,5780	5,000,000	5,000,000	.0	.0	.0	.0	3.737	3.737	AO	34,775	186,850	04/19/2018	04/24/2024
61746B-DJ-2	MORGAN STANLEY			1	2.A FE	1,972,840		107,2000	2,000,000	1,993,098	.0	3,021	.0	.0	3.750	3.919	FA	26,250	75,000	06/06/2013	02/25/2023

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61761J-ZN-2	MORGAN STANLEY				2.A FE	2,192,948		115,6220	2,005,000	2,177,018	.0	(15,930)	.0	.0	3.950	2.468	AO	14,960	60,633	11/12/2020	04/23/2027
628530-BK-2	MYLAN LABORATORIES INC	LS		1,2	2.C FE	1,878,031		119,0940	1,985,295	1,667,000	.0	(15,065)	.0	.0	4.550	2.699	AO	16,012	58,058	11/05/2020	04/15/2028
62886E-AU-2	NCR CORP			1,2	4.C FE	1,409,000		106,1270	1,409,000	1,409,000	.0	.0	.0	.0	5.750	5.750	MS	27,006	83,268	08/07/2019	09/01/2027
62912X-AC-8	NGPL PIPE LLC			1	2.C FE	2,170,187		135,1900	2,292,824	1,696,000	.0	(11,376)	.0	.0	7.768	5.309	JD	5,855	104,713	11/12/2020	12/15/2037
629394-AA-5	NTC CAPITAL I				2.A FE	3,860,265		95,4140	4,101,000	3,894,684	.0	27,158	.0	.0	0.757	3.315	JAJO	6,725	61,068	12/10/2020	01/15/2027
629398-AA-6	NTC CAPITAL II				2.A FE	13,286,631		94,5640	14,185,000	13,436,521	.0	114,387	.0	.0	0.827	3.843	JAJO	25,413	276,749	09/26/2019	04/15/2027
636180-BM-2	NATIONAL FUEL GAS CO			1,2	2.C FE	4,984,300		112,1880	5,000,000	4,992,005	.0	1,523	.0	.0	5.200	5.240	JJ	119,889	260,000	06/22/2015	07/15/2025
63730*-AB-1	NAT RAIL SR ON SEC PP			1	1.C FE	7,511,785		113,2020	7,511,785	7,511,785	.0	.0	.0	.0	3.600	3.600	MN	34,554	270,424	12/02/2016	11/15/2033
63730*-AC-9	NAT RAIL SR ON SEC PP			1	1.E FE	6,440,593		108,5540	6,440,593	6,440,593	.0	.0	.0	.0	3.810	3.810	MN	31,355	245,387	12/02/2016	11/15/2031
637432-CT-0	NATIONAL RURAL UTILITY			1	1.F FE	1,498,335		157,4180	1,500,000	1,498,902	.0	59	.0	.0	8.000	8.010	MS	40,000	120,000	02/28/2002	03/01/2032
637432-MQ-5	NATIONAL RURAL UTILITY			1,2	1.E FE	1,694,152		102,2810	1,700,000	1,699,256	.0	642	.0	.0	3.050	3.090	FA	19,588	51,850	01/26/2012	02/15/2022
637432-MV-4	NATIONAL RURAL UTILITY			1,2	1.E FE	999,230		107,9420	1,000,000	999,755	.0	80	.0	.0	3.400	3.409	MN	4,344	34,000	10/29/2013	11/15/2023
64110L-AL-0	NETFLIX INC			1	3.C FE	1,059,780		114,7630	1,039,000	1,049,874	.0	(2,267)	.0	.0	5.875	5.589	AO	12,886	61,041	02/08/2016	02/15/2025
64110L-AT-3	NETFLIX INC			1	3.B FE	3,000,000		119,8080	3,000,000	3,000,000	.0	.0	.0	.0	5.875	5.875	MN	22,521	176,250	04/26/2019	11/15/2028
644188-BF-0	NEW ENGLAND POWER CO			1,2	1.G FE	4,966,300		117,8890	5,000,000	4,968,262	.0	664	.0	.0	3.800	3.838	JD	13,722	190,000	11/30/2017	12/05/2047
644274-AF-9	NEW ENTERPRISE STONE & L			1,2	4.A FE	287,000		103,0420	280,000	284,518	.0	(1,879)	.0	.0	6.250	5.463	MS	5,153	17,500	08/28/2019	03/15/2026
64952W-CX-9	NEW YORK LIFE GLOBAL				1.A FE	1,884,385		111,4100	1,775,000	1,876,704	.0	(7,681)	.0	.0	3.000	2.112	JJ	25,294	40,770	11/12/2020	01/10/2028
651229-AV-8	NEWELL BRANDS INC			1,2	3.B FE	1,147,644		105,0040	1,205,451	1,147,876	.0	52	.0	.0	3.850	3.855	AO	11,050	47,068	03/18/2016	04/01/2023
655663-D8-8	NORSON CORP PP			1	2.C	200,000		100,7810	200,000	200,000	.0	.0	.0	.0	2.620	2.620	AO	2,256	5,240	07/12/2012	07/26/2021
655844-AJ-7	NORFOLK SOUTHERN CORP			1	2.A FE	1,169,410		135,8030	1,000,000	1,073,448	.0	(9,088)	.0	.0	7.800	6.379	MN	9,967	78,000	07/21/2004	05/15/2027
655844-AX-6	NORFOLK SOUTHERN CORP			1	2.A FE	1,833,452		126,2000	1,545,000	1,718,718	.0	(17,109)	.0	.0	5.640	4.044	MN	10,650	87,138	05/10/2013	05/17/2029
655844-BH-0	NORFOLK SOUTHERN CORP	LS		1	2.A FE	1,851,946		135,5430	1,442,000	1,843,977	.0	(7,969)	.0	.0	4.837	3.017	AO	17,437	43,872	11/12/2020	10/01/2041
655844-BZ-0	NORFOLK SOUTHERN CORP	LS		1,2	2.A FE	4,988,900		116,8560	5,000,000	4,991,205	.0	982	.0	.0	3.800	3.827	FA	79,167	190,000	07/30/2018	08/01/2028
655844-CA-4	NORFOLK SOUTHERN CORP			1,2	2.A FE	2,993,580		112,0110	3,000,000	2,995,611	.0	864	.0	.0	3.650	3.685	FA	45,625	109,500	07/30/2018	08/01/2025
665228-DA-6	NORTHERN IL GAS PP			1	1.D	3,000,000		115,6640	3,000,000	3,000,000	.0	.0	.0	.0	3.620	3.620	FA	42,535	108,600	07/31/2017	08/10/2037
665772-CK-3	NORTHERN STATES PIWR-MINN			1,2	1.F FE	4,415,494		104,1820	4,690,000	4,610,352	.0	31,750	.0	.0	2.600	3.351	MN	15,581	121,940	04/02/2014	05/15/2023
665789-AW-3	NORTHERN STATES PIWR			1	1.F FE	992,350		145,0570	1,000,000	993,923	.0	181	.0	.0	6.375	6.433	MS	21,250	63,750	09/03/2008	09/01/2038
666807-BE-1	NORTHROP GRUMMAN CORP			1	2.B FE	4,713,400		100,6190	5,000,000	4,993,013	.0	33,355	.0	.0	3.500	4.194	MS	51,528	175,000	12/14/2010	03/15/2021
666807-BN-1	NORTHROP GRUMMAN CORP			1,2	2.B FE	9,278,630		113,1240	10,000,000	9,419,472	.0	69,513	.0	.0	3.250	4.212	JJ	149,861	325,000	12/07/2018	01/15/2028
668138-AA-8	NORTHWESTERN MUTUAL LIFE			1,2	1.C FE	1,362,990		117,8810	1,241,000	1,361,317	.0	(1,673)	.0	.0	3.850	3.291	MS	12,077	36,575	11/04/2020	09/30/2047
670001-AE-6	NOVELIS CORP			1,2	4.B FE	1,267,229		107,7670	1,269,000	1,267,322	.0	94	.0	.0	4.750	4.768	JJ	25,283	.0	09/08/2020	01/30/2030
67021C-AP-2	NSTAR ELECTRIC			1,2	1.F FE	2,983,560		121,2420	3,000,000	2,984,614	.0	1,054	.0	.0	3.950	4.017	AO	29,625	60,896	03/23/2020	04/01/2030
670346-AP-0	NUCOR CORP	LS		1,2	2.A FE	4,976,250		117,9830	5,000,000	4,981,737	.0	2,104	.0	.0	3.950	4.008	MN	32,917	197,500	04/25/2018	05/01/2028
67059T-AH-8	NUSTAR LOGISTICS	LS		1,2	3.C FE	4,825,179		113,1130	4,719,000	4,822,700	.0	(2,478)	.0	.0	6.375	6.060	AO	89,415	.0	09/10/2020	10/01/2030
67066G-AE-4	NVIDIA CORP			1,2	1.F FE	2,521,260		113,2900	2,700,000	2,563,843	.0	20,704	.0	.0	3.200	4.203	MS	25,200	86,400	11/21/2018	09/16/2026
674599-DF-9	OCCIDENTAL PETROLEUM CORP			1	3.C FE	8,277,484		104,2340	7,227,000	8,225,746	.0	(40,548)	.0	.0	6.450	5.155	MS	137,253	466,142	09/18/2019	09/15/2036
674599-DL-6	OCCIDENTAL PETROLEUM CORP			1,2	3.C FE	3,687,987		101,4410	3,000,000	3,670,689	.0	(13,522)	.0	.0	6.600	5.012	MS	58,300	198,000	09/18/2019	03/15/2046
679574-AG-8	OLD DOMINION ELECTRIC			1	1.E FE	666,667		117,9150	666,667	666,667	.0	.0	.0	.0	6.210	6.210	JD	3,450	41,400	12/12/2002	12/01/2028
679574-AH-6	OLD DOMINION ELECTRIC			1	1.E FE	317,050		116,7560	333,312	324,623	.0	799	.0	.0	5.676	6.384	JD	1,577	18,919	03/04/2009	12/01/2028
680223-AJ-3	OLD REPUBLIC INTL CORP			1,2	2.B FE	7,422,339		114,1830	6,892,000	7,156,388	.0	(66,045)	.0	.0	4.875	3.746	AO	83,996	335,985	09/19/2016	10/01/2024
68217F-AA-0	OMNICOM GROUP INC	LS		1,2	2.A FE	4,995,350		114,0750	5,000,000	4,997,364	.0	445	.0	.0	3.600	3.611	AO	38,000	180,000	03/28/2016	04/15/2026
68233J-BD-5	ONCOR ELECTRIC DELIVERY			1,2	1.F FE	3,781,360		123,1240	3,625,000	3,778,944	.0	(2,449)	.0	.0	3.800	3.541	MS	34,820	127,718	11/04/2020	09/30/2047
68268N-AD-5	ONEOK PARTNERS LP			1	2.B FE	1,025,340		128,6040	1,000,000	1,019,738	.0	(625)	.0	.0	6.850	6.653	AO	14,461	68,500	10/12/2007	10/15/2037
68268N-AG-8	ONEOK PARTNERS LP			1,2	2.B FE	1,986,120		119,1000	2,000,000	1,988,357	.0	287	.0	.0	6.125	6.176	FA	51,042	122,500	01/24/2011	02/01/2041
68389X-AE-5	ORACLE CORP			1	1.G FE	6,186,285		158,9810	4,790,000	6,094,041	.0	(50,196)	.0	.0	6.500	4.259	AO	65,729	311,350	02/13/2019	04/15/2038
68389X-BK-0	ORACLE CORP			1,2	1.G FE	4,991,300		100,9980	5,049,878	4,998,783	.0	1,698	.0	.0	1.900	1.935	MS	27,922	95,000	06/29/2016	09/15/2021
68902V-AL-1	OTIS WORLDWIDE CORP			1,2	2.B FE	8,028,504		109,0120	8,061,000	8,028,967	.0	463	.0	.0	3.112	3.138	FA	81,529	.0	11/12/2020	02/15/2040
69073T-AS-2	OWENS-BROCKWAY GLASS	LS			4.C FE	1,227,115		111,0190	1,166,000	1,216,329	.0	(9,324)	.0	.0	6.375	5.309	FA	28,081	74,333	10/29/2019	08/15/2025
69349A-AA-0	PNC CAPITAL TRUST C				2.B FE	5,785,047		94,5650	6,221,000	5,842,261	.0	43,218	.0	.0	0.795	3.700	MJSD	4,261	89,240	11/12/2020	06/01/2028
69349L-AM-0	PNC BANK NA			2	1.G FE	11,538,100		108,2710	11,009,840	11,230,817	.0	(88,455)	.0	.0	3.800	2.918	JJ	181,133	418,000	05/16/2017	07/25/2023
69351U-AP-8	PPL ELECTRIC UTILITIES			1	1.F FE	2,975,730		101,2110	3,000,000	2,998,049	.0	2,697	.0	.0	3.000	3.094	MS	26,500	90,000	08/18/2011	09/15/2021
694032-AT-0	PACIFIC BELL				2.B FE	1,120,530		127,6750	1,000,000	1,044,170	.0	(7,013)	.0	.0	7.125	6.121	MS	20,979	71,250	03/02/2004	03/15/2026
694308-JF-5	PACIFIC GAS & EL	LS		1,2	2.C FE	3,992,560		101,6970	4,000,000	3,993,122	.0	562	.0	.0	2.100	2.128	FA	44,800	.0	06/16/2020	08/01/2027

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
694308-JJ-7	PACIFIC GAS & EL	LS		1,2	2.C FE	2,115,957	.99.0910	2,132,447	2,152,000	2,116,213	.0	257	.0	.0	3.500	3.591	FA	40,171	.0	11/04/2020	08/01/2050
694308-JM-0	PACIFIC GAS & EL			1,2	2.C FE	4,471,000	114.0750	4,562,984	4,000,000	4,451,017	.0	(19,983)	.0	.0	4.550	3.104	JJ	91,000	.0	07/13/2020	07/01/2030
694308-JN-8	PACIFIC GAS & EL			1,2	2.C FE	4,643,040	118.4850	4,739,385	4,000,000	4,637,692	.0	(5,348)	.0	.0	4.950	4.015	JJ	99,000	.0	07/13/2020	07/01/2050
694308-JR-9	PACIFIC GAS & EL				2.C FE	3,575,000	.99.9920	3,574,705	3,575,000	3,575,000	.0	.0	.0	.0	1.597	1.597	FMAN	7,295	.0	11/12/2020	11/15/2021
695114-CD-8	PACIFICORP			1	1.E FE	5,862,185	141.8430	6,696,429	4,721,000	5,749,568	.0	(38,461)	.0	.0	5.750	3.903	AO	67,864	249,263	11/12/2020	04/01/2037
70432*-AA-9	PAYCHEX INC PP			1	2.A	3,000,000	114.0640	3,421,921	3,000,000	3,000,000	.0	.0	.0	.0	4.070	4.070	MS	36,630	122,100	01/03/2019	03/13/2026
70457L-AB-0	PEABODY SEC FIN CORP			1,2	5.C FE	1,649,059	.55.4420	1,663,246	3,000,000	1,649,059	.0	(16,089)	1,390,723	.0	6.375	5.738	MS	48,344	191,250	08/11/2017	03/31/2025
713448-CX-4	PEPSICO INC			1	1.E FE	9,998,100	103.8960	10,389,558	10,000,000	9,999,545	.0	283	.0	.0	3.100	3.103	JJ	141,222	310,000	07/14/2015	07/17/2022
713448-DD-7	PEPSICO INC			1,2	1.E FE	3,310,005	138.5490	4,128,758	2,980,000	3,289,208	.0	(7,408)	.0	.0	4.450	3.800	AO	28,364	132,610	01/24/2018	04/14/2046
713448-DY-1	PEPSICO INC			1,2	1.E FE	4,992,700	112.7240	5,636,190	5,000,000	4,994,834	.0	676	.0	.0	3.000	3.017	AO	31,667	150,000	10/12/2017	10/15/2027
713448-EG-9	PEPSICO INC			1	1.E FE	1,251,813	145.4400	1,454,397	1,000,000	1,210,058	.0	(21,400)	.0	.0	7.000	3.964	MS	23,333	70,000	01/04/2019	03/01/2029
717081-EK-5	PFIZER INC			1,2	1.F FE	4,988,100	133.6010	6,680,053	5,000,000	4,988,631	.0	213	.0	.0	4.200	4.214	MS	61,833	210,000	09/04/2018	09/15/2048
718172-AK-5	PHILIP MORRIS INTL INC				1.F FE	4,971,650	101.4220	5,071,103	5,000,000	4,998,705	.0	3,339	.0	.0	4.125	4.195	MN	25,208	206,250	05/10/2011	05/17/2021
718172-BM-0	PHILIP MORRIS INTERNAT-III				1.F FE	5,926,260	110.0520	6,603,112	6,000,000	5,968,582	.0	7,500	.0	.0	3.250	3.396	MN	27,625	195,000	11/03/2014	11/10/2024
718546-AC-8	PHILLIPS 66			1	2.A FE	1,995,648	104.8020	2,096,036	2,000,000	1,999,319	.0	520	.0	.0	4.300	4.328	AO	21,500	86,000	01/29/2013	04/01/2022
718549-AF-5	PHILLIPS 66 PARTNERS LP			1,2	2.C FE	574,353	108.7300	596,926	549,000	573,700	.0	(653)	.0	.0	3.750	3.024	MS	6,863	.0	11/05/2020	03/01/2028
718549-AH-1	PHILLIPS 66 PARTNERS LP	LS		1,2	2.C FE	1,470,031	104.1480	1,533,061	1,472,000	1,470,140	.0	109	.0	.0	3.150	3.165	JD	2,061	23,184	11/05/2020	12/15/2029
719245-AD-4	PHOTO HOLDINGS MERGER SU			1,2	4.B FE	1,549,572	105.8740	1,738,446	1,642,000	1,561,892	.0	10,020	.0	.0	8.500	9.625	AO	34,893	141,896	10/01/2019	10/01/2026
71951Q-AA-0	PHYSICIANS REALTY LP			1,2	2.C FE	4,983,850	109.8890	5,494,428	5,000,000	4,989,235	.0	1,482	.0	.0	4.300	4.340	MS	63,306	215,000	03/02/2017	03/15/2027
71951Q-AB-8	PHYSICIANS REALTY LP			1,2	2.C FE	5,986,740	107.5610	6,453,657	6,000,000	5,990,492	.0	1,150	.0	.0	3.950	3.976	JJ	109,283	237,000	11/28/2017	01/15/2028
723787-AM-9	PIONEER NATURAL			1,2	2.B FE	9,988,900	115.5820	11,558,177	10,000,000	9,994,190	.0	1,007	.0	.0	4.450	4.463	JJ	205,194	445,000	11/30/2015	01/15/2026
72650R-AR-3	PLAINS ALL AMER PIPELINE			1	3.A FE	2,022,541	122.1200	2,442,404	2,000,000	2,016,951	.0	(597)	.0	.0	6.650	6.563	JJ	61,328	133,000	07/19/2007	01/15/2037
730481-AJ-7	J.B. POINDEXTER & CO			1,2	4.B FE	1,894,070	106.0930	1,992,418	1,878,000	1,889,971	.0	(3,182)	.0	.0	7.125	6.903	AO	28,248	133,808	09/05/2019	04/15/2026
73102Q-AA-4	POLAR TANKERS INC			1	1.G FE	240,030	124.9500	312,376	250,000	242,258	.0	253	.0	.0	5.951	6.251	MN	2,108	14,878	02/04/2009	05/10/2037
73179P-AK-2	POLYONE CORP			1	3.C FE	2,206,000	107.7760	2,377,547	2,206,000	2,206,000	.0	.0	.0	.0	5.250	5.250	MS	34,101	115,815	10/10/2013	03/15/2023
737679-DB-3	POTOMAC ELECTRIC PIWR CO			1	1.F FE	3,933,360	151.1060	6,044,246	4,000,000	3,948,008	.0	1,622	.0	.0	6.500	6.629	MN	33,222	260,000	03/24/2008	11/15/2037
74052B-AA-5	PREMIER HEALTH PARTNERS			1,2	2.A FE	6,500,000	.99.9460	6,496,487	6,500,000	6,500,000	.0	.0	.0	.0	2.911	2.911	MN	24,177	189,215	08/24/2016	11/15/2026
741503-AZ-9	PRICELINE GROUP INC.	LS		1,2	1.G FE	22,695,576	113.5890	26,861,504	23,648,000	22,928,795	.0	115,761	.0	.0	3.600	4.234	JD	70,944	851,328	01/24/2019	06/01/2026
741503-BC-9	PRICELINE GROUP INC.			1,2	1.G FE	1,032,344	114.6290	1,272,387	1,110,000	1,047,162	.0	7,243	.0	.0	3.550	4.478	MS	11,603	39,405	11/28/2018	03/15/2028
74340*-AL-8	PROLOGIS FUND PP			1	1.G PL	10,000,000	109.2050	10,920,525	10,000,000	10,000,000	.0	.0	.0	.0	2.850	2.850	JJ	137,750	142,500	12/30/2019	01/01/2027
74340X-BH-3	PROLOGIS TRUST			1,2	1.G FE	993,200	118.4900	1,184,903	1,000,000	994,600	.0	589	.0	.0	3.875	3.957	MS	11,410	38,750	06/11/2018	09/15/2028
743756-AE-8	PROV ST JOSEPH HLTH OBL			1,2	1.D FE	9,000,000	120.6220	10,855,970	9,000,000	9,000,000	.0	.0	.0	.0	3.930	3.930	AO	88,425	353,700	01/30/2018	10/01/2048
744448-CN-9	PUBLIC SERVICE COLORADO			1,2	1.E FE	6,309,741	124.0120	7,935,521	6,399,000	6,320,280	.0	2,481	.0	.0	3.800	3.862	JD	10,807	236,930	11/04/2020	06/15/2047
745332-BW-5	PUGET SOUND ENERGY INC			1	1.F FE	1,066,350	147.2990	1,472,993	1,000,000	1,049,182	.0	(1,852)	.0	.0	6.724	6.224	JD	2,988	67,240	10/18/2007	06/15/2036
745332-CD-6	PUGET SOUND ENERGY INC			1,2	1.F FE	999,950	141.0280	1,410,276	1,000,000	999,998	.0	.0	.0	.0	5.638	5.638	AO	11,902	56,380	03/22/2011	04/15/2041
745867-AW-1	PULTE HOMES INC			1,2	2.C FE	5,000,000	119.0210	5,951,073	5,000,000	5,000,000	.0	.0	.0	.0	5.500	5.500	MS	91,667	275,000	02/25/2016	03/01/2026
747262-AY-9	QVC INC	LS		1	3.A FE	3,815,200	106.4400	4,033,011	3,789,000	3,812,290	.0	(2,910)	.0	.0	4.750	4.633	FA	67,992	95,488	01/30/2020	02/15/2027
747262-AZ-6	QVC INC			1,2	3.A FE	1,383,000	103.7600	1,434,997	1,383,000	1,383,000	.0	.0	.0	.0	4.375	4.375	MS	22,018	.0	08/13/2020	09/01/2028
747525-AE-3	QUALCOMM			1	1.G FE	2,904,780	103.7930	3,113,778	3,000,000	2,978,767	.0	14,700	.0	.0	3.000	3.528	MN	10,250	90,000	07/24/2015	05/20/2022
747525-AF-0	QUALCOMM			1,2	1.G FE	1,992,800	111.5180	2,230,356	2,000,000	1,996,534	.0	719	.0</								

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
761713-BG-0	REYNOLDS AMERICAN INC			1,2	2.B FE	6,536,633	114.0900	7,320,001	6,416,000	6,526,992	0	(15,714)	0	0	4.450	3.982	JD	15,069	278,125	11/05/2020	06/12/2025
771196-AU-6	ROCHE HLDGS INC			1	1.C FE	2,918,340	168.6240	5,058,733	3,000,000	2,932,915	0	1,748	0	0	7.000	7.223	MS	70,000	210,000	02/18/2009	03/01/2039
771196-BJ-0	ROCHE HLDGS INC			1,2	1.C FE	1,926,140	110.7760	2,215,523	2,000,000	1,950,100	0	9,252	0	0	3.000	3.564	MN	8,500	60,000	04/30/2018	11/10/2025
77340R-AM-9	ROCKIES EXPRESS PIPELINE			1	3.A FE	4,190,000	109.6550	4,386,218	4,000,000	4,174,777	0	(4,462)	0	0	6.875	6.475	AO	58,056	275,000	04/06/2017	04/15/2040
77340R-AR-8	ROCKIES EXPRESS PIPELINE			1,2	3.A FE	1,996,520	103.9310	2,078,615	2,000,000	1,997,389	0	281	0	0	4.950	4.969	JJ	45,650	124,575	04/03/2019	07/15/2029
776743-AG-1	ROPER TECHNOLOGIES INC	LS		1,2	2.A FE	6,284,915	109.9320	6,817,971	6,202,000	6,281,896	0	(3,324)	0	0	2.950	2.773	MS	53,871	158,976	11/04/2020	09/15/2029
780082-AD-5	ROYAL BANK OF CANADA			1	1.G FE	9,978,600	118.0790	11,807,854	10,000,000	9,987,917	0	2,066	0	0	4.650	4.677	JJ	198,917	465,000	01/22/2016	01/27/2026
78466C-AC-0	SS&C TECHNOLOGIES INC			1,2	4.B FE	1,050,000	106.7710	1,121,100	1,050,000	1,050,000	0	0	0	0	5.500	5.500	MS	14,598	57,750	03/14/2019	09/30/2027
78516F-AB-5	SABAL TRAIL TRANS			1,2	2.A FE	4,968,450	121.7170	6,085,830	5,000,000	4,971,233	0	1,052	0	0	4.682	4.731	MN	39,017	234,100	05/15/2018	05/01/2038
785592-AM-8	SABINE PASS LIQUEFACTION			1,2	2.C FE	1,115,000	116.6900	1,301,097	1,115,000	1,115,000	0	0	0	0	5.625	5.625	MS	20,906	62,719	01/14/2016	03/01/2025
797440-BM-5	SAN DIEGO GAS & EL			1	1.F FE	6,510,740	127.1930	8,184,864	6,435,000	6,506,314	0	(2,248)	0	0	4.500	4.415	FA	109,395	289,575	10/19/2018	08/15/2040
816851-BK-4	SEMPRA ENERGY			2	2.C FE	5,000,000	107.0980	5,354,906	5,000,000	5,000,000	0	0	0	0	4.875	4.875	AO	51,458	78,542	06/10/2020	01/01/9999
824348-AX-4	SHERWIN-WILLIAMS CO/THE			1,2	2.C FE	1,797,008	132.9100	2,006,939	1,510,000	1,792,750	0	(4,258)	0	0	4.500	3.401	JD	5,663	59,985	11/05/2020	06/01/2047
824348-BF-2	SHERWIN-WILLIAMS CO/THE			1,2	2.C FE	9,707,500	114.4370	11,443,653	10,000,000	9,782,936	0	37,663	0	0	3.950	4.435	JJ	182,139	395,000	12/18/2018	01/15/2026
829259-AY-6	SINCLAIR TELEVISION	LS		1,2	4.B FE	1,724,310	104.1210	1,734,652	1,666,000	1,724,115	0	(195)	0	0	5.500	4.899	JD	7,636	0	12/17/2020	03/01/2030
82967N-BA-5	SIRIUS XM RADIO INC			1,2	3.C FE	3,000,000	106.1090	3,183,263	3,000,000	3,000,000	0	0	0	0	5.000	5.000	FA	62,500	150,000	06/26/2017	08/01/2027
837004-CB-4	SOUTH CAROLINA ELE & GAS			1	1.F FE	3,996,120	147.7100	5,908,389	4,000,000	3,997,035	0	97	0	0	6.050	6.057	JJ	111,589	242,000	01/07/2020	01/15/2038
842587-CI-5	SOUTHERN CO	LS		1,2	2.B FE	9,957,900	122.9180	12,291,770	10,000,000	9,965,106	0	1,559	0	0	4.250	4.281	JJ	212,500	425,000	05/19/2016	07/01/2036
84265V-AA-3	SOUTHERN COPPER CORP			1	2.B FE	973,242	152.2160	1,522,159	1,000,000	979,948	0	725	0	0	7.500	7.732	JJ	32,083	75,000	09/13/2006	07/27/2035
84756N-AB-5	SPECTRA ENERGY PARTNERS LP			1,2	2.A FE	4,998,350	100.8190	5,040,949	5,000,000	4,999,910	0	191	0	0	4.600	4.604	JD	10,222	230,000	06/06/2011	06/15/2021
84779M-AA-2	SPEEDWAY MOT/SPEEDWAY FD			1,2	4.B FE	968,903	99.4670	973,782	979,000	968,303	0	(565)	0	0	4.875	5.001	MN	7,954	33,435	09/04/2020	11/01/2027
84861T-AC-2	SPIRIT REALTY LP			1	2.B FE	8,450,806	112.8640	9,593,426	8,500,000	8,467,748	0	4,854	0	0	4.450	4.526	MS	111,374	378,250	06/02/2017	09/15/2026
852060-AD-4	SPRINT CORP (FON GROUP)			1	3.B FE	426,088	131.9020	505,185	383,000	415,706	0	(3,239)	0	0	6.875	5.523	MN	3,365	26,331	07/20/2017	11/15/2028
853496-AC-1	STANDARD INDUSTRIES INC			1,2	3.B FE	793,433	104.6770	871,963	833,000	800,983	0	4,253	0	0	5.000	5.754	FA	15,734	41,650	03/07/2019	02/15/2027
855244-AQ-2	STARBUCKS CORP			1,2	2.A FE	10,989,880	113.7570	12,513,228	11,000,000	10,993,073	0	1,346	0	0	3.800	3.815	FA	157,911	418,000	08/08/2018	08/15/2025
855244-AX-7	STARBUCKS CORP			1,2	2.A FE	1,186,439	111.1550	1,293,847	1,164,000	1,186,421	0	(19)	0	0	3.350	3.243	MS	11,807	14,924	11/05/2020	03/12/2050
857477-AL-7	STATE STREET CORP				1.G FE	1,983,020	106.4450	2,128,910	2,000,000	1,994,066	0	2,370	0	0	3.100	3.231	MN	7,922	62,000	01/21/2016	05/15/2023
857477-AT-0	STATE STREET CORP				1.F FE	9,986,600	113.5610	11,356,091	10,000,000	9,993,206	0	1,327	0	0	3.550	3.566	FA	131,153	355,000	08/13/2015	08/18/2025
862121-AH-7	STORE CAPITAL CORP PP			1	2.B FE	5,000,000	115.4760	5,773,820	5,000,000	5,000,000	0	0	0	0	4.730	4.731	MN	26,278	236,500	04/26/2016	04/28/2026
862121-AA-8	STORE CAPITAL CORP			1,2	2.B FE	562,540	113.7690	654,174	575,000	564,125	0	1,585	0	0	4.500	4.769	MS	7,619	9,900	11/13/2020	03/15/2028
862121-AB-6	STORE CAPITAL CORP			1,2	2.B FE	1,495,582	115.8060	1,548,324	1,337,000	1,483,520	0	(12,062)	0	0	4.625	3.063	MS	18,207	47,360	11/12/2020	03/15/2029
863667-AN-1	STRYKER CORP			1,2	2.A FE	6,954,360	113.3830	7,936,806	7,000,000	6,974,284	0	4,420	0	0	3.500	3.578	MS	72,139	245,000	03/03/2016	03/15/2026
86765B-AJ-8	SUNOCO LOGISTICS PARTNER			1	2.C FE	999,480	104.2690	1,042,687	1,000,000	999,935	0	56	0	0	4.650	4.656	FA	17,567	46,500	07/28/2011	02/15/2022
86787E-AH-7	SUNTRUST BANK			2	1.F FE	14,515,704	100.2230	14,539,308	14,507,000	14,508,715	0	(3,035)	0	0	0.841	2.887	FMAN	20,340	250,556	08/03/2018	08/02/2022
86787X-AA-3	SUNTRUST CAPITAL I	LS			2.B FE	9,993,220	95.6700	10,212,737	10,675,000	10,062,596	0	47,534	0	0	0.890	2.712	FMAN	12,422	77,601	11/12/2020	05/15/2027
871829-AJ-6	SYSCO CORP			1	2.C FE	4,359,120	132.5520	5,302,070	4,000,000	4,326,649	0	(15,229)	0	0	5.375	4.605	MS	59,722	215,000	10/17/2018	09/21/2035
871829-BL-0	SYSCO CORP			1,2	2.C FE	1,351,967	131.4160	1,641,389	1,249,000	1,350,050	0	(1,916)	0	0	5.950	4.760	AO	18,579	28,283	11/12/2020	04/01/2030
87264A-BA-2	T-MOBILE USA INC			1,2	2.C FE	5,279,750	110.6280	5,531,413	5,000,000	5,245,171	0	(34,579)	0	0	3.500	2.271	AO	36,944	90,417	05/13/2020	04/15/2025
87264A-BE-4	T-MOBILE USA INC			1,2	2.C FE	2,105,911	115.6820	2,366,862	2,046,000	2,105,583	0	(328)	0	0	3.875	3.474	AO	16,737	31,353	11/05/2020	04/15/2030
87265H-AG-4	TRI POINTE GROUP INC			1,2	3.C FE	1,920,030	113.0030	2,132,365	1,887,000	1,918,013											

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates			
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
88947E-AS-9	TOLL BROS FINANCE CORP	LS		1,2	3.A FE	7,000,000		114.6720	8,027,071	7,000,000		7,000,000			0	4.875	4.875	MS	100,479	341,250	03/07/2017	03/15/2027
891160-MJ-9	TORONTO-DOMIN BK			2	1.F FE	6,987,750		113.1790	7,922,510	7,000,000		6,992,316			0	3.625	3.637	MS	74,715	253,750	09/08/2016	09/15/2031
891490-AR-5	TOSCO CORPORATION				1.G FE	5,417,600		132.0080	5,280,324	4,000,000		4,746,054			0	7.800	4.246	JJ	156,000	312,000	11/19/2013	01/01/2027
89233P-5F-9	TOYOTA MOTOR CREDIT CORP			1	1.E FE	2,031,320		102.1480	2,042,960	2,000,000		2,003,126			0	3.400	3.174	MS	20,022	68,000	10/17/2013	09/15/2021
89236T-EW-1	TOYOTA			1	1.E FE	4,987,950		111.5240	5,576,212	5,000,000		4,992,291			0	3.400	3.439	AO	36,361	170,000	04/10/2018	04/14/2025
89236T-HE-8	TOYOTA				1.E FE	12,100,000		100.0610	12,107,353	12,100,000		12,100,000			0	0.371	0.415	FIAN	5,611	13,104	08/11/2020	02/14/2022
89236T-HF-5	TOYOTA				1.E FE	2,222,306		100.4640	2,231,308	2,221,000		2,222,328			0	0.500	0.477	FA	4,226		11/04/2020	08/14/2023
89469A-AC-8	TREEHOUSE FOODS INC			1,2	4.B FE	2,049,063		101.9230	2,038,467	2,000,000		2,014,043			0	6.000	5.346	FA	45,333	120,000	11/08/2017	02/15/2024
89566E-AG-3	TRISTATE GEN/TRANS ASSN			1,2	1.G FE	3,033,971		107.6650	3,229,950	3,000,000		3,015,063			0	3.700	3.551	MN	18,500	111,000	09/03/2015	11/01/2024
902494-AZ-6	TYSON FOODS INC			1,2	2.B FE	1,012,080		131.2310	1,312,314	1,000,000		1,010,736			0	4.875	4.764	FA	18,417	48,750	06/26/2018	08/15/2034
902494-BJ-1	TYSON FOODS INC			1,2	2.B FE	4,982,350		114.8530	5,742,658	5,000,000		4,986,616			0	4.000	4.058	MS	66,667	200,000	02/13/2019	03/01/2026
902917-AH-6	WASTE MANAGEMENT INC			1	2.A FE	1,274,460		131.6580	1,316,580	1,000,000		1,165,074			0	7.000	4.403	JJ	32,278	70,000	02/25/2014	07/15/2028
902973-AZ-9	U S BANCORP			2	2.A FE	3,504,375		112.4580	3,936,044	3,500,000		3,504,375			0	5.300	5.293	AO	39,161	185,500	02/02/2017	01/01/9999
904764-AX-5	UNILEVER CAPITAL CORP			1,2	1.E FE	4,950,350		106.8080	5,340,416	5,000,000		4,975,096			0	2.600	2.757	MN	130,000	20,222	05/02/2017	05/05/2024
904764-BG-1	UNILEVER CAPITAL CORP			1,2	1.E FE	8,935,020		108.5500	9,769,528	9,000,000		8,960,943			0	3.250	3.395	MS	92,625	292,500	09/04/2018	03/07/2024
907818-DV-7	UNION PACIFIC CORP			1,2	2.A FE	992,470		109.1520	1,091,518	1,000,000		997,340			0	3.750	3.839	MS	11,042	37,500	01/07/2014	03/15/2024
907818-EW-6	UNION PACIFIC CORP			1,2	2.A FE	5,280,798		122.4580	6,122,893	5,000,000		5,252,954			0	3.799	3.473	AO	47,488	189,950	12/22/2016	10/01/2051
911312-AN-6	UNITED PARCEL SERVICE			1	1.G FE	3,943,510		138.2860	5,531,438	4,000,000		3,954,363			0	4.875	4.966	MN	24,917	195,000	11/08/2010	11/15/2040
91159H-HK-9	US BANCORP			2	1.G FE	4,989,600		110.5680	5,528,389	5,000,000		4,995,718			0	3.600	3.625	MS	55,000	180,000	09/08/2014	09/11/2024
913017-AT-6	UNITED TECHNOLOGIES				2.A FE	2,560,740		135.6130	2,712,264	2,000,000		2,330,726			0	6.700	4.137	FA	55,833	134,000	11/06/2013	08/01/2028
913017-BP-3	UNITED TECHNOLOGIES			1	2.A FE	1,994,140		149.3140	2,986,277	2,000,000		1,995,736			0	6.125	6.145	JJ	56,486	122,500	05/13/2008	07/15/2038
913017-CH-0	UNITED TECHNOLOGIES			1,2	2.A FE	3,287,765		109.5720	4,026,787	3,675,000		3,394,386			0	2.650	4.137	MN	16,231	97,388	05/09/2018	11/01/2026
91324P-BK-7	UNITEDHEALTH GROUP INC			1	1.G FE	4,385,323		163.8500	5,325,117	3,250,000		4,283,115			0	6.875	4.244	FA	84,410	223,438	05/14/2018	02/15/2038
91324P-BT-8	UNITEDHEALTH GROUP INC			1,2	1.G FE	5,963,080		101.7440	6,104,623	6,000,000		5,995,660			0	3.375	3.460	MN	25,875	202,500	09/23/2013	11/15/2021
91324P-BV-3	UNITEDHEALTH GROUP INC			1,2	1.G FE	4,669,950		102.4310	5,121,574	5,000,000		4,946,858			0	2.875	3.786	MS	42,326	143,750	08/23/2013	03/15/2022
91324P-DF-6	UNITEDHEALTH GROUP INC			1,2	1.G FE	9,907,600		124.2710	12,427,133	10,000,000		9,913,142			0	3.750	3.802	AO	79,167	375,000	10/18/2017	10/15/2047
91324P-DN-9	UNITEDHEALTH GROUP INC			1	1.G FE	4,989,950		114.5390	5,726,953	5,000,000		4,992,610			0	3.700	3.733	JD	8,222	185,000	12/13/2018	12/15/2025
91324P-DT-6	UNITEDHEALTH GROUP INC			1,2	1.G FE	2,112,539		118.3180	2,317,856	1,959,000		2,108,934			0	3.500	2.947	FA	25,902	55,417	11/12/2020	08/15/2039
914906-AS-1	UNIVISION COMMUNICATIONS INC			1,2	4.B FE	1,366,700		101.1420	1,399,811	1,384,000		1,374,073			0	5.125	5.321	FA	26,796	70,930	04/11/2017	02/15/2025
91533B-AC-4	VIATRIS INC			1,2	2.C FE	4,997,750		106.1280	5,306,385	5,000,000		4,997,907			0	2.300	2.307	JD	2,875	57,500	06/17/2020	06/22/2027
91913Y-AL-4	VALERO ENERGY CORP			1	2.B FE	7,947,170		132.4420	10,595,350	8,000,000		7,959,575			0	6.625	6.676	JD	23,556	530,000	06/07/2007	06/15/2037
92277G-AD-9	VENTAS REALTY LP/CAP CRP			1,2	2.A FE	2,970,360		108.9460	3,268,365	3,000,000		2,988,656			0	3.750	3.872	MN	18,750	112,500	08/01/2014	05/01/2024
92277G-AJ-6	VENTAS REALTY LP/CAP CRP			1,2	2.A FE	4,990,550		110.0400	5,501,982	5,000,000		4,994,254			0	3.250	3.272	AO	34,306	162,500	09/14/2016	10/15/2026
92277G-AN-7	VENTAS REALTY LP/CAP CRP			1,2	2.A FE	4,997,700		116.4780	5,823,895	5,000,000		4,998,004			0	4.400	4.406	JJ	101,444	220,000	08/06/2018	01/15/2029
92340L-AC-3	VEREIT OPERATING PARTNER	LS		1,2	2.C FE	3,853,831		113.5530	4,604,592	4,055,000		3,905,553			0	3.950	4.602	FA	60,510	160,173	02/22/2018	08/15/2027
92340L-AD-1	VEREIT OPERATING PARTNER	LS		1,2	2.C FE	2,483,200		115.2300	2,880,747	2,500,000		2,487,932			0	4.625	4.738	MN	19,271	115,625	10/04/2018	11/01/2025
92343V-CV-4	VERIZON COMMUNICATIONS	LS		1	2.A FE	9,933,989		123.6260	12,362,575	10,000,000		9,946,509			0	4.272	4.321	JJ	196,987	427,200	08/25/2015	01/15/2036
92343V-DS-0	VERIZON COMMUNICATIONS			1	2.A FE	3,527,721		138.4620	5,009,560	3,618,000		3,532,309			0	5.012	5.172	AO	38,282	183,565	07/11/2017	04/15/2049
92343V-FM-1	VERIZON COMMUNICATIONS			1,2	2.A FE	1,259,566		100.5180	1,242,405	1,236,000		1,259,400			0	2.987	2.901	AO			11/12/2020	10/30/2056
92418F-AH-2	VERMONT GAS SYSTEMS PP			1	2.B	5,000,000		107.0930	5,354,656	5,000,000		5,000,000			0	3.320	3.320	FA	69,167	166,000	08/09/2016	08/01/2026
925524-AH-3	VIACOM INC				2.B FE	3,201,180		149.														

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92940P-AB-0	WRKCO INC			1,2	2.B FE	3,006,850		3,528,915	3,000,000	3,005,249	.0	(875)	.0	.0	4.650	4.612	MS	41,075	139,500	02/20/2019	03/15/2026
931142-EL-3	WAL-MART			1,2	1.C FE	1,822,729		1,876,933	1,735,000	1,810,101	.0	(12,628)	.0	.0	2.850	1.547	JJ	23,762	18,924	11/04/2020	07/08/2024
94106L-BM-0	WASTE MANAGEMENT INC			1,2	2.A FE	824,653		831,595	833,000	824,676	.0	23	.0	.0	2.500	2.548	MN	2,545	.0	11/05/2020	11/15/2050
948741-AH-6	WEINGARTEN REALTY INVST			1,2	2.B FE	3,936,800		4,125,379	4,000,000	3,982,302	.0	9,458	.0	.0	3.375	3.634	MS	39,750	135,000	10/28/2015	10/15/2022
949746-RN-3	WELLS FARGO & CO	LS		2	2.B FE	17,453,105		19,129,106	17,000,000	17,322,358	.0	(62,557)	.0	.0	5.875	5.390	JD	44,389	998,750	10/29/2018	12/31/2049
949746-SP-7	WELLS FARGO & CO			2	2.A FE	3,147,406		3,165,595	3,163,000	3,157,329	.0	5,108	.0	.0	1.144	3.711	FINAN	5,125	64,471	01/04/2019	02/11/2022
94974B-FN-5	WELLS FARGO CO				2.B FE	991,240		1,091,225	1,000,000	997,249	.0	972	.0	.0	4.125	4.237	FA	15,583	41,250	01/15/2014	08/15/2023
94974B-FY-1	WELLS FARGO CO				2.B FE	2,996,910		3,441,169	3,000,000	2,998,417	.0	256	.0	.0	4.100	4.111	JD	9,567	123,000	05/27/2014	06/03/2026
95000U-2G-7	WELLS FARGO & COMPANY	LS		1,2	1.F FE	5,000,000		5,447,236	5,000,000	5,000,000	.0	.0	.0	.0	2.879	2.879	AO	24,392	143,950	10/24/2019	10/30/2030
95040Q-AC-8	WELLTOWER INC			1,2	2.A FE	5,102,500		5,827,913	5,000,000	5,057,928	.0	(10,230)	.0	.0	4.250	3.993	AO	53,125	212,500	04/06/2016	04/01/2026
95081Q-AP-9	WESCO DISTRIBUTION INC			1,2	3.C FE	1,451,200		1,544,758	1,360,000	1,444,102	.0	(7,098)	.0	.0	7.250	5.894	JD	4,382	50,122	06/12/2020	06/15/2028
960386-AL-4	WABTEC			1	2.C FE	9,996,842		10,968,419	10,000,000	9,998,114	.0	285	.0	.0	3.450	3.454	MN	44,083	345,000	08/31/2017	11/15/2026
960386-AM-2	WABTEC			1,2	2.C FE	4,344,239		5,147,458	4,350,000	4,345,339	.0	491	.0	.0	4.700	4.717	MS	60,199	215,325	09/21/2018	09/15/2028
96145D-AD-7	WESTROCK CO			1,2	2.B FE	903,791		1,116,973	1,000,000	921,585	.0	9,721	.0	.0	3.775	4.755	MS	9,938	33,750	02/20/2019	09/15/2027
962178-AN-9	TRI POINTE GROUP / HOMES			1	3.C FE	888,095		990,336	909,000	894,759	.0	3,576	.0	.0	5.875	6.387	JD	2,374	53,404	02/07/2019	06/15/2024
96926J-AC-1	WILLIAM CARTER			1,2	3.B FE	334,000		351,542	334,000	334,000	.0	.0	.0	.0	5.625	5.625	MS	5,532	18,788	02/28/2019	03/15/2027
969457-BD-1	WILLIAMS COS INC			1	2.C FE	2,985,720		4,040,293	3,000,000	2,991,305	.0	523	.0	.0	7.750	7.791	JD	10,333	232,500	11/29/2001	06/15/2031
969457-BW-9	WILLIAMS COS INC			1,2	2.C FE	2,992,140		3,358,032	3,000,000	2,996,853	.0	816	.0	.0	4.550	4.583	JD	2,654	136,500	06/19/2014	06/24/2024
976656-BP-2	WISC ELEC POWER			1	1.G FE	4,225,750		6,534,792	5,000,000	4,618,281	.0	36,693	.0	.0	6.500	7.879	JD	27,083	325,000	07/06/2000	06/01/2028
98385X-AJ-5	XTO ENERGY INC	LS		1	1.C FE	11,066,940		12,235,500	9,000,000	10,609,397	.0	(72,326)	.0	.0	6.100	4.470	AO	137,250	549,000	10/03/2013	04/01/2036
98419M-AM-2	XYLEM INC			1,2	2.B FE	1,576,059		1,647,111	1,562,000	1,575,876	.0	(183)	.0	.0	1.950	1.810	JJ	15,653	.0	11/04/2020	01/30/2028
98421M-AB-2	XEROX HOLDINGS CORP			1,2	3.B FE	1,757,570		1,769,740	1,667,000	1,757,251	.0	(319)	.0	.0	5.500	4.640	FA	36,929	.0	12/17/2020	08/15/2028
98919V-AA-3	ZAYO GROUP HOLDINGS INC	LS		1,2	4.B FE	1,352,000		1,358,947	1,352,000	1,352,000	.0	.0	.0	.0	4.000	4.000	MS	18,027	25,838	02/20/2020	03/01/2027
012873-AK-1	ALBERTA ENERGY			1	3.A FE	4,136,640		4,735,628	4,000,000	4,084,608	.0	(5,383)	.0	.0	7.375	7.084	MN	49,167	295,000	11/09/2006	11/01/2031
06368B-GS-1	BANK OF MONTREAL	A		2	2.A FE	1,778,255		1,891,041	1,672,000	1,770,682	.0	(7,357)	.0	.0	3.803	2.854	JD	2,826	56,132	11/12/2020	12/15/2032
071734-AH-0	BAUSCH HEALTH COS INC	A		1,2	4.B FE	182,000		187,432	182,000	182,000	.0	.0	.0	.0	5.000	5.000	JJ	3,817	5,308	12/17/2019	01/30/2028
12201P-AN-6	BURLINGTON RESOURCES FINANCE			1	1.G FE	2,319,339		2,601,503	1,732,000	2,141,341	.0	(28,276)	.0	.0	7.400	4.619	JD	10,681	128,168	10/03/2013	12/01/2031
13607R-AE-0	CANADIAN IMPERIAL BANK				1.C FE	20,000,000		20,224,145	20,000,000	20,000,000	.0	.0	.0	.0	0.880	2.994	MJSD	9,284	298,764	09/06/2018	09/13/2023
136375-BN-1	CANADIAN NATL RAILWAYS			1	1.F FE	7,302,960		9,008,426	6,000,000	7,022,623	.0	(44,593)	.0	.0	6.200	4.640	JD	31,000	372,000	10/03/2013	06/01/2036
136385-AL-5	CANADIAN NATL RESOURCES			1	2.B FE	4,720,024		5,611,050	4,195,000	4,672,825	.0	(16,121)	.0	.0	6.250	5.204	MS	77,200	244,688	11/12/2020	03/15/2038
13645R-AF-1	CANADIAN PACIFIC RAILWAY			1	2.A FE	3,441,140		5,890,340	4,000,000	3,558,144	.0	13,499	.0	.0	5.950	7.090	MN	30,411	238,000	03/11/2008	05/15/2037
14739L-AB-8	CASCADES INC			1	3.C FE	8,340,000		8,505,803	8,000,000	8,325,570	.0	(14,430)	.0	.0	5.375	4.679	JJ	198,278	.0	08/10/2020	01/15/2028
15135U-AP-4	CENOVUS ENERGY INC			1,2	3.A FE	1,433,911		1,472,902	1,306,000	1,429,138	.0	(4,773)	.0	.0	5.250	4.417	JD	3,047	60,533	11/12/2020	06/15/2037
21627U-AA-0	COOKE OMEGA/ALPHA VESSEL			1,2	4.C FE	856,935		858,568	834,000	849,119	.0	(7,816)	.0	.0	8.500	7.166	JD	3,151	70,890	02/27/2020	12/15/2022
349553-AM-9	FORTIS INC			1,2	2.C FE	5,001,551		5,713,786	5,190,000	5,060,189	.0	19,994	.0	.0	3.055	3.539	AO	38,317	158,555	12/19/2017	10/04/2026
443628-AG-7	HUDBAY MINERALS INC			1,2	4.B FE	2,522,863		2,540,402	2,441,000	2,495,599	.0	(24,262)	.0	.0	7.625	6.436	JJ	85,825	186,126	11/12/2019	01/15/2025
448055-AP-8	HUSKY ENERGY INC			1,2	2.B FE	7,995,120		8,900,860	8,000,000	7,996,151	.0	377	.0	.0	4.400	4.407	AO	74,311	352,000	03/13/2019	04/15/2029
552697-AQ-7	MDC PARTNERS INC			1,2	4.C FE	4,600,625		4,560,795	4,500,000	4,532,610	.0	(22,873)	.0	.0	6.500	5.926	MN	48,750	292,500	11/01/2017	05/01/2024
65334H-AG-7	NEXEN INC			1	1.E FE	1,889,980		2,766,188	2,000,000	1,915,446	.0	2,742	.0	.0	6.400	6.833	MN	16,356	128,000	06/21/2007	05/15/2037
65548P-AE-6	NORBORD INC			1	3.A FE	851,743		901,635	833,000	844,024	.0	(4,398)	.0	.0	6.250	5.625	AO	10,991	52,063	03/07/2019	04/15/2023
66977W-AP-4	NOVA CHEMICALS CORP			1,2	3.C FE	420,875		480,900	455,000	429,913	.0	4,871	.0	.0	5.000	6.480	MN	3,792	22,750	02/06/2019	05/01/2025
67077M-AG-3	NUTRIEN LTD COM			1	2.B FE	2,291,788		2,754,237	2,000,000	2,270,474	.0	(8,176)	.0	.0	5.625	4.582	JD	9,375	112,500	04/10/2018	12/01/2040
67077M-AR-9	NUTRIEN LTD COM			1,2	2.B FE	1,036,820		1,285,559	1,000,000	1,034,540	.0	(893)	.0	.0	4.900	4.647	JD	4,083	49,000	04/12/2018	06/01/2043
68245X-AJ-8	BURGER KING			1,2	4.B FE	355,000		355,650	355,000	355,000	.0	.0	.0	.0	4.375	4.375	MN	1,985	15,359	11/14/2019	01/15/2028
69890Q-AG-2	PANCANADIAN ENERGY CORP			1	3.A FE	1,997,340		2,351,815	2,000,000	1,998,365	.0	97	.0	.0	7.200	7.211	MN	24,000	144,000	10/31/2001	11/01/2031
70137T-AL-9	PARKLAND FUEL CORP			1,2	3.B FE	2,171,000		2,280,979	2,171,000	2,171,000	.0	.0	.0	.0	6.000	6.000	AO	32,565	130,260	03/16/2018	04/01/2026
71644E-AG-7	PETRO-CANADA	A		1	2.A FE	2,728,320		3,852,904	3,000,000	2,802,569	.0	8,000	.0	.0	5.950	6.669	MN	22,808	178,500	07/06/2007	05/15/2035
74819R-AP-1	QUEBECOR MEDIA INC	A		1	3.C FE	508,000		548,284	508,000	508,000	.0	.0	.0	.0	5.750	5.750	JD	1,298	29,210	05/21/2013	01/15/2023
77381W-AA-4	ROCKPOINT GAS STORAGE CA	A		1,2	4.B FE	982,500		1,002,765	1,000,000	987,885	.0	5,039	.0	.0	7.000	7.597	MS	17,694	70,000	12/05/2019	03/31/2023
89114Q-BG-2	TORONTO DOMINION BANK	A			1.D FE	6,514,458		6,491,546	6,460,000	6,493,088	.0	(21,370)	.0	.0	2.125	0.202	AO	32,031	.0	10/27/2020	04/07/2021
89114Q-CC-0	TORONTO DOMINION BANK	A			1.D FE	7,400,000		7,403,429	7,400,000	7,400,000	.0	.0	.0	.0	0.499	2.409	MJSD	1,538	82,050	09/10/2019	03/17/2021
89114Q-CH-9	TORONTO DOMINION BANK	A		1	1.D FE	2,086,466		2,119,237	2,077,000	2,086,163	.0	(303)	.0	.0	1.150	1.048	JD	1,261	11,943	11/04/2020	06/12/2025
92658T-AQ-1	VIDEOTRON LTD	A		1	3.A FE	339,000		356,422	339,000	339,000	.0	.0	.0	.0	5.000	5.000	JJ	7,816	16,950	07/20/2012	07/15/2022

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost			Rate Used to Obtain Fair Value	Fair Value											
98417E-AC-4	XSTRATA FINANCE CANADA	A	1		2.A FE	1,993,740	137.0590	2,741,188	2,000,000	1,995,063	0	151	0	0	6.900	6.925	MM	17,633	138,000	11/13/2007	11/15/2037
C1467#-AA-5	CSL GROUP INC. PP		1		3.B	500,000	100.1770	500,883	500,000	500,000	0	0	0	0	5.440	5.440	MS	8,009	27,200	01/31/2011	03/15/2021
000000-00-0	HUTCHISON WHAMPOA FIN	D			1.F FE	3,995,360	109.8510	4,394,026	4,000,000	3,998,023	0	473	0	0	3.625	3.640	AO	24,569	145,000	10/28/2014	10/31/2024
00687Y-AA-3	ADIENT GLOBAL HOLDINGS	D	1,2		4.C FE	419,235	102.6080	552,029	538,000	442,892	0	12,543	0	0	4.875	8.945	FA	9,908	26,228	01/14/2019	08/15/2026
00913R-AC-0	AIR LIQUIDE FINANCE	D	1,2		1.G FE	3,989,960	104.6000	4,184,006	4,000,000	3,995,881	0	1,441	0	0	2.250	2.289	MS	23,500	90,000	09/22/2016	09/27/2023
00913R-AD-8	AIR LIQUIDE FINANCE	D	1,2		1.G FE	2,664,888	108.6770	3,173,374	2,920,000	2,737,458	0	28,049	0	0	2.500	3.720	MS	19,061	73,000	04/30/2018	09/27/2026
00973R-AE-3	AKER BP ASA	D	1,2		2.C FE	1,959,996	104.5480	2,048,101	1,959,000	1,960,277	0	280	0	0	3.000	2.982	JJ	27,100	22,500	11/05/2020	01/15/2025
02154C-AE-3	ALTICE FINANCING SA	D	1,2		4.B FE	745,500	105.3080	737,156	700,000	710,268	0	(26,821)	0	0	7.500	3.515	JJ	24,208	52,500	09/03/2019	05/15/2026
02156L-AA-9	ALTICE FRANCE SA	D	1,2		4.B FE	2,340,883	110.1950	2,566,448	2,329,000	2,336,750	0	(1,805)	0	0	8.125	8.016	FA	78,846	189,231	07/17/2018	02/01/2027
02315Q-AA-6	AMBAC LSNi LLC	D			5.A GI	239,217	100.0590	239,358	239,217	239,217	0	0	0	0	5.240	6.747	MJSD	35	14,721	02/12/2018	02/12/2023
046353-AP-3	ASTRAZENECA PLC	D			2.A FE	4,627,105	100.6610	4,730,052	4,699,000	4,668,330	0	21,391	0	0	0.850	3.879	MJSD	2,330	69,515	01/04/2019	06/10/2022
052113-AA-5	AUSGRID FINANCE PTY LTD	D	1,2		2.B FE	4,997,300	105.6280	5,281,399	5,000,000	4,998,676	0	532	0	0	3.850	3.862	MM	32,083	192,500	04/23/2018	05/01/2023
05530Q-AN-0	BAT INTL FINANCE PLC	D	1,2		2.B FE	1,039,635	102.4950	1,061,850	1,036,000	1,039,540	0	(95)	0	0	1.668	1.598	MS	4,608	0	11/05/2020	03/25/2026
05541V-AE-6	BG ENERGY CAPITAL PLC	D			1.E FE	4,144,060	102.7270	4,109,064	4,000,000	4,013,413	0	(16,586)	0	0	4.000	3.564	AO	33,778	160,000	02/24/2012	10/15/2021
05565E-AM-7	BMW US Capital LLC	C	1,2		1.F FE	10,201,466	104.3640	10,832,991	10,380,000	10,305,920	0	26,101	0	0	2.250	2.524	MS	68,768	233,550	11/10/2016	09/15/2023
05565E-AS-4	BMW US Capital LLC	LS	C		1.F FE	17,559,988	100.5010	17,733,343	17,645,000	17,611,586	0	26,754	0	0	0.874	2.657	JAJO	37,248	365,281	01/04/2019	04/06/2022
05565E-AW-5	BMW US Capital LLC	LS	C	1,2	1.F FE	9,992,700	106.5140	10,651,424	10,000,000	9,996,516	0	1,444	0	0	3.450	3.466	AO	75,708	345,000	04/05/2018	04/12/2023
05565E-BJ-3	BMW US Capital LLC	LS	C	1,2	1.F FE	2,995,020	115.6440	3,469,330	3,000,000	2,995,747	0	432	0	0	3.625	3.645	AO	22,052	108,750	04/15/2019	04/18/2029
05565Q-CP-1	BP CAPITAL MARKETS	D	1		1.G FE	2,023,080	109.7700	2,195,403	2,000,000	2,008,214	0	(2,452)	0	0	3.814	3.673	FA	29,876	76,280	03/28/2014	02/10/2024
05674X-AA-9	SUZANO AUSTRIA GMBH	D	1		2.C FE	7,305,000	117.4770	8,223,365	7,000,000	7,218,828	0	(33,496)	0	0	5.750	5.094	JJ	186,715	402,500	05/08/2018	07/14/2026
06738E-AE-5	BARCLAYS PLC	D			2.B FE	1,510,005	110.4080	1,656,113	1,500,000	1,505,934	0	(1,286)	0	0	3.650	3.548	MS	15,969	54,750	09/13/2017	03/16/2025
06738E-AS-4	BARCLAYS PLC	D	1,2		2.B FE	5,000,000	103.0480	5,152,412	5,000,000	5,000,000	0	0	0	0	3.684	3.684	JJ	87,495	184,200	01/03/2017	01/10/2023
06738E-BE-4	BARCLAYS PLC	D	1,2		2.B FE	1,881,057	104.3820	1,877,841	1,799,000	1,850,642	0	(30,415)	0	0	4.610	2.008	FA	31,331	63,480	11/04/2020	02/15/2023
06849A-AB-5	BARRICK INTL BK CORP	D	1		2.A FE	1,972,336	142.6760	2,853,529	2,000,000	1,978,729	0	758	0	0	6.350	6.458	AO	26,811	127,000	11/19/2009	10/15/2036
09659W-ZE-3	BNP PARIBAS	D			1.G FE	4,854,580	106.3030	5,315,153	5,000,000	4,922,500	0	33,471	0	0	3.500	4.257	MS	58,333	175,000	12/07/2018	03/01/2023
09952A-AC-0	BORAL FINANCE PTY LTD	D	1,2		2.B FE	1,990,720	105.6880	2,113,770	2,000,000	1,993,144	0	797	0	0	3.750	3.804	MM	12,500	75,000	10/24/2017	05/01/2028
10373Q-AJ-9	BP CAPITAL MARKETS	D	1		1.F FE	4,965,710	103.9160	5,195,821	5,000,000	4,985,968	0	10,011	0	0	3.245	3.460	MM	24,788	162,250	12/14/2018	05/06/2022
10373Q-AL-4	BP CAPITAL MARKETS	D	1		1.F FE	5,407,517	105.4630	5,905,928	5,600,000	5,493,305	0	42,617	0	0	2.750	3.600	MM	21,817	154,000	12/14/2018	05/10/2023
10554C-AA-0	BRASKEM AMERICA FINANCE	C	1,2		3.A FE	1,540,094	115.6410	1,525,307	1,319,000	1,535,568	0	(4,526)	0	0	7.125	5.736	JJ	41,507	71,963	11/13/2020	07/22/2041
111021-AE-1	BRITISH TELECOM PLC	D	1		2.B FE	2,165,540	165.4000	3,308,003	2,000,000	2,103,455	0	(6,289)	0	0	9.625	8.832	JD	8,556	192,500	06/08/2001	12/15/2030
11778B-AB-8	BSKYB FINANCE UK	D	1		1.G FE	1,968,660	149.5990	2,991,983	2,000,000	1,977,399	0	880	0	0	6.500	6.621	AO	27,444	130,000	10/13/2005	10/15/2035
12615T-AB-4	CNOC FINANCE	D			1.E FE	4,460,810	129.6680	6,483,410	5,000,000	4,643,021	0	18,471	0	0	5.500	6.340	MM	30,556	275,000	10/20/2006	05/21/2033
12674T-AA-4	CNOCLN	D	1,2		4.A FE	1,240,063	108.0110	1,350,143	1,250,000	1,241,852	0	943	0	0	6.875	7.000	JJ	39,627	85,938	03/27/2019	09/15/2027
13323A-AB-6	CAMELOT FINANCE SA	D	1,2		4.B FE	1,818,000	104.4160	1,898,286	1,818,000	1,818,000	0	0	0	0	4.500	4.500	MM	13,635	82,037	10/25/2019	11/01/2026
151290-BV-4	CEMEX SAB-SPONS ADR	D	1		3.C FE	700,000	109.7800	768,460	700,000	700,000	0	0	0	0	5.450	5.450	MM	4,451	38,150	11/12/2019	11/19/2029
17186H-AC-6	CIMPRESS NV	D	1,2		4.C FE	7,340,825	105.0480	7,680,030	7,311,000	7,340,512	0	(313)	0	0	7.000	6.864	JD	22,745	476,000	12/16/2020	06/15/2026
21688A-AM-4	RABOBANK	D	1		1.E FE	1,968,440	100.5260	2,010,522	2,000,000	1,983,879	0	8,057	0	0	0.701	3.311	JAJO	3,236	37,569	01/04/2019	01/10/2023
21986B-BS-4	CORP ANDINA DE FOMENTO	D			1.E FE	2,193,740	105.1080	2,102,163	2,000,000	2,032,670	0	(21,587)	0	0	4.375	3.217	JD	3,889	87,500	08/14/2012	06/15/2022
21987B-AW-8	CODELCO INC	D	1,2		1.G FE	1,964,740	111.6740	2,233,472	2,000,000	1,975,316	0	3,238	0	0	3.625	3.839	FA	30,208	72,500	07/25/2017	08/01/2027
225313-AM-7	CREDIT AGRICOLE SA	D			2.A FE	4,969,600	109.4860	5,474,286	5,000,000												

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29278G-AJ-7	ENEL FINANCE INTL NV	D	1		2.A FE	5,962,140		116,3520	6,000,000	5,973,234	.0	4,973	.0	.0	4.625	4.732	MS	82,479	277,500	09/11/2018	09/14/2025
29287T-AA-7	ENGIE ENERGIA CHILE SA	D	1,2		2.B FE	9,929,600		108,4020	10,840,232	9,935,143	.0	5,543	.0	.0	3.400	3.484	JJ	144,500	170,000	01/23/2020	01/28/2030
29441W-AB-1	EQUATE PETROCHEMICAL BV	D			2.B FE	6,885,480		102,1270	7,000,000	6,973,044	.0	22,201	.0	.0	3.000	3.338	MS	68,833	210,000	10/27/2016	03/03/2022
31572U-AF-3	FIBRIA OVERSEAS FINANCE	D	1		2.C FE	2,090,000		114,3650	2,287,296	2,065,765	.0	(9,155)	.0	.0	5.500	4.865	JJ	50,111	110,000	03/19/2018	01/17/2027
35177P-AL-1	ORANGE SA	D	1		2.A FE	8,742,187		164,6280	8,750,000	8,743,394	.0	270	.0	.0	9.000	9.008	MS	262,500	787,500	11/18/2008	03/01/2031
35177P-AW-7	ORANGE SA	D	1		2.A FE	3,036,120		102,5400	3,076,206	3,003,661	.0	(5,047)	.0	.0	4.125	3.947	MS	36,781	123,750	09/25/2013	09/14/2021
36164Q-NA-2	GE CAPITAL INTL FUNDING	D			2.B FE	3,010,751		119,2360	3,420,872	2,869,000	.0	(5,157)	.0	.0	4.418	4.006	MN	16,196	122,114	11/05/2020	11/15/2035
40052V-AB-0	GRUPO BIMBO SAB DE CV	D	1		2.B FE	572,490		104,0090	547,000	560,761	.0	(11,729)	.0	.0	4.500	2.102	JJ	10,667	12,308	01/23/2020	01/25/2022
404280-BB-4	HSBC HOLDINGS PLC-SPONS	D			1.F FE	3,066,811		114,0880	3,283,458	3,030,569	.0	(19,397)	.0	.0	3.900	2.827	MN	11,224	105,944	11/05/2020	05/25/2026
404280-BK-4	HSBC HOLDINGS PLC-SPONS	D	2		1.F FE	10,199,100		114,0680	11,406,793	10,140,850	.0	(19,994)	.0	.0	4.041	3.782	MS	121,230	404,100	12/19/2017	03/13/2028
404280-CC-1	HSBC HOLDINGS PLC-SPONS	D	2		1.F FE	3,000,000		115,4670	3,464,008	3,000,000	.0	.0	.0	.0	3.973	3.973	MN	12,912	119,190	05/15/2019	05/22/2030
404280-CG-2	HSBC HOLDINGS PLC-SPONS	D	2		1.F FE	6,475,000		104,1620	6,744,516	6,475,000	.0	.0	.0	.0	2.099	2.099	JD	10,193	67,955	05/28/2020	06/04/2026
41754W-AS-0	HARVEST OPERATIONS CORP	D	2		1.C FE	7,028,690		108,4230	7,589,602	7,000,000	.0	(5,667)	.0	.0	4.200	4.108	JD	24,500	294,000	04/25/2018	06/01/2023
44841C-AB-0	HUTCH WHAMPOA INT 11 LTD	D			1.F FE	2,149,580		103,9760	2,079,519	2,023,507	.0	(21,975)	.0	.0	4.625	3.457	JJ	43,167	92,500	09/18/2014	01/13/2022
44841S-AC-3	HUTCHISON WHAMPOA INTL	D			1.F FE	5,686,650		157,2730	5,000,000	5,467,832	.0	(22,947)	.0	.0	7.450	6.373	MN	38,285	372,500	07/27/2007	11/24/2033
45262B-AB-9	IMPERIAL BRANDS FIN PLC	D	1,2		2.B FE	4,954,650		110,4250	5,521,273	5,000,000	.0	5,889	.0	.0	3.500	3.648	JJ	75,347	175,000	07/23/2019	07/26/2026
453140-AB-1	IMPERIAL TOBACCO FINANCE	D	1,2		2.B FE	4,582,933		104,8110	4,804,553	4,584,000	.0	(7,428)	.0	.0	3.500	3.319	FA	62,393	160,440	01/09/2020	02/11/2023
45326Y-A*-8	INCITEC PIVOT PP	D	1		2.B	8,000,000		111,8660	8,949,319	8,000,000	.0	.0	.0	.0	4.030	4.030	AO	54,629	322,400	10/08/2019	10/30/2028
45662N-A*-4	INFINEON TECH PP	D	1		2.C	14,000,000		108,9100	15,247,413	14,000,000	.0	.0	.0	.0	3.940	3.940	AO	131,771	551,600	04/05/2016	04/05/2024
45685N-AA-4	ING GROEP NV	D			1.G FE	3,989,760		117,3360	4,693,420	3,992,309	.0	1,332	.0	.0	4.625	4.668	JJ	89,931	185,000	11/08/2018	01/06/2026
46590X-AA-4	JBS USA FOOD FINANCE	C	1		3.B FE	1,646,480		116,3880	1,911,094	1,642,000	.0	(210)	.0	.0	6.500	6.458	AO	22,532	104,455	06/15/2020	04/15/2029
46590X-AB-2	JBS USA FOOD FINANCE	D	1		3.B FE	3,291,000		114,8310	3,765,296	3,279,000	.0	(503)	.0	.0	5.500	5.450	JJ	83,159	155,250	06/15/2020	01/15/2030
46653K-AA-6	JAB HOLDINGS BV	D	1,2		2.B FE	5,272,575		100,2580	5,263,536	5,250,000	.0	(214)	.0	.0	2.200	2.151	MN	12,192	.0	11/20/2020	11/23/2030
47032F-AB-5	JAMES HARDIE INTL FIN	D	1,2		3.A FE	558,223		106,4340	620,508	583,000	.0	2,336	.0	.0	5.000	5.617	JJ	13,441	29,150	03/20/2019	01/15/2028
472141-AA-8	JBSBZ	D	1		3.B FE	1,165,250		112,0370	1,232,408	1,100,000	.0	(3,618)	.0	.0	6.750	5.779	FA	28,050	37,125	06/15/2020	02/15/2028
48266X-AA-3	Kingdom of Saudi Arabia	D			1.F FE	15,000,000		103,0720	15,460,811	15,000,000	.0	.0	.0	.0	2.894	2.894	AO	85,614	434,100	04/12/2017	04/20/2022
500631-AH-9	KOREA ELECTRIC & POWER	D			1.C FE	1,069,280		129,6130	1,296,127	1,000,000	.0	(3,963)	.0	.0	7.000	6.391	FA	29,167	70,000	05/05/2006	02/01/2027
5006EP-AJ-0	KOREA EAST-WEST POWER CO	D			1.C FE	6,965,420		108,4490	7,591,447	6,981,516	.0	6,757	.0	.0	3.875	3.985	JJ	122,063	271,250	07/12/2018	07/19/2023
50195S-AB-4	LG CHEM LTD	D			2.A FE	4,970,950		111,9990	5,599,963	5,000,000	.0	2,515	.0	.0	3.625	3.695	AO	38,264	181,250	04/08/2019	04/15/2029
50201D-AA-1	LIKAI	D	1,2		4.A FE	280,963		107,7080	286,503	266,000	.0	(2,790)	.0	.0	6.750	5.408	AO	3,791	17,456	12/17/2019	10/15/2027
539439-AQ-2	LLOYDS BANKING GROUP PLC	D	2		1.G FE	9,944,060		112,8710	11,094,138	9,829,000	.0	(8,352)	.0	.0	3.574	3.390	MN	52,693	335,956	11/12/2020	11/07/2028
539439-AR-0	LLOYDS BANKING GROUP PLC	D			1.G FE	2,989,410		118,6300	3,558,892	3,000,000	.0	933	.0	.0	4.375	4.419	MS	36,094	131,250	03/15/2018	03/22/2028
59284M-AD-6	MEXICO CITY AIRPORT TRUST	D	1,2		2.C FE	1,987,960		104,7430	2,094,860	2,000,000	.0	188	.0	.0	5.500	5.542	JJ	46,139	110,000	09/13/2017	07/31/2047
603051-AA-1	MINERAL RESOURCES LTD	D	1,2		3.C FE	1,057,850		110,5780	1,079,243	976,000	.0	(6,709)	.0	.0	8.125	5.910	MN	13,217	34,531	12/11/2020	05/01/2027
61238Q-AA-6	BASELL FINANCE CO BV	D			2.C FE	4,469,016		135,4990	4,653,039	3,434,000	.0	(77,335)	.0	.0	8.100	4.941	MS	81,901	278,154	05/13/2014	03/15/2027
62947Q-AJ-6	NXP BV	D	1,2		2.C FE	1,910,682		119,7060	1,987,123	1,660,000	.0	(27,967)	.0	.0	5.350	2.474	MS	29,603	67,999	11/12/2020	03/01/2026
656531-AA-9	STATOIL ASA	D	1		1.D FE	1,048,040		138,8910	1,388,913	1,000,000	.0	(2,452)	.0	.0	7.150	6.712	JJ	32,969	71,500	09/19/2008	01/15/2029
67052N-AA-3	NUFARM AUSTRALIA/AMERICA	D	1,2		4.A FE	661,500		102,7500	719,250	700,000	.0	4,828	.0	.0	5.750	6.784	AO	6,820	43,750	08/21/2019	04/30/2026
715604-AA-2	PERU LNG SRL	D	1		4.A FE	5,013,000		88,2990	4,414,925	5,010,673	.0	(877)	.0	.0	5.375	5.345	MS	73,906	268,750	03/16/2018	03/22/2030
715638-DQ-2	REPUBLIC OF PERU SOVEREIGN	D	1,2		2.A FE	1,290,221		101,0000	1,318,050	1,305,000	.0	17	.0	.0	2.780	2.827	JD	3,023	.0	11/24/2020	12/01/2060
71654Q-CK-6	PETROLEOS MEXICANOS	D	1		3.B FE	936,500		98,5910	985,908	1,000,000	.0	946,222	.0	.0	5.350	6.300	FA	20,657	53,500	04/23/2019	02/12/2028
75405U-AA-4	RAS LAFFAN LNG I I I	D	1		1.E FE	4,000,000		116,6830	4,667,337	4,000,000	.0	.0	.0	.0	5.838	5.838	MS	59,029	233,520	08/04/2005	09/30/2027
75625Q-AB-5	RECKITT BENCKISER TSY	D			1.G FE	2,996,530		107,6320	3,228,970	2,999,038	.0	326	.0	.0	3.625	3.637	MS	30,208	108,750	03/26/2014	09/21/2023
75947Q-AK-3	RELiance INDUSTRIES	D	1		2.B FE	2,745,625		192,1690	4,804,217	2,500,000	.0	.0	.0	.0	10.250	9.331	JJ	118,160	256,250	02/26/1997	01/15/2097
780097-BG-5	ROYAL BANK OF SCOTLAND	D	2		2.B FE	10,000,000		120,3250	12,032,547	10,000,000	.0	.0	.0	.0	4.892	4.892	MN	58,432	489,200	05/15/2018	05/18/2029
780097-BP-5	ROYAL BANK OF SCOTLAND	D	2		2.B FE	5,000,000		108,6300	5,431,507	5,000,000	.0	.0	.0	.0	3.073	3.073	MN	16,645	76,825	05/19/2020	05/22/2028
780641-AH-9	KONINKLIJKE	D	1		2.B FE	3,990,069		142,4280	5,697,102	3,994,389	.0	360	.0	.0	8.375	8.396	AO	83,750	335,000	02/13/2001	10/01/2030
78467K-AF-4	SSE PP	D	1		2.A	2,000,000		103,5330	2,070,656	2,000,000	.0	.0	.0	.0	3.890	3.890	AO	16,208	77,800	04/09/2012	04/16/2022
80414L-ZE-4	SAUDI ARABIAN OIL CO	D			1.F FE	3,968,440		117,0220	4,680,868	4,000,000	.0	1,119	.0	.0	4.250	4.313	AO	35,417	170,000	04/09/2019	04/16/2039
806854-AB-1	SCHLUMBERGER INV	D	1,2		1.F FE	3,013,330		101,1570	3,034,719	3,000,000	.0	(1,892)	.0	.0	3.300	3.234	MS	29,425	99,000	10/04/2013	09/14/2021
81725W-AG-8	SENSATA TECHNOLOGIES BV	D			3.C FE	500,000		107,6750	538,373	500,000	.0	.0	.0	.0	4.875	4.875	AO	5,146	24,375	04/10/2013	10/15/2023
822582-BQ-4	SHELL INTERNATIONAL FIN	D	1		1.D FE	14,729,700		125,3540	18,803,082	15,000,000	.0	5,452	.0	.0	4.000	4.105	MN	85,000	600,000	05/05/2016	05/10/2046
82481L-AC-3	SHIRE ACQ INV IRELAND DA	D	1,2		2.B FE	9,998,700		105,9920	10,599,240	9,999,462	.0	187	.0	.0	2.875	2.877	MS	78,264	287,500	09/19/2016	09/23/2023

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
826200-AD-9	SIEMENS FINANCING	D	1		1.E FE	3,009,330		129,1250	3,000,000	3,003,872	.0	(564)	.0	.0	.6,125	6.097	FA	68,396	183,750	10/24/2006	08/17/2026
82620K-AE-3	SIEMENS	D	1		1.E FE	4,987,300		111,0330	5,000,000	4,993,894	.0	1,268	.0	.0	.3,250	3.280	MN	15,347	162,500	05/18/2015	05/27/2025
82620K-AL-7	SIEMENS	D	1		1.E FE	1,871,300		107,9940	2,000,000	1,911,039	.0	13,782	.0	.0	.2,350	3.198	AO	9,922	47,000	01/10/2018	10/15/2026
82620K-AQ-6	SIEMENS	D	1		1.E FE	30,000,000		100,5600	30,000,000	30,000,000	.0	.0	.0	.0	.0,829	1.747	MJSD	11,057	429,014	03/07/2017	03/16/2022
82929R-AC-0	SING TELECOMMUNICATIONS	D	1		1.F FE	2,028,220		152,2760	2,000,000	2,017,432	.0	(1,019)	.0	.0	.7,375	7.258	JD	12,292	147,500	12/05/2001	12/01/2031
82937T-AA-0	SINOPEC	D	1		1.E FE	1,930,220		104,5500	2,000,000	1,981,354	.0	7,581	.0	.0	.3,125	3.548	AO	11,632	62,500	06/03/2013	04/24/2023
857006-AE-0	STATE GRID OVERSEAS INV	D	1		1.E FE	11,348,790		102,4940	11,470,000	11,430,727	.0	28,281	.0	.0	.2,750	3.012	MN	49,942	315,425	01/09/2018	05/04/2022
85771P-AN-2	STATOIL	D	1		1.D FE	999,270		109,9880	1,000,000	999,732	.0	78	.0	.0	.3,700	3.709	MS	12,333	37,000	11/05/2013	03/01/2024
86964W-AF-9	SUZANO AUSTRIA GMBH	D	1,2		2.C FE	2,973,448		120,6830	3,000,000	2,976,626	.0	2,210	.0	.0	.6,000	6.124	JJ	83,000	180,000	08/14/2019	01/15/2029
87656X-AA-0	TATE & LYLE PP	D	1		2.B	8,000,000		108,1900	8,000,000	8,000,000	.0	.0	.0	.0	.3,830	3.830	AO	52,769	306,400	09/15/2015	10/29/2023
87927V-AF-5	TELECOM ITALIA CAPITAL	D	1		3.B FE	2,060,035		123,5580	2,000,000	2,039,346	.0	(1,958)	.0	.0	.6,375	6.152	MN	16,292	127,500	09/30/2004	11/15/2033
87927V-AA-0	TELECOM ITALIA SPA	D	1		3.A FE	7,252,500		108,9390	7,000,000	7,147,281	.0	(38,985)	.0	.0	.5,303	4.629	MN	31,965	542,232	03/07/2018	05/30/2024
879385-AD-4	TELEFONICA EUROPE	D	1		2.C FE	7,174,460		152,7050	7,000,000	7,101,339	.0	(6,902)	.0	.0	.8,250	8.030	MS	170,042	577,500	12/07/2001	09/15/2030
87969N-AD-7	TELSTRA CORP LTD	D	1,2		1.G FE	9,804,850		109,7460	10,000,000	9,904,258	.0	20,428	.0	.0	.3,125	3.367	AO	72,917	312,500	10/08/2015	04/07/2025
88032W-AG-1	TENCENT HOLDINGS LTD	D	1,2		1.E FE	4,998,750		110,3880	5,000,000	4,999,074	.0	114	.0	.0	.3,595	3.598	JJ	80,888	179,750	01/11/2018	01/19/2028
88167A-AD-3	TEVA PHARMACEUTICALS NE	D	1		3.C FE	14,949,900		99,3030	15,000,000	14,980,551	.0	7,236	.0	.0	.2,800	2.853	JJ	186,667	420,000	07/18/2016	07/21/2023
89378T-AC-7	TRANSNET SOC LTD	D	1		3.B FE	4,775,000		101,0520	5,000,000	4,948,666	.0	30,829	.0	.0	.4,000	4.686	JJ	86,111	200,000	08/21/2014	07/26/2022
89400P-AE-3	TRANSURBAN FINANCE CO	D	1,2		2.A FE	4,956,150		113,8160	5,000,000	4,975,753	.0	4,190	.0	.0	.4,125	4.232	FA	85,365	206,250	10/27/2015	02/02/2026
899415-AE-3	TULLOW OIL PLC	D	1,2		5.B FE	876,000		65,9120	876,000	876,000	.0	.0	.0	.0	.7,000	7.000	MS	20,440	61,320	03/16/2018	03/01/2025
902133-AG-2	TYCO ELECTRONICS GROUP S	D	1		2.A FE	2,972,189		151,1360	2,230,000	2,925,660	.0	(27,452)	.0	.0	.7,125	4.461	AO	39,722	158,888	04/09/2019	10/01/2037
902133-AT-4	TYCO ELECTRONICS GROUP S	D	1,2		1.G FE	5,161,008		112,0800	5,045,000	5,109,197	.0	(11,964)	.0	.0	.3,700	3.414	FA	70,518	186,665	10/20/2016	02/15/2026
90351D-AB-3	UBS GROUP FUNDING	D	1		1.G FE	1,588,057		114,5020	1,500,000	1,555,257	.0	(10,634)	.0	.0	.4,125	3.278	MS	16,672	61,875	10/20/2017	09/24/2025
90351D-AF-4	UBS GROUP FUNDING	D	1		1.G FE	6,984,530		115,4700	7,000,000	6,991,103	.0	1,476	.0	.0	.4,125	4.152	AO	60,958	288,750	03/29/2016	04/15/2026
91311Q-AC-9	UNITED UTILITIES PLC	D	1		2.A FE	1,755,560		129,6300	2,000,000	1,873,445	.0	11,672	.0	.0	.6,875	8.000	FA	51,944	137,500	10/18/2002	08/15/2028
92858R-AA-8	VNED 02 UK FINANCING I	D	1,2		3.C FE	1,968,663		102,3300	2,000,560	1,968,879	.0	(784)	.0	.0	.4,250	4.086	JJ	22,387	.0	09/11/2020	01/31/2031
929798-AC-6	WACKER CHEMICAL PP	D	1		2.C	1,000,000		106,3050	1,000,000	1,000,000	.0	.0	.0	.0	.4,180	4.180	AO	7,896	41,800	03/21/2013	04/23/2023
97786#-AQ-5	FERGUSON PLC PP	D	1		2.A FE	20,000,000		100,0760	20,015,217	20,000,000	.0	.0	.0	.0	.1,335	2.597	FIAN	25,224	436,315	11/29/2017	11/30/2023
980236-AL-7	WOODSIDE FINANCE LTD	D	1,2		2.A FE	3,055,230		100,4030	3,000,000	3,000,876	.0	(7,293)	.0	.0	.4,600	4.351	MN	19,550	138,000	01/25/2012	05/10/2021
980888-AF-8	WOOLWORTHS LTD	D	1		2.B FE	4,986,900		101,1160	5,000,000	4,999,548	.0	1,573	.0	.0	.4,550	4.583	AO	49,924	227,500	04/05/2011	04/12/2021
98953G-AD-7	ZIGGO BV	D	1,2		4.C FE	1,270,753		105,4720	1,250,000	1,267,561	.0	(3,193)	.0	.0	.5,125	4.739	JJ	29,540	27,405	02/27/2020	02/28/2030
A3158#-AC-3	HOFFER FIN SVCS PP	D	1		1.G PL	10,000,000		108,8350	10,000,000	10,000,000	.0	.0	.0	.0	.3,410	3.410	JJ	147,767	341,000	07/21/2017	07/25/2024
B0R9M3-AC-3	BARRY CALLEBAUT SVCS NV	D	1		2.C FE	295,698		109,6890	277,000	283,298	.0	(2,374)	.0	.0	.5,500	4.511	JD	7,12	15,235	03/09/2015	06/15/2023
D3141#-AC-0	HAUS CRAMER HLDG PP	D	1		3.A	1,000,000		103,5250	1,000,000	1,000,000	.0	.0	.0	.0	.4,380	4.380	MN	6,448	43,800	03/21/2013	05/08/2023
D5874#-AE-4	OLDENDORFF DRYBU PP	D	1		2.B	10,000,000		109,9650	10,996,532	10,000,000	.0	.0	.0	.0	.4,480	4.480	FA	171,733	448,000	03/03/2015	02/13/2035
F0868#-AB-1	BARILLA FRANCE PP	D	1		2.B YE	3,000,000		102,1500	3,000,000	3,000,000	.0	.0	.0	.0	.4,760	4.760	JJ	65,847	143,800	07/01/2011	07/15/2021
G03698-AV-8	ANGLIAN WATER PP	D	1		2.B FE	4,259,230		108,7980	4,000,000	4,109,750	.0	(35,227)	.0	.0	.4,990	3.976	MN	19,406	201,200	06/23/2016	11/26/2023
G03698-AW-6	ANGLIAN WATER PP	D	1		1.G FE	6,000,000		111,8610	6,000,000	6,000,000	.0	.0	.0	.0	.3,290	3.290	AO	35,093	199,800	03/22/2016	04/27/2026
G1257*-AE-1	BOREALIS FUNDING PP	D	1		2.A	2,000,000		104,1620	2,000,000	2,000,000	.0	.0	.0	.0	.4,460	4.460	JJ	42,370	89,200	07/05/2012	07/10/2022
G1257*-AJ-0	BOREALIS FUNDING PP	D	1		2.A	5,000,000		108,7690	5,000,000	5,000,000	.0	.0	.0	.0	.5,360	5.360	FA	98,267	268,000	07/11/2013	08/19/2023
G26158-AB-0	DCC TREAS IRELAN PP	D	1		2.B	18,411,660		106,9600	18,000,000	18,176,485	.0	(71,826)	.0	.0	.4,040	3.595	AO	133,320	727,200	07/12/2017	04/25/2023
G2978#-AE-3	ELECTRICITY SUPPLY BOARD PP	D	1		1.G	11,738,100		113,9400	10,000,000	10,660,521	.0	(207,909)	.0	.0	.6,050	3.671	JD	26,889	605,000	05/07/2015	12/15/2023
G7219*-AJ-4	PREMIER OIL PLC PP	D	1		3.B FE	29,513		102,7990	30,339	29,513	.0	.0	.0	.0	.8,960	8.969	MN	382	2,644	08/03/2017	05/31/2021
G7219*-AN-5	PREMIER OIL PLC PP	D	1		3.B FE	132,235		75,0000	99,177	132,235	.0	.0	.0	.0	.9,140	9.151	MS	3,559	12,086	08/03/2017	05/31/2021
G7219*-AR-6	PREMIER OIL PLC PP	D	1		3.B FE	750,000		75,0000	1,000,000	750,000	.0	29,184	236,805	.0	.8,960	12.322	MN	7,716	89,600	07/31/2017	05/31/2021
G7219*-AV-7	PREMIER OIL PLC PP	D	1		3.B FE	750,000		75,0000	1,000,000	750,000	.0	29,278	237,045	.0	.9,140	12.516	MS	26,912	91,400	07/31/2017	05/31/2021
G87818-AC-3	THAMES WATER PP	D	1		2.A	10,000,000		110,9160	10,000,000	10,000,000	.0	.0	.0	.0	.3,570	3.570	MS	98,175	357,000	02/26/2018	03/22/2025
G91608-AA-6	UKPNS PP	D	1		2.A	2,000,000		103,3290	2,000,000	2,000,000	.0	.0	.0	.0	.5,000	5.000	JD	4,722	100,000	12/08/2011	12/14/2021
K21628-AA-4	DANISH CROWN PP	D	1		2.C	2,000,000		105,5620	2,000,000	2,000,000	.0	.0	.0	.0	.4,940	4.940	JD	4,940	98,800	06/01/2012	06/13/2022
K21628-AC-0	DANISH CROWN PP	C	1		2.B	10,000,000		106,0520	10,000,000	10,000,000	.0	.0	.0	.0	.3,400	3.400	JD	28,333	340,000	05/27/2016	06/01/2023
N42818-BS-3	KONINKLIJKE VOPAK NV PP	D	1		2.B	3,000,000		107,0940	3,000,000	3,000,000	.0	.0	.0	.0	.3,740	3.740	JD	3,740	112,200	11/07/2012	06/19/2023
N4445#-AR-7	INITECH CAPITAL PP	D	1		.6 *	.0		.0	76,815	853,500	.0	.0	68,280	.0	.7,250	0.000	JD	.0	.0	06/18/2014	07/15/2017
N4445#-AV-8	INITECH CAPITAL PP	D	1		.6 *	.0		.0	11,680	129,782	.0	.0	10,383	.0	.7,250	0.000	JD	.0	.0	06/18/2014	07/15/2017
N73388-AC-5	RED ELECTRICA PP	C	1		1.G	5,734,950		119,2720	5,000,000	5,371,018	.0	(69,609)	.0	.0	.5,310	3.612	AO	53,100	265,500	04/17/2015	10/19/2025

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Design- ation, NAIC Design- ation Modifier and SVO Admini- strative Symbol	Actual Cost			Rate Used to Obtain Fair Value	Fair Value												Par Value
N7660#-AM-9	SHV NEDERLAND BV PP	D	1		2.A	2,000,000	104.1490	2,082,975	2,000,000	2,000,000	0	0	0	0	4.420	4.420	MS		22,837	88,400	03/23/2012	03/28/2022
Q0697#-AC-0	AUSGRID FIN PTY PP	D	1		2.A FE	8,000,000	108.1760	8,654,081	8,000,000	8,000,000	0	0	0	0	3.750	3.750	AO		75,000	300,000	08/28/2017	10/01/2032
Q8194#-AK-1	TRANSURBAN PP PP	C	1		2.A	4,240,220	103.7120	4,171,281	4,021,974	4,044,250	0	(24,447)	0	0	5.950	5.289	MN		31,243	245,340	04/29/2014	11/14/2021
Q8194*-AA-7	TRANSURBAN QUEEN PP	D	1		2.B FE	6,000,000	108.0400	6,482,376	6,000,000	6,000,000	0	0	0	0	4.160	4.160	MS		68,640	249,600	09/15/2015	09/22/2025
V6179#-AA-2	FIRST OMEGA SHIPPING PP	D	1		2.C	4,000,000	103.4340	4,137,367	4,000,000	4,000,000	0	0	0	0	4.650	4.650	JD		2,583	209,250	06/04/2014	06/25/2024
W0805#-AM-0	ASSA ABLLOY PP	D	1		1.G	1,000,000	104.5930	1,045,930	1,000,000	1,000,000	0	0	0	0	3.480	3.481	MN		4,350	34,800	07/31/2012	08/09/2022
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						3,534,460,031	XXX	4,000,322,166	3,489,427,417	3,528,695,268	0	(1,481,815)	4,743,285	0	XXX	XXX	XXX		35,528,448	135,203,213	XXX	XXX
000780-GR-1	AMAC 2003-6 1A4			4	1.A FM	51,984	100.0000	60,271	60,271	53,450	0	(2,218)	0	0	5.500	9.999	MON		276	3,317	09/30/2008	05/25/2033
008414-AB-0	ABMT 2013-1 B1	4		4	1.A FM	6,692,691	105.0910	6,922,293	6,586,939	6,662,665	0	(623)	0	0	3.598	3.212	MON		19,749	237,186	05/08/2017	07/25/2043
00841L-AB-2	ABMT 2014-3 A2	4		4	1.A FM	3,698,806	103.1030	3,935,824	3,817,363	3,740,479	0	39,208	0	0	3.500	5.051	MON		11,134	133,608	11/27/2018	11/25/2044
00841X-AN-0	ABMT 2015-2 A13	4		4	1.A FM	3,453,971	102.6270	3,500,934	3,411,330	3,425,550	0	(28,280)	0	0	3.500	3.074	MON		9,950	119,397	11/10/2016	03/25/2045
00842A-AU-3	ABMT 2015-4 A19	4		4	1.A FM	994,674	102.6270	1,006,335	980,578	984,989	0	(11,240)	0	0	3.500	2.988	MON		2,860	34,320	08/11/2016	06/25/2045
00842A-CB-3	ABMT 2015-4 B1	4		4	1.A FM	3,626,444	103.0450	3,654,858	3,546,864	3,565,893	0	(35,990)	0	0	3.565	3.043	MON		10,537	126,713	08/11/2016	06/25/2045
00842E-AS-0	ABMT 2016-2 B1	4		4	1.A FM	4,691,593	104.8060	4,976,142	4,747,975	4,708,337	0	10,633	0	0	3.791	4.043	MON		15,000	179,991	09/14/2018	03/25/2046
02151F-AF-6	CIWALT 2007-21CB 1A6	4		4	1.D FM	336,950	100.0000	370,837	370,837	307,363	0	(6,037)	0	0	6.000	9.766	MON		1,854	22,238	07/17/2007	09/25/2037
02660T-ER-0	AHM 2005-2 5A1	4		4	1.D FM	27,628	100.0000	27,710	27,710	26,458	0	(338)	0	0	5.564	3.941	MON		128	992	09/06/2005	09/25/2035
05535D-AM-6	BLACKROCK CAPITAL FINANCIAL 1997-R1 WAC	4		4	1.A FM	253,671	90.3650	273,088	302,207	266,551	0	(7,312)	0	0	1.914	6.694	MON		482	12,588	03/20/1997	03/25/2037
05946X-GP-2	BAFC 2004-3 1A1	4		4	1.A FM	107,029	99.9880	113,357	113,371	108,665	0	584	0	0	5.500	6.590	MON		520	6,235	12/17/2007	10/25/2034
05946X-S6-1	BAFC 2005-7 3A1	4		4	1.A FM	142,350	107.0320	153,626	143,533	142,797	0	89	0	0	5.750	5.879	MON		688	8,253	01/25/2006	11/25/2035
05951F-AG-9	BAFC 2007-1 TA5	4		4	3.B FM	174,411	100.4630	191,920	191,036	192,351	0	0	0	0	6.090	4.962	MON		969	12,584	02/15/2007	01/25/2037
06606B-AL-4	BAHF 1997-1 B1	4		4	6. FE	770,400	52.3410	3,360,323	6,420,000	836,989	0	274,578	0	0	10.421	1,211,659	MON		39,025	1,077,536	09/22/2006	06/10/2021
09774X-AG-7	BCM 1998-A B1	4		4	6. FE	0	54.3120	871,845	1,605,241	0	0	0	0	0	7.430	0.000	MON		0	118,516	05/17/2010	04/15/2028
12543P-AQ-6	CIWHL 2006-21 A15	4		4	6. FM	8,262	17.0110	5,273	30,999	3,286	0	(889)	0	0	6.000	412.059	MON		155	1,814	02/13/2008	02/25/2037
12558M-BK-7	CITHE 2003-1 A5	4		4	1.A FM	171,173	100.0000	171,275	171,275	171,275	0	0	0	0	5.480	3.363	MON		782	9,386	03/03/2003	07/20/2034
12628K-AF-9	CSAB 2006-3 A3A	4		4	1.D FM	414,856	26.9860	261,184	967,839	261,694	0	(46,714)	0	0	6.450	4.993	MON		5,202	4,399	10/20/2006	11/25/2036
126378-AD-0	CSMC 2007-1 1A1D	4		4	2.B FM	450,697	12.3730	116,512	941,699	120,700	0	(15,449)	0	0	5.942	6.374	MON		4,663	22,959	01/23/2007	02/25/2037
12647P-AF-5	CSMC 2013-7 A5	4		4	1.A FM	677,724	102.8550	698,655	679,263	677,697	0	114	0	0	3.000	3.035	MON		1,698	20,373	01/26/2015	08/25/2043
12648X-DE-7	CSMC 2014-WIN1 B3	4		4	1.A FM	2,356,495	102.1730	2,415,242	2,363,882	2,356,560	0	(672)	0	0	3.900	3.940	MON		7,682	92,440	05/02/2018	09/25/2044
12648X-DF-4	CSMC 2014-WIN1 B4	4		4	1.A FM	2,860,094	102.1490	2,923,499	2,861,995	2,856,255	0	(3,064)	0	0	3.900	3.863	MON		9,301	111,919	04/12/2018	09/25/2044
12649D-AR-4	CSMC 2014-WIN2 B3	4		4	1.A FM	3,149,194	102.3660	3,154,820	3,081,898	3,104,439	0	(23,209)	0	0	3.935	3.304	MON		10,106	121,957	01/17/2018	10/25/2044
12649K-AL-1	CSMC 2015-WIN1 A7	4		4	1.A FM	784,285	104.3290	817,407	783,489	783,225	0	(1,466)	0	0	3.000	2.899	MON		1,959	23,490	01/13/2015	12/25/2044
12649K-AU-1	CSMC 2015-WIN1 B1	4		4	1.A FM	4,047,510	103.4540	3,991,929	3,858,648	3,920,250	0	(49,958)	0	0	3.833	2.773	MON		12,324	148,717	10/26/2016	12/25/2044
12649N-AS-0	CSMC 2015-1 B1	4		4	1.A FM	8,417,163	102.8920	8,516,899	8,277,480	8,306,480	0	(47,274)	0	0	3.942	3.569	MON		27,192	325,849	04/27/2016	01/25/2045
12654P-AE-8	CSMC 2018-RPL9 A	4		4	1.A FM	2,731,525	108.6500	2,973,909	2,737,145	2,731,248	0	(150)	0	0	3.850	3.867	MON		8,782	105,380	10/02/2018	09/25/2057
12667G-7H-0	CIWALT 2005-46CB A14	4		4	1.D FM	395,188	94.0300	398,087	423,363	384,075	0	(6,981)	0	0	5.500	7.324	MON		1,940	23,277	10/19/2006	10/25/2035
12667G-BD-4	CIWALT 2005-10CB 1A8	4		4	3.B FM	455,042	100.0000	455,042	455,042	455,042	0	3,125	1,764	0	5.500	7.350	MON		2,086	25,027	10/17/2007	05/25/2035
12667G-XD-0	CIWALT 2005-28CB 2A4	4		4	2.B FM	850,453	86.9860	848,602	975,563	791,633	0	(31,223)	0	0	5.750	6.114	MON		4,675	51,896	11/04/2005	08/25/2035
12668A-MH-5	CIWALT 2005-49CB A3	4		4	2.B FM	921,688	91.9730	916,432	996,419	867,450	0	(29,655)	0	0	5.500	5.734	MON		4,567	54,803	01	

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3622MW-AH-6	GSR 2007-3F 2A7		4		3.B FM	117,702	116.9250	144,462	123,551	124,232	0	2,974	0	0	5.750	4.629	MON	592	7,722	07/06/2007	05/25/2037
3622MW-BH-5	GSR 2007-3F 1A4		4		2.B FM	239,769	98.9630	290,255	293,296	281,197	0	5,921	0	0	5.000	6.494	MON	1,222	14,665	07/08/2008	05/25/2037
437089-AE-5	INHEL 2006-1 A5		4		1.D FM	55,115	133.8710	454,886	339,795	17,749	0	12,458	0	0	6.522	8,888.000	MON	1,847	5,612	07/01/2008	05/25/2036
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4		4		1.D FM	822	99.9130	821	822	821	0	(1)	0	0	6.060	5.566	MON	4	49	01/12/2006	09/25/2035
46412Q-AE-7	IRWIHE 2006-2 2A4		4		1.D FM	25,941	101.0960	26,853	26,562	13,443	0	(6,844)	0	0	6.670	43.755	MON	148	1,772	05/01/2020	02/25/2036
46591T-AC-8	JPMMT 2020-2 A3		4		1.A FM	1,601,774	102.8050	1,608,747	1,564,853	1,599,223	0	(2,551)	0	0	3.500	1.994	MON	4,564	45,642	02/19/2020	07/25/2050
46628S-AJ-2	JPMAC 2006-WF1 A6		4		1.D FM	1,331,934	43.8010	1,014,291	2,315,690	939,921	0	(94,604)	0	0	6.500	3.375	MON	12,543	57,604	08/11/2006	07/25/2036
46648C-AF-1	JPMMT 2017-1 A6		4		1.A FM	4,997,404	100.9440	5,047,191	5,000,000	4,989,532	0	(4,982)	0	0	3.500	3.486	MON	14,583	175,000	02/17/2017	01/25/2047
46648H-AN-3	JPMMT 2017-2 A13		4		1.A FM	2,029,133	102.5740	2,066,347	2,014,497	2,020,654	0	(9,376)	0	0	3.500	3.186	MON	5,876	70,480	05/22/2017	05/25/2047
46649H-AN-2	JPMMT 2017-6 A13		4		1.A FM	4,734,322	103.9090	4,900,530	4,716,188	4,720,408	0	(10,077)	0	0	3.500	3.401	MON	13,756	164,769	12/14/2017	12/25/2048
46649H-AY-8	JPMMT 2017-6 B1		4		1.A FM	5,226,644	105.6610	5,252,881	4,971,468	5,169,192	0	(52,899)	0	0	3.817	2.636	MON	15,812	189,365	10/11/2019	12/25/2048
46652H-AC-0	JPMIM 2020-ATR1 A3		4		3.B FM	8,031,866	103.1710	8,028,129	7,781,402	8,031,219	0	(647)	0	0	3.000	0.946	MON	19,454	97,268	07/30/2020	02/25/2050
52520Q-AG-9	RAST 2006-7 1A7		4		3.B FM	981,169	91.6690	1,055,803	1,151,760	904,043	0	(35,907)	0	0	6.000	5.195	MON	5,759	69,065	10/20/2006	11/25/2036
52521H-AD-5	LMT 2006-9 1A4		4		3.B FM	197,602	92.5420	223,088	241,067	198,893	0	(3,208)	0	0	5.750	4.579	MON	1,155	13,835	01/05/2007	01/25/2037
52522H-AN-2	LXS 2006-8 3A5		4		1.D FM	76,871	100.0000	81,614	81,614	76,870	0	0	0	0	4.480	16.654	MON	305	3,987	10/12/2006	06/25/2036
52523K-AJ-3	LXS 2006-17 WF5		4		3.B FM	1,090,366	96.3360	1,336,218	1,387,042	1,315,722	0	10,857	0	0	5.950	4.021	MON	6,877	68,907	10/04/2006	11/25/2036
52524M-AV-1	LXS 2007-9 WF3		4		1.D FM	418,209	90.4230	581,572	643,166	512,931	0	12,494	0	0	6.320	9.567	MON	3,387	31,990	11/01/2020	04/25/2037
52524P-AL-6	LXS 2007-6 3A5		4		1.D FM	276,791	97.8250	345,412	353,093	309,961	0	453	0	0	4.552	11.062	MON	1,339	18,167	05/07/2007	05/25/2037
576434-RW-6	MALT 2004-5 B1		4		3.B FM	2,710,125	100.0000	2,944,283	2,944,283	2,648,637	0	(6,762)	0	0	6.311	5.840	MON	15,484	201,222	10/17/2007	06/25/2034
599809-AG-5	MCMLT 2015-1 A4		4		1.A FM	3,290,511	100.2700	3,313,363	3,304,452	3,297,353	0	2,077	0	0	3.000	3.070	MON	8,261	99,134	06/09/2016	06/25/2056
599809-CQ-1	MCMLT 2015-1 B2		4		1.A FM	951,484	105.4010	1,001,310	950,000	948,504	0	(2,280)	0	0	3.670	3.630	MON	2,905	35,711	04/25/2019	06/25/2056
59980T-AE-6	MCMLT 2016-1 B1		4		1.A FM	7,755,000	106.0740	8,485,886	8,000,000	7,778,968	0	3,776	0	0	3.732	4.202	MON	24,879	306,603	11/02/2018	04/25/2057
59981H-AB-7	MCMLT 2017-1 M1		4		1.A FM	4,855,876	105.1440	5,257,187	5,000,000	4,926,602	0	25,805	0	0	3.250	3.729	MON	13,542	162,500	03/13/2017	11/25/2058
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A		4		1.D FM	482,443	48.2030	420,377	872,094	379,869	0	(32,497)	0	0	6.092	3.775	MON	4,427	16,036	09/22/2006	10/25/2036
61752R-AJ-1	MSM 2007-3XS 2A3S		4		1.D FM	845,110	54.0550	758,088	1,402,440	656,682	0	(45,723)	0	0	5.858	3.557	MON	6,846	30,007	02/15/2007	01/25/2047
62942K-AA-4	NPPMT 2013-1 A1		4		1.A FM	3,051,100	102.5380	3,177,886	3,099,233	3,069,019	0	7,719	0	0	3.250	3.549	MON	8,394	100,725	01/20/2017	07/25/2043
693456-AN-5	PMTLT 2013-J1 B1		4		1.A FM	3,393,357	103.3730	3,503,986	3,389,649	3,385,290	0	(4,529)	0	0	3.561	3.500	MON	10,058	120,591	01/06/2017	09/25/2043
69371V-AA-5	PSMC 2018-1 A1		4		1.A FM	1,071,469	101.3140	1,099,464	1,085,204	1,079,000	0	6,676	0	0	3.500	3.927	MON	3,165	37,982	03/08/2018	02/25/2048
69371V-AM-9	PSMC 2018-1 A12		4		1.A FM	5,302,921	101.4170	5,577,950	5,500,000	5,429,120	0	110,434	0	0	3.500	4.463	MON	16,042	192,500	03/08/2018	02/25/2048
74922E-AF-6	RALI 2006-QS6 1A6		4		3.B FM	145,090	96.1970	166,831	173,426	151,079	0	534	0	0	6.250	8.381	MON	903	10,839	06/01/2006	06/25/2036
74968R-AA-3	RPIT 2019-1 A		4		1.A FE	8,488,825	100.0000	8,490,151	8,490,151	8,493,381	0	4,556	0	0	2.750	2.756	MON	3,891	136,196	06/18/2020	10/25/2063
75970J-AD-8	RAMC 2007-1 AF1		4		1.D FM	855,245	41.7200	655,054	1,570,121	518,513	0	(61,415)	0	0	5.742	7.898	MON	7,513	78,267	11/21/2007	04/25/2037
75970J-AJ-5	RAMC 2007-1 AF6		4		1.D FM	1,129,449	41.7130	851,794	2,042,034	682,598	0	(81,172)	0	0	5.710	7.589	MON	9,717	101,223	04/01/2020	04/25/2037
759950-GV-4	RAMC 2006-1 AF3		4		1.D FM	2,214,309	65.2040	2,014,549	3,089,601	1,626,502	0	(111,817)	0	0	5.608	6.583	MON	14,439	173,361	03/06/2006	05/25/2036
76110W-SZ-0	RASC 2003-KS7 A15		4		1.A FM	587,663	100.0000	675,475	675,475	638,745	0	11,794	0	0	5.750	8.240	MON	3,237	31,410	08/04/2011	09/25/2033
761118-XQ-6	RALI 2006-QS3 1A12		4		3.B FM	142,146	98.0700	169,167	172,497	157,303	0	693	0	0	6.000	5.660	MON	862	10,348	03/22/2006	03/25/2036
76111X-ZU-0	RFMSI 2005-S7 A4		4		2.B FM	229,670	91.5540	233,298	254,821	228,264	0	(338)	0	0	5.500	5.013	MON	1,168	13,644	10/28/2005	11/25/2035
78471K-AE-1	SFPMT 2016-1A 1A4		4		1.A FM	2,314,017	102.4380	2,484,981	2,425,832	2,373,840	0	52,408	0	0	3.000	4.232	MON	6,065	72,775	12/16/2016	11/25/2046
81745B-AN-5	SEMT 2013-6 B2		4		1.A FM	3,377,777	103.4370	3,506,189	3,389,693	3,379,520	0	758	0	0	3.507	3.573	MON	9,905	119,171	12/06/2016	05/25/2043
81745D-AE-1	SEMT 2013-9 A1		4		1.A FM	247,962	102.9400	259													

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Design- ation, NAIC Design- ation Modifier and SVO Admini- strative Symbol	Actual Cost			Rate Used to Obtain Fair Value	Fair Value											
82281E-CX-1	SCOT 2016-1 1A19			4	1.A FM	4,790,096	102.5950	4,921,329	4,796,842	4,796,353	0	8,117	0	0	3.500	3.391	MON	13,991	167,889	11/21/2016	11/25/2046
881561-C8-5	TERWIN MORTGAGE TRUST 2005-13SL A1B			4	1.D FM	204,630	20.5300	410,601	2,000,000	99,375	0	10,556	0	0	4.750	13.576	MON	0	6,041	11/23/2005	12/25/2036
89171Y-BB-6	TPMT 2015-2 2M1			4	1.A FM	3,528,743	103.7060	3,591,330	3,463,000	3,475,034	0	(20,503)	0	0	3.750	3.334	MON	10,822	129,863	01/11/2017	11/25/2057
89172H-AB-3	TPMT 2015-3 A2			4	1.A FM	3,715,469	102.9420	3,602,969	3,500,000	3,533,482	0	(63,121)	0	0	4.000	2.695	MON	11,667	140,000	09/15/2016	03/25/2054
89172H-AK-3	TPMT 2015-3 A1B			4	1.A FM	471,324	100.0710	471,504	471,169	470,326	0	(320)	0	0	3.000	2.921	MON	1,178	14,135	07/23/2015	03/25/2054
89173C-AB-3	TPMT 2016-5 A2			4	1.A FM	10,236,213	105.9940	10,323,792	9,740,000	10,170,131	0	(66,082)	0	0	3.250	2.011	MON	26,379	184,654	05/26/2020	10/25/2056
89173F-AE-0	TPMT 2017-1 B1			4	1.A FM	5,258,594	109.2730	5,463,675	5,000,000	5,225,990	0	(32,604)	0	0	3.866	3.091	MON	16,109	179,531	01/16/2020	10/25/2056
89176L-AB-0	TPMT 2018-6 A1B			4	1.A FM	4,937,500	109.5540	5,477,691	5,000,000	4,948,849	0	7,249	0	0	3.750	3.937	MON	15,625	187,500	02/08/2019	03/25/2058
89177L-AE-3	TPMT 2019-3 M1			4	1.A FM	5,350,000	111.1250	5,556,266	5,000,000	5,308,898	0	(39,693)	0	0	4.250	3.252	MON	17,708	210,933	12/11/2019	02/25/2059
89177W-AB-5	TPMT 2019-MH1 A2			4	1.C FE	5,120,703	106.1090	5,305,450	5,000,000	5,107,675	0	(13,028)	0	0	3.000	2.284	MON	12,500	50,000	08/07/2020	11/25/2058
929227-2G-0	WAMJ 2003-S5 1A4			4	1.A FM	88,869	100.0000	106,430	106,430	91,552	0	6,391	0	0	5.500	11.063	MON	488	5,847	11/05/2008	06/25/2033
93934F-E0-1	WMALT 2005-9 2A4			4	1.D FM	72,229	100.0000	78,221	78,221	72,737	0	(612)	0	0	5.500	6.619	MON	359	4,280	09/30/2005	11/25/2035
93935B-AH-3	WMALT 2006-5 3A6			4	1.D FM	581,325	34.4870	564,413	1,636,614	568,801	0	(43,998)	15,142	0	6.268	6.936	MON	8,549	29,321	06/15/2006	07/25/2036
949831-AA-9	WFMS 2019-3 A1			4	1.A FM	1,982,337	102.8680	2,010,911	1,954,847	1,977,838	0	(2,175)	0	0	3.500	2.224	MON	5,702	68,420	09/10/2019	07/25/2049
971885-AP-3	WILSHIRE MTG LOAN TR 1997-2 M3			4	4.B FM	29,729	87.4720	25,580	29,244	29,185	0	(10)	0	0	7.770	7.682	MON	189	867	12/22/1997	05/25/2028
97652P-AW-1	WIN 2014-1 B3			4	1.D FM	3,271,189	103.0040	3,316,136	3,219,418	3,243,614	0	(15,110)	0	0	3.858	3.441	MON	10,351	123,767	10/18/2017	06/20/2044
89177B-AA-3	ELMW5 2019-1 A1	C		4	1.A FM	4,061,948	108.7070	4,442,688	4,086,839	4,067,507	0	2,995	0	0	3.750	3.859	MON	12,771	153,166	01/24/2019	03/25/2058
3399999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						247,631,980	XXX	256,910,403	263,148,074	244,186,181	(209,187)	(679,445)	16,906	0	XXX	XXX	XXX	833,956	9,798,399	XXX	XXX
00217L-AA-0	AREIT 2019-CRE3 A			4	1.A FE	20,000,000	98.8460	19,769,288	20,000,000	20,000,000	0	0	0	0	1.173	1.731	MON	11,718	336,520	08/09/2019	09/14/2036
05223H-AA-0	AFHT 2019-FAIR A			4	1.A FE	20,000,000	98.7720	19,754,408	20,000,000	20,000,000	0	0	0	0	1.209	1.598	MON	11,415	344,305	09/27/2019	09/15/2032
05525J-AA-1	BAMLL 2016-SS1 A	CF		4	1.A FM	10,299,680	110.0010	11,000,140	10,000,000	10,156,674	0	(31,246)	0	0	3.665	3.313	MON	30,542	366,509	01/28/2016	12/15/2035
05526W-AG-8	BAMLL 2015-HAUL XB			4	1.D FE	2,267,164	2.9460	1,641,011	.0	1,656,932	0	(132,870)	0	0	0.309	4.494	MON	14,335	216,804	06/21/2016	07/07/2043
05548W-AA-5	BBOMS 2018-TALL A			4	1.A FM	14,909,523	98.1730	14,725,904	15,000,000	14,671,391	0	(295,195)	0	0	0.881	1.879	MON	6,238	208,203	03/19/2018	03/15/2037
05548W-AC-1	BBOMS 2018-TALL B			4	1.A FM	12,911,526	97.4980	12,665,031	12,990,000	12,704,912	0	(254,036)	0	0	1.124	2.135	MON	6,892	213,194	03/19/2018	03/15/2037
05604F-AA-3	BIWAY 2013-1515 A1	CF		4	1.A FM	2,121,353	103.8560	2,149,412	2,069,615	2,083,949	0	(3,724)	0	0	2.809	2.457	MON	4,845	58,142	02/26/2013	03/10/2033
05606J-AG-0	BX 2018-BILT B			4	1.D FE	7,971,250	96.8830	7,750,656	8,000,000	7,958,663	0	(35,197)	0	0	1.179	2.542	MON	4,453	135,275	08/06/2018	05/15/2030
06054A-AV-1	BACM 2015-UBS7 ASB	CF		4	1.A FM	9,843,082	107.0730	10,232,465	9,556,503	9,647,431	0	(35,642)	0	0	3.429	2.986	MON	27,308	327,692	09/14/2015	09/15/2048
12482H-AA-2	CAMB 2019-LIFE A			4	1.A FM	2,380,000	99.9920	2,379,803	2,380,000	2,380,000	0	0	0	0	1.223	1.225	MON	1,355	4,900	11/09/2020	12/15/2037
12531W-AZ-5	CFORE 2016-C3 ASB	CF		4	1.A FM	2,059,894	107.2000	2,143,998	2,000,000	2,019,822	0	(8,656)	0	0	3.688	3.234	MON	6,147	73,760	01/22/2016	01/10/2048
12546D-AA-5	CHT 2017-CSMO A			4	1.A FM	25,000,000	98.8770	24,719,126	25,000,000	25,000,000	0	0	0	0	1.089	2.234	MON	12,852	399,884	12/01/2017	11/15/2036
12592L-BK-7	COMM 2014-CR20 XA			4	1.A FE	3,891,754	3.1000	1,772,931	.0	1,806,546	0	(482,294)	0	0	1.022	4.403	MON	48,698	629,139	06/16/2016	11/10/2047
12593F-BB-9	COMM 2015-LC21 ASB	CF		4	1.A FM	4,637,590	105.9690	4,771,432	4,502,652	4,544,562	0	(11,058)	0	0	3.421	2.932	MON	12,836	159,100	06/12/2015	07/10/2048
12593J-BC-9	COMM 2015-CR24 ASB	CF		4	1.A FM	9,336,726	105.9620	9,605,297	9,064,876	9,142,449	0	(31,198)	0	0	3.445	2.989	MON	26,024	312,285	07/24/2015	08/10/2048
12595H-AA-6	COMM 2017-PANW A	CF		4	1.A FE	8,990,082	105.8670	9,729,179	9,190,000	9,062,727	0	29,097	0	0	3.244	3.641	MON	24,844	298,124	06/05/2018	10/10/2029
126192-AD-5	COMM 2012-LC4 A4	CF		4	1.A FM	926,787	101.6660	938,706	923,325	923,052	0	(563)	0	0	3.288	3.243	MON	2,530	30,359	11/06/2013	12/10/2044
12625C-AA-1	COMM 2013-WHP A1	CF		4	1.A FM	961,490	102.3390	983,984	961,492	960,988	0	(43)	0	0	2.499	2.503	MON	2,002	24,027	03/25/2013	03/10/2031
12630D-AW-4	COMM 2014-CR14 ASB	CF		4	1.A FM	1,161,282	104.7050	1,180,540	1,127,493	1,134,244	0	(2,591)	0	0	3.743	3.281	MON	3,517	42,202	01/09/2014	02/10/2047
12635W-AA-5	COMM 2016-787S A	CF		4	1.A FM	8,090,036	110.9020	8,711,378	7,855,000	7,982,182	0	(23,807)	0	0	3.545	3.204	MON	23,205	278,460	02/19/2016	02/10/2036
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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36254X-AA-2	GSMS 2017-FARM A	CF		4	1.A FM	2,063,556	111.1860	2,223,721	2,000,000	2,045,702	0	(6,392)	0	0	3.541	3.236	MON	5,901	71,992	12/18/2017	01/10/2043
36254X-AE-4	GSMS 2017-FARM B			4	1.A FM	1,982,842	106.8340	2,136,689	2,000,000	1,986,437	0	949	0	0	3.541	3.716	MON	5,901	71,992	12/18/2017	01/10/2043
44421L-AA-0	HY 2016-10HY A	CF		4	1.A FM	6,558,525	108.3960	7,601,806	7,013,000	6,688,619	0	50,258	0	0	2.835	3.766	MON	16,568	198,819	04/26/2018	08/10/2038
46636V-AD-8	JPMCC 2011-C5 ASB	CF		4	1.A FM	87,807	100.8010	87,635	86,938	86,858	0	(96)	0	0	3.678	3.522	MON	266	3,913	09/16/2011	08/15/2046
46640J-AS-6	JPMCC 2013-C13 ASB	CF		4	1.A FM	1,792,582	103.6660	1,839,896	1,774,839	1,776,373	0	(1,443)	0	0	3.414	3.257	MON	5,049	60,588	06/28/2013	01/15/2046
46640L-AC-6	JPMBB 2013-C14 A3	CF		4	1.A FM	498,943	104.5600	506,501	484,414	488,999	0	(2,049)	0	0	4.096	3.652	MON	1,653	19,840	08/02/2013	08/15/2046
46640U-AC-6	JPMBB 2013-C17 A3	CF		4	1.A FM	742,752	107.2580	788,775	735,401	737,923	0	(1,210)	0	0	3.928	3.757	MON	2,407	28,884	12/18/2013	01/15/2047
46646G-AE-7	JPMCC 2016-NINE B			4	1.A FM	4,812,891	104.6700	5,233,496	5,000,000	4,879,981	0	18,662	0	0	2.854	3.376	MON	11,892	145,083	02/24/2017	09/06/2038
46646J-AD-3	JPMCC 2016-WIKI B	CF		4	1.A FM	22,144,979	99.5430	21,401,674	21,500,000	21,598,343	0	(136,183)	0	0	3.201	2.560	MON	57,355	688,258	10/13/2016	10/05/2031
46646R-AL-7	JPMDB 2016-C4 XA			4	1.A FE	4,842,732	3.8860	2,932,139	0	2,866,034	0	(487,354)	0	0	0.794	3.935	MON	49,900	654,604	11/02/2016	12/15/2049
556227-AG-1	MAD 2015-11MD C			4	1.A FM	9,693,778	106.2030	10,620,293	10,000,000	9,835,731	0	28,820	0	0	3.555	4.004	MON	29,623	361,405	09/15/2015	09/10/2035
61690G-AC-5	MSBAM 2014-C14 ASB	CF		4	1.A FM	649,263	104.5950	659,353	630,386	634,005	0	(1,248)	0	0	3.581	3.132	MON	1,881	24,978	01/30/2014	02/15/2047
61690G-AE-1	MSBAM 2014-C14 A4	CF		4	1.A FM	693,856	103.4100	710,450	687,020	689,139	0	256	0	0	3.787	3.644	MON	2,168	26,017	01/30/2014	02/15/2047
61690Q-AC-3	MSBAM 2015-C23 ASB	CF		4	1.A FM	16,618,983	105.6850	17,052,964	16,135,624	16,263,699	0	(54,452)	0	0	3.398	2.939	MON	45,691	548,289	06/05/2015	07/15/2050
61690Y-BS-0	MSC 2016-BNK2 ASB	CF		4	1.A FM	2,059,991	106.5560	2,131,116	2,000,000	2,026,102	0	(8,558)	0	0	2.860	2.405	MON	4,767	57,200	11/04/2016	11/15/2049
61691K-AA-9	MSC 2017-ASHF A			4	1.A FM	15,328,483	97.3740	14,943,246	15,346,212	15,305,096	0	(31,096)	0	0	1.009	2.072	MON	7,309	232,967	04/23/2019	11/15/2034
61691Q-AC-2	MSC 2018-L1 ASB	CF		4	1.A FM	5,149,779	116.1680	5,808,392	5,000,000	5,106,964	0	(19,848)	0	0	4.238	3.773	MON	17,658	211,900	10/12/2018	10/15/2051
61763K-AY-0	MSBAM 2014-C15 ASB	CF		4	1.A FM	601,312	104.9770	612,865	583,811	587,352	0	(1,684)	0	0	3.654	3.197	MON	1,778	33,901	03/26/2014	04/15/2047
61764B-AL-7	MSC 2014-15OE C			4	1.A FM	6,191,977	104.9080	6,399,388	6,100,000	6,155,160	0	(14,591)	0	0	4.295	4.102	MON	21,833	266,363	06/06/2018	09/09/2032
61764J-AE-6	MSC 2014-MP C			4	1.A FM	3,876,273	101.0600	3,840,286	3,800,000	3,803,825	0	(12,427)	0	0	3.693	3.431	MON	11,695	142,685	11/13/2014	08/11/2033
61767F-BB-6	MSC 2016-UB11 XA			4	1.A FE	6,182,018	.60570	3,315,688	0	3,310,605	0	(645,817)	0	0	1.507	3.260	MON	68,745	908,657	08/16/2016	08/15/2049
63874L-AA-2	NCMS 2018-TECH A			4	1.A FM	30,000,000	98.6270	29,588,108	30,000,000	30,000,000	0	.0	0	0	0.954	1.905	MON	13,513	440,104	01/19/2018	11/15/2034
682439-AU-8	AACMT 2005-C6A H			4	1.A FM	24,220,492	118.4610	24,864,941	20,990,000	23,643,786	0	(134,448)	0	0	5.690	4.510	MON	66,347	1,194,247	05/03/2016	10/13/2037
78413M-AE-8	SFAVE 2015-5AVE A2B			4	1.A FM	10,175,674	97.7000	10,087,560	10,325,000	10,190,671	0	6,537	0	0	4.144	4.300	MON	35,656	427,868	07/18/2019	01/05/2043
78419C-AG-9	SGCMS 2016-C5 XA			4	1.A FE	12,517,633	6.7010	6,158,779	0	6,279,745	0	(1,485,699)	0	0	1.958	4.093	MON	149,923	1,882,868	07/06/2016	10/10/2048
902055-AA-0	LBTY 2016-22SL A	CF		4	1.A FM	10,299,731	110.8590	11,085,912	10,000,000	10,161,381	0	(30,187)	0	0	3.597	3.257	MON	29,975	359,700	02/17/2016	02/10/2036
902055-AC-6	LBTY 2016-22SL B	CF		4	1.A FM	10,299,558	109.1680	10,916,755	10,000,000	10,162,264	0	(30,149)	0	0	3.999	3.657	MON	33,325	399,900	02/17/2016	02/10/2036
902055-AN-2	LBTY 2016-22SL X			4	1.F FE	10,000,014	4.4830	6,175,905	0	5,440,967	0	(1,018,243)	0	0	0.875	4.748	MON	100,432	1,311,916	02/19/2016	02/10/2036
90269G-AD-3	UBSCM 2012-C1 AAB	CF		4	1.A FM	1,087,250	100.8940	1,080,768	1,071,193	1,071,309	0	(1,291)	0	0	3.002	2.775	MON	2,680	32,157	04/24/2012	05/10/2045
90276X-AS-4	UBSCM 2018-C11 ASB	CF		4	1.A FM	1,029,997	114.9620	1,149,616	1,000,000	1,020,121	0	(4,082)	0	0	4.119	3.650	MON	3,432	41,182	06/28/2018	06/15/2051
90278L-AW-9	UBSCM 2018-C15 ASB	CF		4	1.A FM	4,119,995	116.4690	4,658,752	4,000,000	4,088,852	0	(15,667)	0	0	4.197	3.735	MON	13,991	167,896	12/18/2018	12/15/2051
90278L-AZ-2	UBSCM 2018-C15 XA			4	1.A FE	3,073,054	5.8960	2,615,347	0	2,478,672	0	(304,309)	0	0	0.941	4.940	MON	34,782	456,943	12/18/2018	12/15/2051
90353K-AW-9	UBSCM 2018-C13 ASB	CF		4	1.A FM	5,149,981	116.4390	5,821,941	5,000,000	5,107,619	0	(19,300)	0	0	4.241	3.786	MON	17,671	212,050	09/21/2018	10/15/2051
91830C-AG-3	VINDO 2012-GAVE B	CF		4	1.A FM	2,049,990	103.0340	2,060,681	2,000,000	2,008,541	0	(5,683)	0	0	3.298	3.011	MON	5,496	65,954	11/16/2012	11/15/2030
92890F-AV-8	WFRBS 2014-C20 ASB	CF		4	1.A FM	4,850,395	104.8280	4,936,702	4,709,346	4,739,280	0	(7,970)	0	0	3.638	3.189	MON	14,277	193,256	04/29/2014	05/15/2047
92890N-AA-7	WFRBS 2012-C10 XA			4	1.A FE	2,782,625	2.2430	812,313	0	807,262	0	(517,035)	0	0	1.523	2.361	MON	45,969	581,083	07/12/2016	12/15/2045
92937E-AH-7	WFRBS 2013-C11 C			4	1.A FM	1,992,622	103.8490	2,020,896	1,946,000	1,985,370	0	(7,252)	0	0	4.200	3.111	MON	6,811	27,306	09/02/2020	03/15/2045
92937F-AE-1	WFRBS 2013-C12 ASB			4	1.A FM	787,891	102.3510	814,434	795,724	793,674	0	364	0	0	2.838	3.001	MON	1,882	25,863	12/06/2013	03/15/2048
92938G-AE-8	WFRBS 2013-C17 ASB	CF		4	1.A FM	621,052	104.1090	627,766	602,990	606,070											

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03765Y-AU-8	AMSR 2015-23A AR			4	1.A FE	3,080,000	.99.7720	3,072,976	3,080,000	3,080,000	.0	.0	.0	.0	1.457	1.459	JAUJ	9,722	45,077	02/07/2020	04/15/2033
03877R-AB-0	ARBSY 2020-1A A2			1,4	2.C FE	4,987,500	101.7780	5,076,185	4,987,500	4,987,500	.0	.0	.0	.0	3.237	3.250	JAUJ	27,356	40,361	07/23/2020	07/30/2050
05377R-DH-4	AESOP 2019-1A B			4	1.F FE	9,107,227	101.7930	9,161,374	9,000,000	9,041,609	.0	(39,867)	.0	.0	3.700	3.256	MON	10,175	333,000	04/30/2019	03/20/2023
12665U-AA-2	CVS PASS-THROUGH TRUST			1,2	2.B FE	3,939,649	113.2720	4,462,538	3,939,649	3,939,649	.0	.0	.0	.0	4.704	4.704	MON	185,321	10,810	12/11/2013	01/10/2036
13213P-AA-8	Cambrian VRDN				1.B FE	1,375,500	100.0000	1,375,500	1,375,500	1,375,500	.0	.0	.0	.0	0.190	0.190	MON	.222	12,614	03/10/2011	02/01/2031
19260M-AA-4	COIN 2017-1A A2			1,4	2.B FE	4,825,000	.97.2120	4,690,490	4,825,000	4,825,000	.0	.0	.0	.0	5.216	5.691	JAUJ	46,140	251,672	05/04/2017	04/25/2047
22970*-AA-8	BNSF LEASE PP			1	1.A FE	4,546,698	116.7610	5,308,750	4,546,698	4,546,698	.0	.0	.0	.0	4.070	4.070	MON	8,224	185,051	03/04/2015	05/15/2034
233046-AF-8	DNKN 2017-1A A211			1,4	2.B FE	6,807,500	106.3400	7,239,108	6,807,500	6,807,500	.0	.0	.0	.0	4.030	3.970	FMAN	31,245	274,342	09/14/2017	11/20/2047
233046-AJ-0	DNKN 2019-1A A21			1,4	2.B FE	6,912,500	103.5000	7,154,436	6,912,500	6,912,500	.0	.0	.0	.0	3.787	3.858	FMAN	29,813	261,776	03/20/2019	05/20/2049
233046-AK-7	DNKN 2019-1A A211			1,4	2.B FE	5,925,000	105.8400	6,271,020	5,925,000	5,925,000	.0	.0	.0	.0	4.021	4.082	FMAN	27,133	238,244	03/20/2019	05/20/2049
24704G-AA-1	Dell Equipment F20202 rust 2020-2 A1			4	1.D FE	2,533,766	.99.9780	2,533,212	2,533,766	2,533,766	.0	.0	.0	.0	0.315	0.315	MON	.221	1,993	09/15/2020	09/22/2021
25755T-AE-0	DPABS 2015-1A A211			1,4	2.A FE	4,893,162	107.5160	5,147,317	4,787,500	4,859,683	.0	(13,199)	.0	.0	4.474	4.139	JAUJ	39,269	214,193	06/14/2016	10/25/2045
25755T-AH-3	DPABS 2017-1A A23			1,4	2.A FE	7,843,776	107.0870	8,309,959	7,760,000	7,817,776	.0	12,348	.0	.0	4.118	4.004	JAUJ	58,585	319,557	06/28/2017	07/25/2047
25755T-AJ-9	DPABS 2018-1A A21			1,4	2.A FE	3,910,000	105.9520	4,142,734	3,910,000	3,910,000	.0	.0	.0	.0	4.116	3.977	JAUJ	29,505	160,936	04/18/2018	07/25/2048
25755T-AL-4	DPABS 2019-1A A2			1,4	2.A FE	6,930,000	105.8930	7,338,370	6,930,000	6,930,000	.0	.0	.0	.0	3.668	3.685	JAUJ	46,602	237,246	11/06/2019	10/25/2049
26208L-AD-0	HONK 2019-1A A2			1,4	2.C FE	982,500	105.8400	1,039,883	982,500	982,500	.0	.0	.0	.0	4.641	4.668	JAUJ	8,993	45,598	03/12/2019	04/20/2049
28932M-AG-0	ELM RD GENERATING STAT			1	1.F FE	3,281,171	112.2420	3,682,845	3,281,171	3,281,171	.0	.0	.0	.0	4.673	4.673	JJ	68,998	156,069	01/12/2011	01/19/2031
30167B-AD-3	ACER 2018-2A D			4	1.F FE	26,667,344	103.0940	26,546,653	25,750,000	26,542,746	.0	(124,598)	.0	.0	4.040	0.398	MON	46,236	173,383	11/10/2020	03/15/2024
34417M-AA-5	FOCUS 2017-1A A21			1,4	2.B FE	4,825,000	.99.6830	4,809,711	4,825,000	4,825,000	.0	.0	.0	.0	3.857	3.946	JAUJ	31,534	186,100	03/21/2017	04/30/2047
34417M-AB-3	FOCUS 2017-1A A211			1,4	2.B FE	14,136,300	.95.1870	13,424,642	14,103,475	14,129,143	.0	(3,257)	.0	.0	5.093	4.893	JAUJ	121,710	718,290	09/19/2018	04/30/2047
34486*-AA-0	FOOTBALL CLUB TRUST PP			1	1.F FE	1,000,000	109.4640	1,094,640	1,000,000	1,000,000	.0	.0	.0	.0	3.410	3.410	OCT	8,146	34,479	08/20/2012	10/05/2024
38521V-AE-1	BX 2019-FL1 B			4	1.D FE	11,775,689	.98.4000	11,991,982	12,187,000	12,151,711	.0	376,022	.0	.0	2.003	9.698	MON	11,366	103,818	07/29/2020	06/15/2037
42806D-BG-3	HERTZ 2017-2A A			4	1.F FE	4,693,025	.99.5000	4,538,373	4,561,179	4,641,104	.0	(42,591)	.0	.0	3.290	2.315	MON	2,501	150,063	10/09/2019	10/25/2023
42806D-BQ-1	HERTZ 2018-1A A			4	1.F FE	911,127	.99.5000	906,670	911,227	911,182	.0	19	.0	.0	3.290	3.315	MON	500	29,979	01/17/2018	02/25/2024
46187B-AA-1	JHSFR 2017-SFR2 A			4	1.A FE	15,292,542	.99.7080	15,247,854	15,292,542	15,292,542	.0	.0	.0	.0	1.003	2.567	MON	6,388	265,510	11/02/2017	12/17/2036
46616P-AA-1	HENDR 2011-1A A			4	1.A FE	4,460,212	116.8760	4,686,418	4,009,743	4,406,374	.0	(5,945)	.0	.0	4.700	3.079	MON	8,376	188,458	04/28/2015	10/15/2056
46616Y-AA-2	HENDR 2012-2A A			4	1.A FE	5,832,852	113.0430	6,401,609	5,662,963	5,803,347	.0	(6,239)	.0	.0	3.840	3.472	MON	9,665	217,458	07/10/2014	10/15/2059
46617A-AA-3	HENDR 2012-3A A			4	1.A FE	6,994,000	108.6540	7,727,240	7,111,790	7,009,128	.0	4,411	.0	.0	3.220	3.476	MON	10,178	228,374	04/20/2016	09/15/2065
46617T-AA-2	HENDR 2014-1A A			4	1.A FE	3,088,782	114.2510	3,530,945	3,090,526	3,089,105	.0	44	.0	.0	3.960	4.000	MON	5,439	122,385	02/10/2014	03/15/2063
46618A-AA-2	HENDR 2014-2A A			4	1.A FE	3,374,438	112.0890	3,784,814	3,376,626	3,374,886	.0	78	.0	.0	3.610	3.645	MON	5,418	121,896	07/16/2014	01/17/2073
46618H-AA-7	HENDR 2014-3A A			4	1.A FE	6,665,447	111.4780	7,433,865	6,668,444	6,666,701	.0	873	.0	.0	3.500	3.529	MON	10,373	233,395	11/18/2014	06/15/2077
46618L-AA-8	HENDR 2015-1A A			4	1.A FE	20,173,603	109.4790	22,234,161	20,309,076	20,197,054	.0	7,697	.0	.0	3.260	3.360	MON	29,426	662,076	05/07/2015	09/15/2072
46619R-AA-4	HENDR 2015-2A A			4	1.A FE	7,067,787	115.4560	8,166,569	7,073,297	7,069,151	.0	262	.0	.0	3.870	3.908	MON	12,166	273,737	07/21/2015	03/15/2058
46619X-AA-1	HENDR 2015-3A A			4	1.A FE	7,199,961	117.8480	8,492,461	7,206,271	7,200,659	.0	365	.0	.0	4.080	4.124	MON	13,067	294,016	11/20/2015	03/17/2070
476681-AA-9	JIMKE 2019-1A A2			1,4	2.B FE	4,250,000	108.3370	4,604,302	4,250,000	4,250,000	.0	.0	.0	.0	4.433	4.455	FMAN	24,074	168,516	12/12/2019	02/15/2050
47760Q-AB-9	JIMMY 2017-1A A211			1,4	2.B FE	2,176,875	103.0150	2,242,506	2,176,875	2,176,875	.0	.0	.0	.0	4.846	4.672	JAUJ	17,875	105,491	06/27/2017	07/30/2047
48249Y-AA-3	KSBA 2016-1 A				1.A	1,182,823	.6.4640	1,029,008	.0	1,065,588	.0	(118,220)	.0	.0	2.232	16.029	MON	5,922	381,346	07/18/2016	03/25/2042
55819M-AE-6	MDPK 2019-35A B			4	1.C FE	5,000,000	.99.3250	4,966,236	5,000,000	5,000,000	.0	.0	.0	.0	2.059	2.695	JAUJ	20,884	159,464	04/25/2019	04/20/2031
55819M-AG-1	MDPK 2019-35A C			4	1.F FE	5,000,000	100.0810	5,004,040	5,000,000	5,											

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
949456-AA-5	WLKRG 2013-AA A			4	.1 F FE	184,905	100.0440	185,012	184,931	184,949	.0	.19	.0	.0	.3.100	3.111	MON	.255	5,733	11/21/2013	03/15/2029
949458-AA-1	WLKRG 2015-AA A			4	.1 F FE	1,818,597	100.1360	1,821,228	1,818,747	1,818,279	.0	.32	.0	.0	.2.790	2.823	MON	2,255	50,743	06/02/2015	06/16/2031
96466C-AC-2	FREMF 2020-2A A2			4	.1 A FE	5,000,000	99.3420	4,967,106	5,000,000	5,000,000	.0	.0	.0	.0	.2.172	1.867	JAJ0	29,977	.0	08/21/2020	10/24/2031
009090-AA-9	ACACN 2015-1A PTT			A	.1 F FE	14,952,733	98.1480	14,616,512	14,892,274	14,921,407	.0	(9,951)	.0	.0	.3.600	3.546	MS	157,858	.0	05/29/2015	03/15/2027
05585J-AA-8	BSPRT 2018-FL3 A			D	.1 A FE	13,252,181	99.3620	13,167,646	13,252,181	13,252,181	.0	.0	.0	.0	.1.209	2.727	MON	7,564	227,447	03/23/2018	03/15/2028
05586A-AJ-7	BSPRT 2018-FL4 D			D	.2 B FE	1,106,875	95.3080	1,048,393	1,100,000	1,098,077	.0	(7,066)	.0	.0	.2.909	2.993	MON	1,511	37,839	09/20/2019	09/15/2035
05682V-AE-5	BCC 2018-2A B			D	.1 C FE	5,000,000	99.4470	4,972,354	5,000,000	5,000,000	.0	.0	.0	.0	.1.821	2.325	JAJ0	18,711	146,531	06/01/2018	07/19/2031
12548R-AC-8	C1FC 2014-2RA A2			D	.1 C FE	6,250,000	98.7580	6,172,381	6,250,000	6,250,000	.0	.0	.0	.0	.1.815	2.499	JAJ0	21,109	182,015	05/04/2018	04/24/2030
12807C-AA-1	CAI 2020-1A A			D	.1 F FE	9,785,289	100.5660	9,842,931	9,787,500	9,785,855	.0	.566	.0	.0	.2.220	2.249	MON	3,621	63,978	09/01/2020	09/25/2045
13887W-AA-8	CANYC 2019-2A A			D	.1 A FE	18,000,000	100.1200	18,021,640	18,000,000	18,000,000	.0	.0	.0	.0	.1.588	1.834	JAJ0	61,922	529,313	08/27/2019	10/15/2032
15033X-AC-0	CEDF 2019-10A B			D	.1 C FE	4,000,000	97.5930	3,903,729	4,000,000	4,000,000	.0	.0	.0	.0	.1.966	2.156	JAJ0	15,944	138,606	08/15/2019	10/20/2032
36320M-AL-2	GALXY 2015-20A AR			D	.1 A FE	3,230,500	99.5930	3,236,759	3,250,000	3,230,897	.0	.397	.0	.0	.1.216	1.409	JAJ0	8,012	.0	12/04/2020	04/20/2031
38174Y-AA-3	GOCAP 2015-24A AR			D	.1 A FE	10,500,000	99.5070	10,448,243	10,500,000	10,500,000	.0	.0	.0	.0	.1.813	1.817	FIAN	30,175	288,425	10/17/2017	11/05/2029
55818Y-BA-8	MDPK 2015-17A AR			C	.1 A FE	15,000,000	100.0000	14,999,966	15,000,000	15,000,000	.0	.0	.0	.0	.1.429	2.324	JAJ0	42,859	382,837	05/23/2017	07/21/2030
566076-AC-9	C1FC 2020-1A B1			D	.1 C FE	5,000,000	99.4200	4,970,994	5,000,000	5,000,000	.0	.0	.0	.0	.2.818	2.827	JAJ0	46,885	.0	08/12/2020	10/15/2031
77341D-AA-5	ROCKT 2017-3A A			D	.1 A FE	25,000,000	99.9890	24,997,360	25,000,000	25,000,000	.0	.0	.0	.0	.1.406	2.185	JAJ0	71,264	630,029	11/14/2017	10/20/2030
87244C-AJ-5	CHMIL 2016-1A AR			D	.1 A FE	10,000,000	99.4290	9,942,903	10,000,000	10,000,000	.0	.0	.0	.0	.1.745	1.748	JAJ0	35,407	286,484	10/05/2018	10/20/2030
88433B-AQ-0	WINDR 2016-2A A1R			D	.1 A FE	5,000,000	99.4640	4,973,188	5,000,000	5,000,000	.0	.0	.0	.0	.1.404	1.940	FIAN	11,898	119,269	11/16/2018	11/01/2031
89531M-AC-6	TREST 2018-2A A2			D	.1 C FE	5,000,000	99.8390	4,991,902	5,000,000	5,000,000	.0	.0	.0	.0	.1.888	2.518	JAJ0	17,572	148,743	05/15/2018	07/25/2031
92917R-AE-9	VOYA 2019-2A B			D	.1 C FE	5,000,000	98.3450	4,917,261	5,000,000	5,000,000	.0	.0	.0	.0	.1.959	2.337	JAJ0	19,870	199,387	06/20/2019	07/20/2032
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						520,587,381	XXX	532,246,177	517,057,821	519,879,766	0	(415,787)	0	0	XXX	XXX	XXX	1,942,019	15,655,084	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						4,847,582,000	XXX	5,322,708,171	4,759,444,600	4,812,086,470	(209,187)	(9,215,555)	4,760,191	0	XXX	XXX	XXX	39,841,330	181,125,504	XXX	XXX
01039X-AA-8	ALABAMA POWER CAP TR V				.1 G FE	4,837,500	100.4040	5,020,203	5,000,000	4,853,613	.0	6,978	.0	.0	.3.325	0.127	JAJ0	42,488	.0	02/23/2017	10/01/2042
118230-AS-0	BUCKEYE PARTNERS			2	.4 A FE	3,978,960	75.3380	3,013,506	4,000,000	3,979,060	.0	.36	.0	.0	.6.375	6.409	JJ	112,625	255,000	01/18/2018	01/22/2078
29278N-AT-0	ENERGY TRANSFER PARTNERS			2	.3 B FE	2,000,000	95.6070	1,912,136	2,000,000	2,000,000	.0	.0	.0	.0	.7.125	7.125	MN	18,208	115,979	01/07/2020	05/15/2030
29379V-BN-2	ENTERPRISE PRODUCTS			2	.2 C FE	5,000,000	101.2270	5,061,343	5,000,000	5,000,000	.0	.0	.0	.0	.5.250	5.250	FA	98,438	262,500	08/07/2017	08/16/2077
302570-AW-6	NEXTERA ENERGY			1	.2 B FE	3,719,603	86.0110	3,225,397	3,750,000	3,722,353	.0	.284	.0	.0	.2.293	3.931	JAJ0	21,971	133,480	07/11/2007	10/01/2066
744320-AM-4	PRUDENTIAL FINANCIAL			1,2	.2 B FE	1,821,125	107.8070	1,832,714	1,700,000	1,741,167	.0	(15,502)	.0	.0	.5.625	4.571	JD	4,250	95,625	04/01/2015	06/15/2043
976657-AH-9	WISCONSIN ENERGY CORP			1	.2 B FE	12,591,897	85.7170	13,397,630	15,630,000	12,656,276	.0	22,713	.0	.0	.2.334	3.781	FIAN	46,604	465,639	11/05/2020	05/15/2067
06738C-82-8	BARCLAYS BK			D	.3 B FE	5,000,000	125.1090	6,255,450	5,000,000	5,000,000	.0	.0	.0	.0	.6.278	6.278	JD	13,951	313,900	06/01/2005	12/15/2034
404280-BL-2	HSBC HOLDINGS PLC-SPONS			D	.2 C FE	5,000,000	108.7180	5,435,894	5,000,000	5,000,000	.0	.0	.0	.0	.6.000	6.000	MN	32,500	300,000	05/15/2017	05/22/2027
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						43,949,085	XXX	45,154,273	47,080,000	43,952,469	0	14,509	0	0	XXX	XXX	XXX	391,035	2,172,581	XXX	XXX
05567S-AA-0	BNSF FUNDING TRUST I			1,2	.2 B FE	2,524,375	114.3940	2,859,850	2,500,000	2,510,794	.0	(1,771)	.0	.0	.6.613	6.510	JJ	76,233	165,325	10/19/2010	12/15/2055
15346W-AC-4	CENTRAL FIDELITY CAP I				.2 B FE	1,601,178	92.2560	1,429,974	1,550,000	1,550,000	.0	.0	.0	.0	.1.237	1.237	JAJ0	4,154	36,724	04/20/1998	04/15/2027
21869M-AA-5	CORESTATES CAPTL I I I				.2 B FE	2,000,628	93.0190	2,070,612	2,226,000	2,015,995	.0	15,367	.0	.0	.0.291	2.431	FIAN	.0	14,660	11/05/2020	02/15/2027
32080B-AD-0	FIRST MARYLAND CAPITAL				.2 A FE	4,221,360	95.9910	4,262,000	4,440,000	4,253,331	.0	28,790	.0	.0	.1.237	1.963	JAJ0	.0	105,196	08/27/2019	01/15/2027
553086-AC-3	MEDICAL MALPRACTICE				.2 A FE	10,083,564	131.7430	13,174,342	10,000,000	10,038,311	.0	(4,058)	.0	.0	.7.625	7.553	JD	33,889	762,500	05/13/1998	12/15/2027
857477-AY-9	STATE STREET CORP				.2 A FE	13,775,392	85.3130	15,945,039	18,690,000	14,234,094	.0	215,146	.0	.0	.1.217	2.428	MJSD	10,737	341,644	12/21/2016	06/15/2047
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						34,206,497	XXX	39,741,817	39,406,000	34,602,525	0	253,474	0	0	XXX	XXX	XXX	139,214	1,426,049	XXX	XXX
4899999. Total - Hybrid Securities						78,155,582	XXX	84,896,090	86,486,000	78,554,994	0	267,983	0	0	XXX	XXX	XXX	530,249	3,598,630	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6099999. Subtotal - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7699999. Total - Issuer Obligations						3,682,469,555	XXX	4,156,769,842	3,638,227,335	3,675,590,900	0	(1,750,840)	4,743,285	0	XXX	XXX	XXX	36,828,350	140,512,624	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						360,989,867	XXX	380,741,195	375,353,195	356,761,106	(209,187)	(503,644)	16,906	0	XXX	XXX	XXX	1,196,695	14,121,581	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						578,216,850	XXX	551,234,738	490,302,697	536,629,328	.0	(9,497,025)	.0	0	XXX	XXX	XXX	1,855,452	27,653,948	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						725,052,126	XXX	762,483,816	726,674,388	724,959,491	0	(110,608)	0	0	XXX	XXX	XXX	3,424,554	23,108,631	XXX	XXX

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
8099999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8199999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						5,346,728,398	XXX	5,851,229,591	5,230,557,615	5,293,940,825	(209,187)	(11,862,117)	4,760,191	0	XXX	XXX	XXX	43,305,051	205,396,784	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..\$ 1,168,255,209 1B ...\$ 49,353,846 1C ...\$ 132,420,625 1D ...\$ 145,353,119 1E ...\$ 258,744,909 1F ...\$ 560,435,683 1G ...\$ 619,278,176
2A ..\$ 688,633,073 2B ...\$ 804,359,114 2C ...\$ 449,803,265
3A ..\$ 109,540,222 3B ...\$ 79,833,395 3C ...\$ 95,654,675
4A ..\$ 41,568,266 4B ...\$ 40,550,056 4C ...\$ 40,219,401
5A ..\$ 2,082,480 5B ...\$ 5,243,747 5C ...\$ 1,649,059
6 ...\$ 962,505

SCHEDULE D - PART 2 - SECTION 1

[illegible][illegible]

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Design- ation, NAIC Design- ation Modifier and SVO Admini- strative Symbol
00206R-10-2	AT&T INC			94,212,000	2,709,537	28.760	2,709,537	3,093,895	0	195,961	0	(972,268)	0	(972,268)	0	08/17/2018	
00287Y-10-9	ABBVIE INC			26,825,000	2,874,299	107.150	2,874,299	1,600,189	0	126,614	0	499,213	0	499,213	0	09/10/2015	
00724F-10-1	ADOBE SYSTEMS INC			1,508,000	754,181	500.120	754,181	648,211	0	0	0	105,970	0	105,970	0	06/30/2020	
009158-10-6	APD			7,359,000	2,010,626	273.220	2,010,626	999,377	9.861	35,659	0	261,891	0	261,891	0	12/02/2020	
00971T-10-1	AKAMAI TECHNOLOGIES INC			7,450,000	782,176	104.990	782,176	788,985	0	0	0	(6,809)	0	(6,809)	0	06/30/2020	
015271-10-9	ALEXANDRIA REAL ESTATE REIT			12,932,000	2,304,741	178.220	2,304,741	2,131,934	14,096	33,412	0	172,807	0	172,807	0	09/18/2020	
02079K-10-7	ALPHABET CLASS C			1,992,000	3,489,745	1,751.880	3,489,745	2,688,525	0	0	0	801,220	0	801,220	0	06/30/2020	
023135-10-6	AMAZON.COM INC			3,553,000	11,571,872	3,256.930	11,571,872	10,548,163	0	0	0	1,023,710	0	1,023,710	0	12/07/2020	
03027X-10-0	AMERICAN TOWER CORP REIT			12,482,000	2,801,710	224.460	2,801,710	2,068,914	15,103	46,072	0	(134,998)	0	(134,998)	0	06/30/2020	
03064D-10-8	AMERIGOLD REALTY TRUST REIT			14,927,000	557,225	37.330	557,225	556,749	3,135	0	0	476	0	476	0	11/05/2020	
03073E-10-5	AMERISOURCEBERGEN CORP			51,318,000	5,016,848	97.760	5,016,848	4,469,051	0	68,575	0	503,262	0	503,262	0	09/24/2020	
031162-10-0	AMGEN INC			4,298,000	988,196	229.920	988,196	1,088,050	0	13,754	0	(99,854)	0	(99,854)	0	07/09/2020	
032654-10-5	ANALOG DEVICES			14,594,000	2,155,972	147.730	2,155,972	1,306,403	0	36,193	0	421,621	0	421,621	0	12/05/2019	
037833-10-0	APPLE INC			195,115,000	25,889,809	132.690	25,889,809	16,606,692	0	73,829	0	7,428,505	0	7,428,505	0	11/24/2020	
053015-10-3	AUTOMATIC DATA PROCESSING INC			9,350,000	1,647,470	176.200	1,647,470	1,189,393	8,696	34,034	0	53,295	0	53,295	0	08/29/2019	
060505-10-4	BANK OF AMERICA CORP			168,842,000	5,117,601	30.310	5,117,601	2,428,949	0	121,566	0	(829,014)	0	(829,014)	0	07/07/2015	
084670-70-2	BERKSHIRE HATHAWAY INC DEL CL B			17,961,000	4,164,617	231.870	4,164,617	3,488,996	0	0	0	675,621	0	675,621	0	07/24/2020	
086516-10-1	BEST BUY CO INC			4,343,000	433,388	99.790	433,388	376,959	2,389	2,389	0	56,429	0	56,429	0	06/30/2020	
09062X-10-3	BIOGEN INC			17,664,000	4,325,207	244.860	4,325,207	5,161,244	0	0	0	(916,232)	0	(916,232)	0	03/01/2018	
09247X-10-1	BLACKROCK INC			5,803,000	4,187,097	721.540	4,187,097	2,386,610	0	84,260	0	1,269,929	0	1,269,929	0	12/05/2019	
099502-10-6	BOOZ ALLEN HAMILTON HOLDINGS			10,140,000	884,005	87.180	884,005	777,190	0	0	0	106,815	0	106,815	0	06/30/2020	
110122-10-8	BRISTOL-MYERS SQUIBB			154,538,000	9,585,992	62.030	9,585,992	8,431,502	75,724	257,459	0	(311,498)	0	(311,498)	0	12/02/2020	
11135F-10-1	BROADCOM INC			8,442,000	3,696,330	437.850	3,696,330	2,304,126	0	109,912	0	1,003,440	0	1,003,440	0	12/02/2020	
12514G-10-8	CDW CORP/DE			4,588,000	604,653	131.790	604,653	530,381	0	3,579	0	74,271	0	74,271	0	08/11/2020	
126650-10-0	CVS CORP			38,627,000	2,638,224	68.300	2,638,224	2,725,579	0	77,254	0	(231,376)	0	(231,376)	0	08/20/2019	
149123-10-1	CATERPILLAR INC			14,764,000	2,687,343	182.020	2,687,343	1,513,748	0	56,858	0	586,718	0	586,718	0	04/09/2020	
166764-10-0	CHEVRON CORPORATION			20,217,000	1,707,326	84.450	1,707,326	2,101,523	0	97,808	0	(691,184)	0	(691,184)	0	12/02/2020	
17275R-10-2	CISCO SYSTEMS INC			95,119,000	4,256,575	44.750	4,256,575	3,231,665	0	136,020	0	(305,332)	0	(305,332)	0	11/05/2019	
189054-10-9	CLOROX COMPANY			4,409,000	890,265	201.920	890,265	963,461	0	9,788	0	(73,196)	0	(73,196)	0	06/30/2020	
191216-10-0	COCA-COLA CO			63,922,000	3,505,482	54.840	3,505,482	2,725,110	0	104,832	0	(32,600)	0	(32,600)	0	10/25/2016	
192446-10-2	COGNIZANT TECH SOLUTIONS-A			14,445,000	1,183,768	81.950	1,183,768	824,833	0	6,356	0	358,935	0	358,935	0	06/30/2020	
20030N-10-1	COMCAST CORP CL A			152,440,000	7,987,856	52.400	7,987,856	5,078,692	0	134,161	0	1,110,860	0	1,110,860	0	01/16/2020	
209115-10-4	CONSOLIDATED EDISON INC			9,491,000	685,915	72.270	685,915	586,799	0	29,042	0	(172,736)	0	(172,736)	0	09/01/2015	
231021-10-6	CUMMINS ENGINE			6,503,000	1,476,831	227.100	1,476,831	782,956	0	34,355	0	313,054	0	313,054	0	09/01/2015	
233331-10-7	DTE ENERGY COMPANY			10,823,000	1,314,020	121.410	1,314,020	1,358,960	11,743	37,474	0	(122,849)	0	(122,849)	0	02/24/2020	
244199-10-5	DEERE & COMPANY			32,716,000	8,802,240	269.050	8,802,240	4,034,142	24,864	98,849	0	3,130,409	0	3,130,409	0	01/09/2020	
254687-10-6	DISNEY			57,714,000	10,456,623	181.180	10,456,623	6,455,932	0	45,349	0	2,257,536	0	2,257,536	0	03/25/2020	
25746U-10-9	DOMINION RESOURCES			29,388,000	2,209,978	75.200	2,209,978	2,280,819	0	101,389	0	(223,937)	0	(223,937)	0	11/05/2019	
257651-10-9	DONALDSON CO INC			8,305,000	464,083	55.880	464,083	383,131	0	3,488	0	80,952	0	80,952	0	06/30/2020	
26441C-20-4	DUKE ENERGY			23,421,000	2,144,427	91.560	2,144,427	1,629,840	0	83,914	0	5,165	0	5,165	0	12/02/2020	
26614N-10-2	DUPONT DE NEMOURS INC			110,755,000	7,875,788	71.110	7,875,788	6,784,073	0	99,656	0	1,071,402	0	1,071,402	0	08/19/2020	
28176E-10-8	EDWARDS LIFESCIENCES CORP			9,797,000	893,780	91.230	893,780	666,323	0	0	0	227,457	0	227,457	0	06/30/2020	
30231G-10-2	EXXON MOBIL CORP			107,339,000	4,424,514	41.220	4,424,514	7,448,253	0	373,540	0	(3,065,602)	0	(3,065,602)	0	09/20/2016	
30303M-10-2	FACEBOOK INC-A			57,878,000	15,809,954	273.160	15,809,954	16,230,188	0	0	0	(420,233)	0	(420,233)	0	09/01/2020	
303075-10-5	FACTSET RESEARCH SYSTEMS INC			829,000	275,643	332.500	275,643	272,862	0	1,277	0	2,781	0	2,781	0	06/30/2020	
31428X-10-6	FEDEX CORP			2,327,000	604,136	259.620	604,136	384,207	0	3,025	0	219,929	0	219,929	0	07/22/2020	
339750-10-1	FLOOR & DECOR HOLDINGS INC-A			8,284,000	769,169	92.850	769,169	551,357	0	217,813	0	08,127,813	0	08,127,813	0	08/12/2020	
35137L-10-5	FOX CORP			58,634,000	1,707,422	29.120	1,707,422	1,792,672	0	19,181	0	(62,003)	0	(62,003)	0	07/14/2020	
35905A-10-9	FRONTDOOR INC			11,891,000	597,047	50.210	597,047	572,944	0	0	0	24,103	0	24,103	0	12/07/2020	
363576-10-9	ARTHUR J GALLAGHER & CO			15,542,000	1,922,701	123.710	1,922,701	869,052	0	26,685	0	422,420	0	422,420	0	12/02/2020	
375558-10-3	GILEAD SCIENCES INC			19,174,000	1,117,077	58.260	1,117,077	1,251,870	0	52,153	0	(128,849)	0	(128,849)	0	12/22/2016	
38141G-10-4	GOLDMAN SACHS GROUP INC			38,932,000	10,266,758	263.710	10,266,758	8,635,237	0	168,301	0	1,424,951	0	1,424,951	0	09/24/2020	
38173M-10-2	GOLUB CAPITAL BDC INC			403,666,000	5,707,837	14.140	5,707,837	6,999,988	0	484,412	0	(1,739,800)	0	(1,739,800)	0	09/16/2019	
40412C-10-1	HCA HOLDINGS INC			26,247,000	4,316,582	164.460	4,316,582	2,777,663	0	0	0	1,538,918	0	1,538,918	0	07/09/2020	

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Design- ation, NAIC Design- ation Modifier and SVO Admini- strative Symbol
40434L-10-5	HP INC			54,900,000	1,349,991	24.590	1,349,991	695,069	10,640	38,694		221,796		221,796	0	11/02/2015	
427866-10-8	HERSHEY FOODS CO			4,402,000	670,557	152.330	670,557	645,751		7,078		24,805		24,805	0	08/13/2020	
43300A-20-3	HILTON WORLDWIDE HOLDINGS IN			52,013,000	5,786,966	111.260	5,786,966	4,304,978				1,481,988		1,481,988	0	09/14/2020	
437076-10-2	HOME DEPOT			22,158,000	5,885,608	265.620	5,885,608	3,804,172		125,279		1,036,986		1,036,986	0	08/14/2020	
443510-60-7	HUBBELL INC -CL B			23,268,000	3,648,190	156.790	3,648,190	3,333,436		81,889		264,717		264,717	0	06/15/2020	
446150-10-4	HUNTINGTON BANCSHARES INC			56,798,000	717,359	12.630	717,359	759,162	8,520	34,079		(139,155)		(139,155)	0	12/20/2016	
458140-10-0	INTEL CORPORATION			86,962,000	4,332,447	49.820	4,332,447	3,536,346		112,114		(779,866)		(779,866)	0	03/23/2020	
459200-10-1	IBM			64,843,000	8,162,437	125.880	8,162,437	7,903,720		415,619		290,346	654,477	(364,131)	0	03/23/2020	
460690-10-0	INTERPUBLIC GROUP			60,656,000	1,426,629	23.520	1,426,629	1,368,804		61,869		25,476		25,476	0	03/29/2019	
46120E-60-2	INTUITIVE SURGICAL INC			1,640,000	1,341,684	818.100	1,341,684	917,395				424,289		424,289	0	06/30/2020	
46625H-10-0	JP MORGAN CHASE & CO			32,614,000	4,144,261	127.070	4,144,261	3,513,115		117,410		(402,131)		(402,131)	0	12/28/2017	
478160-10-4	JOHNSON & JOHNSON			95,327,000	15,002,563	157.380	15,002,563	11,136,604		362,577		1,127,621		1,127,621	0	07/22/2020	
480200-10-7	JONES LANG LASALLE INC			31,844,000	4,724,694	148.370	4,724,694	4,804,304				(396,139)	422,888	(819,027)	0	12/13/2016	
482480-10-0	KLA CORPORATION			9,558,000	2,474,662	258.910	2,474,662	753,920		33,453		771,713		771,713	0	12/22/2016	
494368-10-3	KIMBERLY CLARK			19,290,000	2,600,871	134.830	2,600,871	2,032,258	20,640	79,820		(55,658)		(55,658)	0	01/09/2020	
513272-10-4	LAMB WESTON HOLDING INC			4,102,000	322,991	78.740	322,991	281,114				41,878		41,878	0	11/05/2020	
532457-10-8	ELI LILLY			6,210,000	1,048,496	168.840	1,048,496	1,042,203		9,191		6,294		6,294	0	07/09/2020	
539830-10-9	LOCKHEED MARTIN			8,751,000	3,106,430	354.980	3,106,430	2,991,558		39,081		(247,846)		(247,846)	0	12/02/2020	
57060D-10-8	MARKETAXESS HOLDINGS INC			558,000	318,372	570.560	318,372	278,537		670		39,836		39,836	0	06/30/2020	
57636Q-10-4	MASTERCARD INC			3,016,000	1,076,531	356.940	1,076,531	885,087		2,292		191,444		191,444	0	07/09/2020	
57978Q-20-6	MCCORMICK & CO			4,589,000	438,708	95.600	438,708	424,666	1,560			14,043		14,043	0	12/07/2020	
580135-10-1	MCDONALDS			22,392,000	4,804,875	214.580	4,804,875	2,881,048		112,856		379,992		379,992	0	07/22/2016	
58933Y-10-5	MERCK & CO INC			52,562,000	4,299,572	81.800	4,299,572	3,325,679	34,165	100,201		(261,447)		(261,447)	0	06/30/2020	
59156R-10-8	METLIFE INC			38,833,000	1,823,209	46.950	1,823,209	1,727,257				(147,561)		(147,561)	0	12/02/2020	
594918-10-4	MICROSOFT CORP			88,035,000	19,580,745	222.420	19,580,745	8,714,275		157,129		4,573,032		4,573,032	0	07/09/2020	
595017-10-4	MICROCHIP TECHNOLOGY INC			13,915,000	1,921,801	138.110	1,921,801	1,485,670		9,508		436,130		436,130	0	09/24/2020	
609839-10-5	MONOLITHIC POWER SYSTEMS INC			3,329,000	1,219,180	366.230	1,219,180	787,484	1,665	1,665		431,695		431,695	0	06/30/2020	
61174X-10-9	MONSTER BEVERAGE CORP			55,817,000	5,161,956	92.480	5,161,956	3,820,253				1,303,334		1,303,334	0	08/06/2020	
64110L-10-6	NETFLIX INC			11,230,000	6,072,398	540.730	6,072,398	5,251,256				829,597		829,597	0	08/27/2020	
651587-10-7	NEWMARKET CORP			709,000	282,388	398.290	282,388	280,677	1,347	1,347		1,711		1,711	0	06/30/2020	
65339F-10-1	NEXTERA ENERGY INC			31,286,000	2,413,715	77.150	2,413,715	1,364,989		43,800		519,660		519,660	0	10/27/2020	
666807-10-2	NORTHROP GRUMMAN CORP			1,895,000	577,444	304.720	577,444	568,806				8,639		8,639	0	12/07/2020	
67066G-10-4	NVIDIA CORP			1,962,000	1,024,556	522.200	1,024,556	808,275		628		216,281		216,281	0	07/20/2020	
674215-20-7	OASIS PETROLEUM INC NEW COMMON			3,936,000	145,868	37.060	145,868	122,016				23,852		23,852	0	11/20/2020	
681919-10-6	OMNICOM GROUP			15,301,000	954,323	62.370	954,323	1,113,443	9,946	39,783		(285,364)		(285,364)	0	10/10/2018	
68389X-10-5	ORACLE CORP			109,307,000	7,071,070	64.690	7,071,070	6,080,290		27,724		990,779		990,779	0	07/24/2020	
701094-10-4	PARKER HANNIFIN			22,186,000	6,043,688	272.410	6,043,688	3,466,102		54,222		2,577,586		2,577,586	0	07/24/2020	
702149-10-5	PARTY CITY HOLDINGS INC PARTY CITY			51,959,000	319,548	6.150	319,548	97,163				222,385		222,385	0	08/11/2020	
704326-10-7	PAYCHEX INC			15,496,000	1,443,917	93.180	1,443,917	1,035,396		30,432		120,122		120,122	0	11/05/2020	
713448-10-8	PEPSICO INC			35,968,000	5,334,054	148.300	5,334,054	3,292,329	36,777	142,253		418,308		418,308	0	09/02/2015	
717081-10-3	PFIZER INC			84,083,000	3,095,095	36.810	3,095,095	2,638,116		127,806		(27,801)		(27,801)	0	09/20/2016	
718172-10-9	PHILIP MORRIS INTERNAT-W/I			50,556,000	4,185,531	82.790	4,185,531	3,737,453	60,667	80,850		448,079		448,079	0	07/14/2020	
718546-10-4	PHILLIPS 66			29,763,000	2,081,624	69.940	2,081,624	2,220,034		69,145		(789,473)		(789,473)	0	12/04/2020	
731068-10-2	POLARIS INDUSTRIES INC			5,931,000	565,106	95.280	565,106	566,094				(988)		(988)	0	12/07/2020	
74144T-10-8	T ROWE PRICE GROUP INC			23,442,000	3,548,884	151.390	3,548,884	1,944,463		74,050		649,139		649,139	0	10/29/2020	
74251V-10-2	PRINCIPAL FINANCIAL GROUP			28,845,000	1,431,000	49.610	1,431,000	1,482,596		64,613		(155,475)		(155,475)	0	12/05/2019	
742718-10-9	PROCTOR & GAMBLE CO			1,000	139	139.140	139	78				14		14	0	09/09/2015	
743315-10-3	PROGRESSIVE CORP			3,877,000	383,358	98.880	383,358	308,115		775		75,242		75,242	0	06/30/2020	
744320-10-2	PRUDENTIAL FINANCIAL			14,889,000	1,162,384	78.070	1,162,384	1,313,617		65,512		(233,311)		(233,311)	0	12/22/2016	
747525-10-3	QUALCOMM			26,445,000	4,028,631	152.340	4,028,631	1,771,002		87,964		1,695,389		1,695,389	0	12/21/2016	
75513E-10-1	RAYTHEON CO RAYTHEON			131,522,000	9,405,138	71.510	9,405,138	8,447,034		136,758		958,104		958,104	0	08/19/2020	
760841-20-5	RESCAP LIQUIDATING TRUST			4,982,000	4,733	0.950	4,733			1,794		199		199	0	03/27/2014	
761152-10-7	RESMED INC COMMON			1,317,000	279,942	212.560	279,942	280,143		514		(202)		(202)	0	11/05/2020	
78467J-10-0	SS&C TECHNOLOGIES			37,569,000	2,733,145	72.750	2,733,145	2,067,241		13,991		665,904		665,904	0	07/22/2020	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Design- ation, NAIC Design- ation Modifier and SVO Admini- strative Symbol
79466L-30-2	SALESFORCE.COM INC			33,884,000	7,540,207	222,530	7,540,207	7,537,835	0	0	0	2,372	1,277,339	(1,274,967)	0	11/24/2020	
806857-10-8	SOHLINGER LTD			97,199,000	2,121,854	21,830	2,121,854	3,585,371	12,150	121,499	0	(1,785,546)	0	(1,785,546)	0	05/21/2019	
81762P-10-2	SERVICENOW INC			2,065,000	1,136,638	550,430	1,136,638	871,602	0	0	0	265,036	0	265,036	0	07/10/2020	
82669G-10-4	SIGNATURE BANK			16,176,000	2,188,451	135,290	2,188,451	1,711,195	0	12,702	0	477,256	0	477,256	0	08/06/2020	
828806-10-3	SIMON PROPERTY GRP LP REIT			12,139,000	1,035,214	85,280	1,035,214	1,764,404	15,781	57,053	0	(773,012)	0	(773,012)	0	11/05/2019	
82968B-10-3	SIRIUS XM HOLDINGS INC			96,491,000	614,648	6,370	614,648	553,357	0	2,697	0	61,291	0	61,291	0	06/30/2020	
855244-10-9	STARBUCKS CORP			82,785,000	8,856,339	106,980	8,856,339	5,137,845	0	108,899	0	1,983,280	0	1,983,280	0	08/19/2020	
871607-10-7	SYNOPSYS INC			4,281,000	1,109,806	259,240	1,109,806	821,280	0	0	0	288,526	0	288,526	0	06/30/2020	
871829-10-7	SYSCO CORP			18,079,000	1,342,547	74,260	1,342,547	1,122,339	0	28,013	0	(13,668)	0	(13,668)	0	03/06/2020	
87612E-10-6	TARGET CORP			10,241,000	1,807,844	176,530	1,807,844	706,394	0	494,845	0	494,845	0	494,845	0	09/20/2016	
882508-10-4	TEXAS INSTRUMENTS			64,445,000	10,577,358	164,130	10,577,358	6,890,348	0	189,928	0	2,839,579	0	2,839,579	0	12/02/2020	
88579Y-10-1	3M CO			20,072,000	3,508,385	174,790	3,508,385	3,514,770	0	108,704	0	33,103	0	33,103	0	06/30/2020	
88642R-10-9	TIDEWATER INC			49,591,000	428,466	8,640	428,466	920,905	0	0	0	(527,648)	0	(527,648)	0	08/02/2017	
898320-10-9	TRUIST FINANCIAL CORP			28,830,000	1,381,822	47,930	1,381,822	1,031,333	0	51,894	0	(241,884)	0	(241,884)	0	12/09/2019	
902973-30-4	U S BANCORP			28,807,000	1,342,118	46,590	1,342,118	1,503,112	12,099	48,396	0	(365,849)	0	(365,849)	0	12/22/2016	
911312-10-6	UNITED PARCEL SERVICE			12,850,000	2,163,940	168,400	2,163,940	1,295,395	0	51,914	0	659,719	0	659,719	0	06/26/2019	
91324P-10-2	UNITEDHEALTH GROUP INC			31,340,000	10,990,311	350,680	10,990,311	7,897,434	0	140,695	0	1,756,728	0	1,756,728	0	12/02/2020	
918204-10-8	VF CORP			11,223,000	958,556	85,410	958,556	565,638	0	21,660	0	(159,928)	0	(159,928)	0	12/22/2016	
91913Y-10-0	VALERO ENERGY CORP			30,050,000	1,699,929	56,570	1,699,929	1,994,661	0	57,142	0	(579,487)	0	(579,487)	0	12/04/2020	
92343V-10-4	VERIZON COMMUNICATIONS			56,901,000	3,342,934	58,750	3,342,934	2,780,681	0	140,688	0	(150,788)	0	(150,788)	0	10/10/2018	
92345Y-10-6	VERISK ANALYTICS INC			2,486,000	516,069	207,590	516,069	414,203	0	1,342	0	101,865	0	101,865	0	06/30/2020	
92826C-83-9	VISA INC	LS		8,282,000	1,811,522	218,730	1,811,522	1,585,619	0	5,135	0	225,903	0	225,903	0	06/30/2020	
931142-10-3	WAL-MART			14,763,000	2,128,086	144,150	2,128,086	943,010	0	31,740	0	373,652	0	373,652	0	09/01/2015	
94106L-10-9	WASTE MANAGEMENT INC			4,152,000	489,645	117,930	489,645	434,084	0	4,526	0	55,561	0	55,561	0	06/30/2020	
949746-10-1	WELLS FARGO & CO			116,373,000	3,512,137	30,180	3,512,137	5,575,532	0	127,397	0	(2,172,665)	0	(2,172,665)	0	04/09/2020	
959802-10-9	WESTERN UNION CO-W/I			34,572,000	758,510	21,940	758,510	702,157	0	31,115	0	(167,328)	0	(167,328)	0	12/22/2016	
963320-10-6	WHIRLPOOL CORP			2,934,000	529,558	180,490	529,558	422,203	0	14,230	0	96,705	0	96,705	0	09/01/2015	
969904-10-1	WILLIAMS-SONOMA INC			5,246,000	534,253	101,840	534,253	567,937	0	0	0	(33,685)	0	(33,685)	0	12/07/2020	
98138H-10-1	WORKDAY INC-CLASS A			18,463,000	4,423,919	239,610	4,423,919	2,833,191	0	0	0	1,590,728	0	1,590,728	0	11/05/2020	
988498-10-1	YUM! BRANDS INC			24,305,000	2,638,551	108,560	2,638,551	1,697,956	0	33,346	0	161,802	0	161,802	0	12/07/2020	
629183-10-3	EATON CORP PLC			14,921,000	1,792,609	120,140	1,792,609	1,083,556	0	38,929	0	367,744	0	367,744	0	09/24/2020	
65960L-10-3	MDT			26,867,000	3,147,200	117,140	3,147,200	2,333,211	15,583	60,182	0	99,139	0	99,139	0	04/15/2019	
01609W-10-2	ALIBABA GROUP HOLDING-SP ADR RECEIPTS	D		13,926,000	3,240,998	232,730	3,240,998	2,825,230	0	0	0	126,199	0	126,199	0	08/05/2020	
056752-10-8	BAIDU INC - SPON ADR RECEIPTS	D		2,730,000	590,335	216,240	590,335	349,631	0	0	0	245,263	0	245,263	0	11/29/2018	
143658-30-0	CARNIVAL CRUISE UNIT	C		42,126,000	912,449	21,660	912,449	1,773,859	0	21,063	0	(1,228,815)	0	(1,228,815)	0	09/01/2015	
47215P-10-6	JD.COM INC-ADR RECEIPTS	D		67,444,000	5,928,328	87,900	5,928,328	1,463,535	0	0	0	3,552,275	0	3,552,275	0	07/16/2018	
592688-10-5	METTLER-TOLEDO INTERNATIONAL	D		623,000	710,021	1,139,680	710,021	490,897	0	0	0	219,124	0	219,124	0	06/30/2020	
89677Q-10-7	TRIP.COM GROUP LTD-ADR RECEIPTS	D		70,356,000	2,373,108	33,730	2,373,108	2,160,766	0	0	0	212,342	0	212,342	0	10/23/2020	
65494J-10-3	LINDE	D		4,152,000	1,094,094	263,510	1,094,094	458,338	0	15,994	0	211,338	0	211,338	0	01/09/2020	
H84989-10-4	TE CONNECTIVITY LTD	D		18,774,000	2,272,968	121,070	2,272,968	1,649,218	0	26,888	0	623,750	0	623,750	0	02/24/2020	
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)																	
Publicly Traded					482,783,852	XXX	482,783,852	377,969,675	407,151	8,128,175	0	45,422,318	2,354,704	43,067,614	0	XXX	XXX
31337-10-5	FHLB CINCINNATI	RF		358,343,000	35,834,300	100,000	35,834,300	35,834,300	0	718,719	0	0	0	0	0	09/30/2020	
38174*-10-0	GoLab Capital Investment Corp BDC 3			640,433,000	9,587,277	14,970	9,587,277	9,600,001	0	650,062	0	(12,722)	0	(12,722)	0	09/11/2020	
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					45,421,577	XXX	45,421,577	45,434,301	0	1,368,781	0	(12,722)	0	(12,722)	0	XXX	XXX
636548-10-5	National Integrity Life Insurance Company			200,000,000	343,675,966	1,718,380	343,675,966	228,981,540	0	0	0	(33,462,613)	0	(33,462,613)	0	03/01/2009	
9399999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					343,675,966	XXX	343,675,966	228,981,540	0	0	0	(33,462,613)	0	(33,462,613)	0	XXX	XXX
81369Y-88-6	UTILITIES SELECT SPOR CLOSED END FUND	LS		161,394,000	10,119,404	62,700	10,119,404	10,002,442	0	317,960	0	116,962	0	116,962	0	02/28/2020	
9499999. Subtotal - Mutual Funds					10,119,404	XXX	10,119,404	10,002,442	0	317,960	0	116,962	0	116,962	0	XXX	XXX
9799999 - Total Common Stocks					882,000,799	XXX	882,000,799	662,387,958	407,151	9,814,916	0	12,063,945	2,354,704	9,709,241	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					905,146,574	XXX	906,985,639	685,533,733	407,151	10,911,777	0	12,063,945	2,354,704	9,709,241	0	XXX	XXX

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

1A..\$.....0	1B...\$.....0	1C...\$.....0	1D...\$.....0	1E...\$.....0	1F...\$.....0	1G...\$.....0
2A..\$.....0	2B...\$.....0	2C...\$.....0				
3A..\$.....0	3B...\$.....0	3C...\$.....0				
4A..\$.....0	4B...\$.....0	4C...\$.....0				
5A..\$.....0	5B...\$.....0	5C...\$.....0				
6...\$.....0						

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
36176F-2C-1	G2 G2 765171 4.700% 12/20/61		03/03/2020	Various		.47	.47	.0
36230U-YL-7	G2 G2 759715 4.700% 10/20/61		12/01/2020	Various		.590	.590	.0
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		10/01/2020	Various		2.986	2.986	.0
690353-4F-1	OPIC AGENCY DEBENTURES 0.080% 09/20/27		02/24/2020	BANK of AMERICA SEC		.600,000	.600,000	2.054
912810-SN-9	U S TREASURY 1.250% 05/15/50		11/13/2020	Various		2.294,363	2.428,000	2.124
91282C-AJ-0	US TREASURY N/B 0.250% 08/31/25		10/07/2020	MORGAN STANLEY FIXED INC		.653,624	.655,000	.128
91282C-AM-3	US TREASURY N/B 0.250% 09/30/25		10/07/2020	MORGAN STANLEY FIXED INC		.505,559	.508,000	.28
0599999. Subtotal - Bonds - U.S. Governments						4,057,169	4,194,623	4,334
195325-CU-7	COLOMBIA, REPUBLIC OF SOVEREIGN 5.000% 06/15/45	D.	11/13/2020	Various		1,182,894	.995,000	8.306
195325-DQ-5	COLOMBIA, REPUBLIC OF SOVEREIGN 5.200% 05/15/49	D.	01/22/2020	JEFFERIES & CO		3,649,500	3,000,000	29,900
91087B-AN-0	UNITED MEXICAN STATES SOVEREIGN 3.771% 05/24/61	D.	11/17/2020	GOLDMAN SACHS		1,039,000	1,039,000	.0
1099999. Subtotal - Bonds - All Other Governments						5,871,394	5,034,000	38,206
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		12/01/2020	Various		.263,210	.263,210	.0
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		12/01/2020	Various		.277,367	.277,367	.0
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		12/01/2020	Various		.87,730	.87,730	.0
3136AU-O9-5	FNR 2016-98 BZ 4.000% 01/25/57		12/01/2020	Various		.367,414	.367,414	.0
3137B0-CQ-5	FHR FHR 4184 GZ 3.000% 03/15/43		12/01/2020	Various		5.105	5.105	.0
3137BB-B8-2	FHR FHR 4337 YZ 3.500% 05/15/54		12/01/2020	Various		.129,692	.129,692	.0
62630W-CZ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL 0.440% 01/16/25		03/10/2020	BARCLAYS		10,000,000	10,000,000	.989
62630W-FH-5	TXBL MUNI FUNDING TRUST VARIOU GENERAL 0.430% 09/01/30		12/22/2020	BARCLAYS		5,800,000	5,800,000	.0
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
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
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
3199999. Subtotal - Bonds - U.S. Special Revenues						23,635,518	23,635,518	989
00206R-CP-5	AT&T INC 4.500% 05/15/35		11/04/2020	Various		1,324,718	1,157,000	12,659
00287Y-AW-9	ABBVIE INC 4.450% 05/14/46		11/12/2020	Various		1,728,509	1,535,000	9,239
00287Y-CR-8	ABBVIE INC 5.000% 12/15/21		11/19/2020	Tax Free Exchange		2,023,791	2,000,000	42,778
00287Y-CS-6	ABBVIE INC 3.450% 03/15/22		11/19/2020	Tax Free Exchange		2,504,200	2,500,000	15,333
00287Y-CY-5	ABBVIE INC 3.800% 03/15/25		11/19/2020	Tax Free Exchange		.887,846	.843,000	5,695
00287Y-CY-3	ABBVIE INC 4.550% 03/15/35		11/19/2020	Tax Free Exchange		10,229,800	10,500,000	86,260
00653V-AC-5	ADAPTHEALTH LLC 4.625% 08/01/29		12/15/2020	JEFFERIES & CO		.775,000	.775,000	.0
010392-FS-2	ALABAMA POWER CO 4.300% 07/15/48		02/26/2020	SUSQUEHANNA		2,478,800	2,000,000	10,272
01400E-AC-7	ALCON FINANCE CORP 3.800% 09/23/49		11/05/2020	Various		1,875,442	1,628,000	23,293
020002-BJ-9	ALLSTATE CORPORATION 1.450% 12/15/30		11/19/2020	Various		2,183,762	2,190,000	.0
02079K-AE-7	ALPHABET INC 1.900% 08/15/40		11/12/2020	Various		.702,196	.713,000	.890
02343U-AG-0	AMCOR FINANCE USA INC 3.625% 04/28/26		04/23/2020	Tax Free Exchange		4,999,331	5,000,000	88,108
02343U-AH-8	AMCOR FINANCE USA INC 4.500% 05/15/28		04/23/2020	Tax Free Exchange		4,992,136	5,000,000	98,750
025932-AP-9	AMERICAN FINANCIAL GROUP 5.250% 04/02/30		11/05/2020	Various		1,803,025	1,724,000	2,180
02666T-AA-5	AMERICAN HOMES 4 RENT 4.250% 02/15/28		11/04/2020	Various		1,349,589	1,238,000	19,561
03522A-AJ-9	ANHEUSER-BUSCH CO/INBEV 4.900% 02/01/46		11/04/2020	HONG KONG SHANGHAI BK		.619,919	.482,000	6,233
03765Y-AU-8	AMSR 2015-23A AR 1.457% 04/15/33		02/07/2020	BARCLAYS		3,080,000	3,080,000	.9,980
037833-BX-7	APPLE INC 4.650% 02/23/46		11/04/2020	Various		1,611,411	1,238,000	20,367
038779-AB-0	ARBYS 2020-1A A2 3.237% 07/30/50		07/23/2020	BARCLAYS		5,000,000	5,000,000	.0
04010L-AY-9	ARES CAPITAL CORP 3.250% 07/15/25		11/12/2020	Various		1,962,483	1,959,000	5,014
045054-AF-0	ASSTEAD CAPITAL INC 4.375% 08/15/27		11/12/2020	JANE STREET EXECUTION SERVICES		.486,953	.459,000	5,076
053773-BC-0	AVIS BUDGET CAR RENTAL 5.750% 07/15/27		12/18/2020	SUMRIDGE PARTNERS		2,021,845	2,001,000	49,113
060505-FQ-2	BANK of AMERICA CORP 4.300% 12/29/49		01/21/2020	BANK of AMERICA SEC		2,000,000	2,000,000	.0
06051G-FM-6	BANK of AMERICA CORP 4.000% 01/22/25		11/04/2020	Various		2,398,494	2,214,000	38,956
06051G-GL-7	BANK of AMERICA CORP 3.705% 04/24/28		11/04/2020	Various		1,638,606	1,505,000	10,276
067316-AH-2	BARCARDI 5.300% 05/15/48		01/09/2020	MIZUHO SECURITIES USA INC		1,182,450	1,000,000	8,539
073685-AD-1	BEACON ESCROW CORP 4.875% 11/01/25		02/25/2020	Various		.821,307	.833,000	13,057
075887-BG-3	BECTON DICKINSON 4.685% 12/15/44		11/04/2020	Various		1,080,197	.896,000	14,633
075887-BU-2	BECTON DICKINSON 1.255% 06/06/22		11/04/2020	Various		.435,211	.449,000	.936
075887-CE-7	BECTON DICKINSON 6.700% 12/01/26		05/26/2020	Various		4,819,830	4,000,000	128,379
081437-AT-2	BEMIS COMPANY INC 2.630% 06/19/30		11/05/2020	Various		1,723,934	1,690,000	4,050
084664-CR-0	BERKSHIRE HATHAWAY INC 4.250% 01/15/49		11/12/2020	RBC/DAIN		.380,584	.291,000	4,157
08576P-AB-7	BERRY GLOBAL INC 1.570% 01/15/26		12/15/2020	CITIGROUP GLOBAL MKTS		4,998,300	5,000,000	.0
093645-AJ-8	BLOCK COMMUNICATIONS 4.875% 03/01/28		02/10/2020	BANK of AMERICA SEC		.380,000	.380,000	.0
095796-AH-1	BLUE RACER MID LLC/FINAN 7.625% 12/15/25		12/10/2020	Various		2,246,591	2,161,000	.0
096630-AF-5	BOARDWALK PIPELINES LLC 4.450% 07/15/27		11/04/2020	Various		1,935,943	1,844,000	5,832
097023-CU-7	BOEING CO 5.040% 05/01/27		11/12/2020	Various		.831,864	.819,000	.229
097023-CW-3	BOEING CO 5.805% 05/01/50		04/30/2020	Various		.709,316	.710,000	.0
110122-CQ-9	BRISTOL-MYERS SQUIBB 4.125% 06/15/39		07/17/2020	Tax Free Exchange		4,983,744	5,000,000	18,333
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

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
110122-DJ-4	BRISTOL-MYERS SQUIBB 5.000% 08/15/45		11/12/2020	JANE STREET EXECUTION SERVICES		.407,504	.292,000	.3,691
110122-DJ-4	BRISTOL-MYERS SQUIBB 5.000% 08/15/45		07/17/2020	Tax Free Exchange		1,244,311	.954,000	20,140
12189L-AA-9	BURLINGTON NORTH SANTA FE 5.750% 05/01/40		11/12/2020	Various		2,083,420	1,494,000	14,725
12482H-AA-2	CAMB 2019-LIFE A 1.223% 12/15/37		11/09/2020	Various		2,380,000	2,380,000	2,255
125523-AH-3	CIGNA CORP 4.375% 10/15/28		11/04/2020	Various		1,466,339	1,292,000	11,831
125523-BV-1	CIGNA CORP 3.000% 07/15/23		07/14/2020	Tax Free Exchange		4,998,112	5,000,000	74,583
12636Y-AD-4	CRH AMERICA FINANCE INC 4.500% 04/04/48		11/12/2020	SUSQUEHANNA		.459,768	.459,000	2,410
126650-CN-8	CVS CORP 5.125% 07/20/45		11/04/2020	Various		1,140,011	.939,000	21,437
126650-CX-6	CVS CORP 4.300% 03/25/28		11/04/2020	MORGAN STANLEY FIXED INC		2,198,695	1,969,000	22,423
14162V-AB-2	SABRA HEALTH CARE LP 5.125% 08/15/26		11/04/2020	Various		1,567,508	1,437,000	26,828
144285-AL-7	CARPENTER TECHNOLOGY 6.375% 07/15/28		09/09/2020	Various		6,027,730	5,725,000	44,885
14448C-AQ-7	CARRIER GLOBAL CORP 2.722% 02/15/30		12/10/2020	Tax Free Exchange		5,299,797	5,000,000	43,476
14448C-AR-5	CARRIER GLOBAL CORP 3.377% 04/05/40		12/09/2020	Tax Free Exchange		14,999,935	15,000,000	90,053
14448C-AS-3	CARRIER GLOBAL CORP 3.577% 04/05/50		12/10/2020	Tax Free Exchange		.854,632	.874,000	5,645
14913R-2E-6	CATERPILLAR FINL SERVICE 0.454% 01/06/22		07/06/2020	J P MORGAN SEC		3,850,000	3,850,000	.0
15135B-AT-8	CENTENE CORP 4.625% 12/15/29		05/08/2020	Tax Free Exchange		1,152,000	1,152,000	22,496
161175-BA-1	CHARTER COMM OPT LLC/CAP 6.484% 10/23/45		11/04/2020	Various		2,097,577	1,590,000	23,099
16412X-AD-7	CHENIERE CORP CHRISTI HD 7.000% 06/30/24		11/12/2020	GOLDMAN SACHS		.414,090	.360,000	9,520
16412X-AJ-4	CHENIERE CORP CHRISTI HD 3.700% 11/15/29		10/27/2020	Tax Free Exchange		2,997,936	3,000,000	49,950
172967-KR-1	CITIGROUP 4.750% 05/18/46		11/12/2020	Various		1,003,985	.816,000	9,351
172967-KY-6	CITIGROUP 3.200% 10/21/26		11/12/2020	Various		1,494,723	1,412,000	8,999
20030N-CK-5	COMCAST CORP 4.000% 03/01/48		11/05/2020	MARKET AXESS		.268,810	.214,000	1,617
20030N-CT-6	COMCAST CORP 4.150% 10/15/28		11/05/2020	Various		1,435,347	1,250,000	10,960
20268J-AC-7	COMMONSPIRIT HEALTH 4.187% 10/01/49		11/05/2020	RBC/DAIN		.250,349	.233,000	1,030
224044-CG-0	COX COMMUNICATIONS INC 3.350% 09/15/26		11/12/2020	MILLENNIUM ADVISORS		.320,535	.288,000	1,635
22822V-AH-4	CROWN CASTLE INTL CORP 3.650% 09/01/27		11/04/2020	US BANCORP		.465,845	.414,000	2,728
233293-AQ-2	DPL INC 4.350% 04/15/29		03/24/2020	Various		5,447,135	5,500,000	.0
233331-BA-4	DTE ENERGY COMPANY 3.700% 08/01/23		11/05/2020	Various		2,058,843	2,010,000	14,076
24422E-VD-8	JOHN DEERE CAPITAL 2.450% 01/09/30		11/05/2020	GOLDMAN SACHS		2,004,220	1,959,000	3,749
24704G-AA-1	Dell Equipment F20202 rust 2020-2 A1 0.315% 09/22/21		09/15/2020	RBC/DAIN		3,600,000	3,600,000	.0
253735-AP-0	DOMINION GAS HLDGS LLC 3.000% 11/15/29		03/27/2020	KEY BANC-MCDONALD		4,553,850	5,000,000	54,167
260543-CN-1	DOW CHEMICAL CO 4.550% 11/30/25		11/30/2020	Tax Free Exchange		.103,908	.104,000	2,300
278865-BE-9	ECOLAB INC 4.800% 03/24/30		11/05/2020	Various		1,584,155	1,493,000	1,818
281020-AM-9	EDISON INTERNATIONAL 4.125% 03/15/28		11/12/2020	Various		1,411,424	1,334,000	17,630
29278N-AF-0	ENERGY TRANSFER PARTNERS 4.950% 06/15/28		11/04/2020	SUSQUEHANNA		.411,681	.380,000	7,367
29278N-AF-0	ENERGY TRANSFER PARTNERS 4.950% 06/15/28		01/09/2020	NATIONAL INT Active Corp 26		1,356,150	1,241,000	4,095
29278N-AR-4	ENERGY TRANSFER PARTNERS 5.000% 05/15/50		01/07/2020	DEUTSCHE BANK		1,998,280	2,000,000	.0
29444U-BD-7	EQUINIX INC 2.900% 11/18/26		11/04/2020	Various		1,585,398	1,543,000	10,512
30161N-AQ-4	EXELON CORP 4.950% 06/15/35		12/08/2020	CREDIT SUISSE FIRST BOSTON		3,790,830	3,000,000	72,188
30167B-AD-3	ACER 2018-2A D 4.040% 03/15/24		11/10/2020	WELLS FARGO		26,667,344	25,750,000	80,912
30310X-AG-4	FREMF 2019-K94 C 3.966% 07/25/52		12/15/2020	PERFORMANCE TRUST CAPITAL		7,504,219	7,000,000	12,759
31428X-AW-6	FEDEX CORP 5.100% 01/15/44		11/12/2020	Various		2,078,801	1,750,000	8,661
31946M-AA-1	FIRST CITIZENS BANCSHARE 3.375% 03/15/30		02/27/2020	PIPER JAFFRAY		2,000,000	2,000,000	.0
337738-AU-2	FISERV INC 3.500% 07/01/29		11/05/2020	Various		2,048,136	1,895,000	7,782
345397-ZW-6	FORD MOTOR CREDIT 4.542% 08/01/26		11/12/2020	Various		.856,340	.890,000	16,421
34960P-AB-7	FORTRESS TRANSPORTATION & IN 6.500% 10/01/25		02/27/2020	Cantor Fitzgerald Fixed		.878,815	.833,000	22,711
35137L-AJ-4	FOX CORP 5.476% 01/25/39		03/06/2020	Tax Free Exchange		5,021,846	5,000,000	51,718
35137L-AK-1	FOX CORP 5.576% 01/25/49		03/06/2020	Tax Free Exchange		2,000,000	2,000,000	21,065
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
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
37045X-BW-5	GENERAL MOTORS FINL CO 3.950% 04/13/24		11/04/2020	Various		.940,590	.894,000	7,585
37045X-CS-3	GENERAL MOTORS FINL CO 5.650% 01/17/29		11/04/2020	Various		1,094,386	.916,000	6,538
38141G-WL-4	GOLDMAN SACHS GROUP INC 3.691% 06/05/28		11/05/2020	Various		1,089,255	1,003,000	7,018
38521V-AE-1	BX 2019-FL1 B 2.003% 06/15/37		07/29/2020	WELLS FARGO		11,775,689	12,187,000	10,967
389375-AL-0	GRAY TELEVISION INC 4.750% 10/15/30		10/09/2020	Various		.6124,000	.6079,000	.0
421946-AL-8	HEALTHCARE REALTY TRUST 2.400% 03/15/30		11/13/2020	Various		2,017,071	2,006,000	1,939
42824C-BF-5	HP ENTERPRISE CO 4.650% 10/01/24		11/04/2020	Various		1,920,643	1,865,000	1,976
437076-AV-4	HOME DEPOT 5.950% 04/01/41		11/12/2020	Various		1,563,861	1,079,000	16,353
44107T-AZ-9	HOST HOTELS & RESORTS LP 3.500% 09/15/30		08/11/2020	J P MORGAN SEC		1,974,040	2,000,000	.0
446150-AS-3	HUNTINGTON BANCSHARES INC 2.550% 02/04/30		12/01/2020	Various		2,082,451	2,026,000	7,008
44891A-BF-3	HYUNDAI CAPITAL AMERICA 2.650% 02/10/25		11/05/2020	Various		1,980,162	1,980,000	3,040
44891A-BG-1	HYUNDAI CAPITAL AMERICA 3.000% 02/10/27		02/05/2020	MITSUBISHI UFJ SECURITIES		4,984,950	5,000,000	.0
46284V-AN-1	IRON MOUNTAIN INC 4.500% 02/15/31		08/10/2020	Various		2,487,968	2,480,000	.0
46591T-AC-8	JPMIT 2020-2 A3 3.500% 07/25/50		02/19/2020	J P MORGAN SEC		1,601,774	1,564,853	4,108
46647P-AM-8	JPMORGAN CHASE & CO 3.509% 01/23/29		11/04/2020	Various		2,015,719	1,860,000	28,529

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1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
46647P-BP-0	JPMORGAN CHASE & CO 2.956% 05/13/31		11/04/2020	Various		2,095,291	2,051,000	6,833
46652H-AC-0	JPMWM 2020-ATRI A3 3.000% 02/25/50		07/30/2020	J P MORGAN SEC		10,321,875	10,000,000	25,000
48128B-AG-6	JPMORGAN CHASE & CO 4.600% Perpet.		01/15/2020	J P MORGAN SEC		5,000,000	5,000,000	0
501044-CR-0	KROGER CO 5.000% 04/15/42		11/12/2020	Various		1,626,649	1,385,000	14,944
521865-BB-0	LEAR CORP 3.500% 05/30/30		02/20/2020	Various		4,988,700	5,000,000	0
541056-AA-5	LOGAN MERGER SUB INC 5.500% 09/01/27		08/14/2020	Various		907,089	889,000	0
548661-DU-8	LOWES COMPANIES 4.500% 04/15/30		11/04/2020	Various		7,336,345	7,256,000	1,210
57629W-CR-9	MASSMUTUAL GLOBAL FUND 0.370% 01/07/22		01/10/2020	BANK of AMERICA SEC		5,500,000	5,500,000	0
57636Q-AR-5	MASTERCARD INC 3.300% 03/26/27		11/05/2020	Various		1,541,751	1,502,000	1,202
58013M-FP-4	MCDONALD'S CORP 3.500% 07/01/27		03/25/2020	Various		9,548,865	9,500,000	0
58502B-AC-0	MEDNAX INC 6.250% 01/15/27		06/12/2020	Various		2,040,650	1,995,000	52,188
58506Y-AS-1	MEDSTAR HEALTH INC 3.626% 08/15/49		01/09/2020	J P MORGAN SEC		2,000,000	2,000,000	0
588056-AW-1	MERCER INTL INC 5.500% 01/15/26		09/08/2020	Various		2,381,580	2,424,000	19,811
588056-AY-7	MERCER INTL INC 7.375% 01/15/25		09/08/2020	Various		2,106,300	2,040,000	21,584
594918-BC-7	MICROSOFT CORP 3.500% 02/12/35		11/04/2020	Various		1,022,378	896,000	12,053
595112-BN-2	MICRON TECHNOLOGY INC 5.327% 02/06/29		11/05/2020	Various		1,320,302	1,091,000	9,121
595112-BQ-5	MICRON TECHNOLOGY INC 4.663% 02/15/30		02/25/2020	RBC/DAIN		6,744,780	6,000,000	9,326
617446-BL-6	MORGAN STANLEY 2.699% 01/22/31		01/16/2020	Various		7,000,000	7,000,000	0
61761J-ZN-2	MORGAN STANLEY 3.950% 04/23/27		11/12/2020	Various		2,192,948	2,005,000	15,334
628530-BK-2	MYLAN LABORATORIES INC 4.550% 04/15/28		11/05/2020	Various		1,878,031	1,667,000	21,345
62912X-AC-8	NGPL PIPE LLC 7.768% 12/15/37		11/12/2020	Various		888,577	696,000	16,054
629394-AA-5	NTC CAPITAL I 0.757% 01/15/27		12/10/2020	Various		810,578	851,000	732
64952W-CX-9	NEW YORK LIFE GLOBAL 3.000% 01/10/28		11/12/2020	JANE STREET EXECUTION SERVICES		464,102	416,000	4,368
64952W-CX-9	NEW YORK LIFE GLOBAL 3.000% 01/10/28		01/09/2020	NATIONAL INT Active Corp 26		1,524,792	1,459,000	21,763
655844-BH-0	NORFOLK SOUTHERN CORP 4.837% 10/01/41		11/12/2020	Various		1,851,946	1,442,000	16,938
668138-AA-8	NORTHWESTERN MUTUAL LIFE 3.850% 09/30/47		11/04/2020	Various		1,362,990	1,241,000	10,874
670001-AE-6	NOVELIS CORP 4.750% 01/30/30		09/08/2020	Various		1,267,229	1,269,000	6,698
67021C-AP-2	NSTAR ELECTRIC 3.950% 04/01/30		03/23/2020	MITSUBISHI UFJ SECURITIES		2,983,560	3,000,000	0
67059T-AH-8	NUSTAR LOGISTICS 6.375% 10/01/30		09/10/2020	Various		4,825,179	4,719,000	0
68233J-BD-5	ONCOR ELECTRIC DELIVERY 3.800% 09/30/47		11/04/2020	BNP SECURITIES		326,249	264,000	1,003
68902V-AL-1	OTIS WORLDWIDE CORP 3.112% 02/15/40		11/12/2020	US BANCORP		266,781	249,000	1,959
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
69349A-AA-0	PNC CAPITAL TRUST C 0.795% 06/01/28		11/12/2020	Various		1,034,347	1,106,000	2,375
69430B-JF-5	PACIFIC GAS & EL 2.100% 08/01/27		06/16/2020	J P MORGAN SEC		3,992,560	4,000,000	0
69430B-JJ-7	PACIFIC GAS & EL 3.500% 08/01/50		11/04/2020	J P MORGAN SEC		2,689,192	2,735,000	8,538
69430B-JM-0	PACIFIC GAS & EL 4.550% 07/01/30		07/13/2020	Taxable Exchange		4,471,000	4,000,000	0
69430B-JN-8	PACIFIC GAS & EL 4.950% 07/01/50		07/13/2020	Taxable Exchange		4,643,040	4,000,000	0
69430B-JR-9	PACIFIC GAS & EL 1.597% 11/15/21		11/12/2020	MITSUBISHI UFJ SECURITIES		3,575,000	3,575,000	0
695114-CD-8	PACIFICORP 5.750% 04/01/37		11/12/2020	Various		2,242,848	1,646,000	24,107
718549-AF-5	PHILLIPS 66 PARTNERS LP 3.750% 03/01/28		11/05/2020	Various		574,353	549,000	2,489
718549-AH-1	PHILLIPS 66 PARTNERS LP 3.150% 12/15/29		11/05/2020	Various		1,470,031	1,472,000	15,490
74340*-AL-8	PROLOGIS FUND PP 2.850% 01/01/27		01/06/2020	PRIVATE PLACEMENT		10,000,000	10,000,000	0
744448-CN-9	PUBLIC SERVICE COLORADO 3.800% 06/15/47		11/04/2020	MORGAN STANLEY FIXED INC		397,772	328,000	4,882
744448-CN-9	PUBLIC SERVICE COLORADO 3.800% 06/15/47		01/09/2020	NATIONAL INT Active Corp 26		1,175,319	1,071,000	2,713
747262-AY-9	QVC INC 4.750% 02/15/27		01/30/2020	Various		3,815,200	3,789,000	0
747262-AZ-6	QVC INC 4.375% 09/01/28		08/13/2020	BANK of AMERICA SEC		1,383,000	1,383,000	0
74968R-AA-3	RPIIT 2019-1 A 2.750% 10/25/63		06/18/2020	NOMURA SECURITIES INTERNATIONAL		9,722,219	9,723,738	20,055
756109-AX-2	REALTY INCOME CORP 3.250% 01/15/31		11/12/2020	Various		1,429,648	1,398,000	3,583
761713-BG-0	REYNOLDS AMERICAN INC 4.450% 06/12/25		11/05/2020	Various		1,551,783	1,416,000	10,723
776743-AG-1	ROPER TECHNOLOGIES INC 2.950% 09/15/29		11/04/2020	Various		1,794,680	1,702,000	4,977
90285W-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
816851-BK-4	SEMPRA ENERGY 4.875% Perpet.		06/10/2020	CITI GROUP GLOBAL MKTS		5,000,000	5,000,000	0
81747E-CD-7	SEMT 2018-CH2 B1A 3.750% 06/25/48		08/13/2020	J P MORGAN SEC		9,451,201	8,876,972	17,569
824348-AX-4	SHERWIN-WILLIAMS CO/THE 4.500% 06/01/47		11/05/2020	Various		1,797,008	1,510,000	13,639
829259-AY-6	SINCLAIR TELEVISION 5.500% 03/01/30		12/17/2020	CITI GROUP GLOBAL MKTS		1,724,310	1,666,000	5,091
84779M-AA-2	SPEEDWAY MOT/SPEEDWAY FD 4.875% 11/01/27		09/04/2020	RBC/DAIN		586,418	603,000	10,452
855244-AX-7	STARBUCKS CORP 3.350% 03/12/50		11/05/2020	Various		1,186,439	1,164,000	1,448
862121-AA-8	STORE CAPITAL CORP 4.500% 03/15/28		11/13/2020	Various		562,540	575,000	4,181
862121-AB-6	STORE CAPITAL CORP 4.625% 03/15/29		11/12/2020	Various		1,495,582	1,337,000	18,306
86787X-AA-3	SUNTRUST CAPITAL I 0.890% 05/15/27		11/12/2020	Various		6,674,746	7,123,000	3,511
871829-BL-0	SYSCO CORP 5.950% 04/01/30		11/12/2020	Various		1,351,967	1,249,000	2,179
87264A-BA-2	T-MOBILE USA INC 3.500% 04/15/25		05/13/2020	DEUTSCHE BANK		5,279,750	5,000,000	17,500
87264A-BE-4	T-MOBILE USA INC 3.875% 04/15/30		11/05/2020	Various		2,105,911	2,046,000	1,240
87265H-AG-4	TRI POINTE GROUP INC 5.700% 06/15/28		06/03/2020	Various		1,920,030	1,887,000	0
87422V-AF-5	TALEN ENERGY SUPPLY LLC 7.250% 05/15/27		12/14/2020	JEFFERIES & CO		175,960	166,000	1,036

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
87422V-AG-3	TALEN ENERGY SUPPLY LLC 6.625% 01/15/28		12/18/2020	JEFFERIES & CO		549,938	525,000	15,168
87901J-AF-2	TGNA 4.750% 03/15/26		09/08/2020	J P MORGAN SEC HI-YIELD		1,500,000	1,500,000	.0
89173C-AB-3	TPMT 2016-S A2 3.250% 10/25/56		05/26/2020	Various		10,236,213	9,740,000	23,741
89173F-AE-0	TPMT 2017-1 B1 3.866% 10/25/56		01/16/2020	BROWNSTONE INV GROUP,LLC		5,258,584	5,000,000	11,078
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
89236T-HE-8	TOYOTA 0.371% 02/14/22		08/11/2020	J P MORGAN SEC		12,100,000	12,100,000	.0
89236T-HF-5	TOYOTA 0.500% 08/14/23		11/04/2020	Various		2,222,306	2,221,000	583
89680H-AA-0	TOF 2020-1A A 2.110% 09/20/45		08/25/2020	RBC/DAIN		4,999,068	5,000,000	.0
91324P-DT-6	UNITEDHEALTH GROUP INC 3.500% 08/15/39		11/12/2020	GOLDMAN SACHS		530,879	459,000	4,061
91533B-AC-4	VIATRIS INC 2.300% 06/22/27		06/17/2020	GOLDMAN SACHS		4,997,750	5,000,000	.0
92343V-FM-1	VERIZON COMMUNICATIONS 2.987% 10/30/56		11/12/2020	CITIGROUP GLOBAL MKTS		292,915	290,000	962
92343V-FM-1	VERIZON COMMUNICATIONS 2.987% 10/30/56		10/06/2020	Taxable Exchange		966,651	966,000	.0
92556H-AC-1	VIACOMCBS INC 4.950% 05/19/50		11/04/2020	Various		1,672,258	1,667,000	7,049
927804-GC-2	VIRGINIA ELECTRIC & POWER 3.300% 12/01/49		11/12/2020	WELLS FARGO		354,504	306,000	4,628
92826C-AE-2	VISA INC 4.150% 12/14/35		11/12/2020	Various		1,444,516	1,189,000	8,350
929160-AS-8	VULCAN MATERIALS CO 4.500% 04/01/25		01/16/2020	SUSQUEHANNA		1,112,196	1,021,000	14,039
92937E-AH-7	WFRBS 2013-C11 C 4.200% 03/15/45		09/02/2020	Various		1,992,622	1,946,000	4,469
931142-EL-3	WAL-MART 2.850% 07/08/24		11/04/2020	Various		1,822,729	1,735,000	4,748
94106L-BM-0	WASTE MANAGEMENT INC 2.500% 11/15/50		11/05/2020	MIZUHO SECURITIES USA INC		824,653	833,000	.0
95081Q-AP-9	WESCO DISTRIBUTION INC 7.250% 06/15/28		06/12/2020	Various		1,451,200	1,360,000	854
96466C-AC-2	FREMF 2020-2A A2 2.172% 10/24/31		08/21/2020	J P MORGAN SEC		5,000,000	5,000,000	.0
98419M-AM-2	XYLEM INC 1.950% 01/30/28		11/04/2020	Various		2,034,184	2,021,000	2,577
98421M-AB-2	XEROX HOLDINGS CORP 5.500% 08/15/28		12/17/2020	Various		1,757,570	1,667,000	33,744
98919V-AA-3	ZAYO GROUP HOLDINGS INC 4.000% 03/01/27		02/20/2020	MORGAN STANLEY HI-YLD		1,352,000	1,352,000	.0
06368B-GS-1	BANK OF MONTREAL 3.803% 12/15/32	A.	11/12/2020	MORGAN STANLEY FIXED INC		439,542	392,000	6,253
136385-AL-5	CANADIAN NATL RESOURCES 6.250% 03/15/38	A.	11/12/2020	Various		1,219,274	945,000	16,935
14739L-AB-8	CASCADES INC 5.375% 01/15/28	A.	08/10/2020	WELLS FARGO		8,340,000	8,000,000	38,222
15135U-AP-4	CENOVUS ENERGY INC 5.250% 06/15/37	A.	11/12/2020	Various		1,433,911	1,306,000	9,801
21627U-AA-0	COOKE OMEGA/ALPHA VESSEL 8.500% 12/15/22	A.	02/27/2020	Cantor Fitzgerald Fixed		856,935	834,000	15,163
89114Q-BG-2	TORONTO DOMINION BANK 2.125% 04/07/21	A.	10/27/2020	TD SECURITIES		6,514,458	6,460,000	8,389
89114Q-CH-9	TORONTO DOMINION BANK 1.150% 06/12/25	A.	11/04/2020	TD SECURITIES		2,086,466	2,077,000	2,240
00973R-AE-3	AKER BP ASA 3.000% 01/15/25	D.	11/05/2020	Various		1,959,996	1,959,000	4,361
05530Q-AN-0	BAT INTL FINANCE PLC 1.668% 03/25/26	D.	11/05/2020	Various		1,039,635	1,036,000	495
06738E-BE-4	BARCLAYS PLC 4.610% 02/15/23	D.	11/04/2020	Various		1,881,057	1,799,000	31,180
10554C-AA-0	BRASKEM AMERICA FINANCE 7.125% 07/22/41	C.	11/13/2020	Various		1,540,094	1,319,000	42,015
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
17186H-AC-6	CIMPRESS NV 7.000% 06/15/26	D.	12/16/2020	Various		540,825	511,000	168
225313-AM-7	CREDIT AGRICOLE SA 3.250% 01/14/30	D.	01/08/2020	CREDIT AGRICOLE SECURITIES		4,969,600	5,000,000	.0
22535W-AG-2	CREDIT AGRICOLE LONDON 1.907% 06/16/26	D.	06/09/2020	CREDIT AGRICOLE SECURITIES		6,000,000	6,000,000	.0
22550U-AA-9	CREDIT SUISSE NEW YORK 0.550% 02/04/22	D.	01/30/2020	CREDIT SUISSE FIRST BOSTON		5,900,000	5,900,000	.0
23291K-AJ-4	DH EUROPE FINANCE II 3.250% 11/15/39	D.	11/05/2020	Various		2,011,257	1,909,000	16,270
25156P-AC-7	DEUTSCHE TELEKOM 8.750% 06/15/30	D.	11/12/2020	CREDIT SUISSE FIRST BOSTON		239,537	153,000	5,615
268317-AU-8	ELECTRICITE DE FRANCE 4.500% 09/21/28	D.	11/12/2020	JANE STREET EXECUTION SERVICES		521,791	441,000	3,032
29082H-AA-0	EMBRAER NETHERLANDS FINA 5.050% 06/15/25	D.	11/13/2020	Various		762,278	705,000	5,942
29082H-AB-8	EMBRAER NETHERLANDS FINA 5.400% 02/01/27	D.	11/13/2020	Various		792,057	718,000	16,366
29287T-AA-7	ENGIE ENERGIA CHILE SA 3.400% 01/28/30	D.	01/23/2020	SCOTIA		9,929,600	10,000,000	.0
36164Q-NA-2	GE CAPITAL INTL FUNDING 4.418% 11/15/35	D.	11/05/2020	Various		894,615	894,000	9,689
36320M-AL-2	GALXY 2015-20A AR 1.216% 04/20/31	D.	12/04/2020	ROBERT W. BAIRD		3,230,500	3,250,000	5,390
40052V-AB-0	GRUPO BIMBO SAB DE CV 4.500% 01/25/22	D.	01/23/2020	BBVA		572,490	547,000	137
404280-BB-4	HSBC HOLDINGS PLC-SPONS 3.900% 05/25/26	D.	11/05/2020	Various		1,495,621	1,378,000	11,682
404280-CG-2	HSBC HOLDINGS PLC-SPONS 2.099% 06/04/26	D.	05/28/2020	HONG KONG SHANGHAI BK		6,475,000	6,475,000	.0
453140-AB-1	IMPERIAL TOBACCO FINANCE 3.500% 02/11/23	D.	01/09/2020	NATIONAL INT Active Corp 26		1,624,123	1,584,000	22,792
46590X-AA-4	JBS USA FOOD FINANCE 6.500% 04/15/29	C.	06/15/2020	SUMRIDGE PARTNERS		74,480	70,000	784
46590X-AB-2	JBS USA FOOD FINANCE 5.500% 01/15/30	D.	06/15/2020	BANK of AMERICA SEC		612,000	600,000	13,933
46653K-AA-6	JAB HOLDINGS BV 2.200% 11/23/30	D.	11/20/2020	BANK of AMERICA SEC		5,272,575	5,250,000	321
472141-AA-8	JBSSBZ 6.750% 02/15/28	D.	06/15/2020	RBC/DAIN		1,165,250	1,100,000	25,163
539439-AQ-2	LLOYDS BANKING GROUP PLC 3.574% 11/07/28	D.	11/12/2020	GOLDMAN SACHS		478,554	429,000	383
566076-AC-9	CIFC 2020-1A B1 2.818% 10/15/31	D.	08/12/2020	BNP SECURITIES		5,000,000	5,000,000	.0
603051-AA-1	MINERAL RESOURCES LTD 8.125% 05/01/27	D.	12/11/2020	Various		1,057,850	976,000	9,828
62947Q-AX-6	NXP BV 5.350% 03/01/26	D.	11/12/2020	Various		1,910,682	1,660,000	30,024
715638-DQ-2	REPUBLIC OF PERU SOVEREIGN 2.780% 12/01/60	D.	11/24/2020	Various		1,290,221	1,305,000	.0
780097-BP-5	ROYAL BANK OF SCOTLAND 3.073% 05/22/28	D.	05/19/2020	BANK of AMERICA SEC		5,000,000	5,000,000	.0
92858R-AA-8	VNED 02 UK FINANCING I 4.250% 01/31/31	D.	09/11/2020	BANK of AMERICA SEC		1,969,663	1,955,000	.0
98953G-AD-7	ZIGGO BV 5.125% 02/28/30	D.	02/27/2020	Various		1,270,753	1,250,000	3,124
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						669,520,085	648,545,563	2,840,645

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
21869M-AA-5	CORESTATES CAPTL I 11 0.791% 02/15/27		11/05/2020	Various		2,000,628	2,226,000	7,615
29278N-AT-0	ENERGY TRANSFER PARTNERS 7.125% 05/15/30		01/07/2020	Various		2,000,000	2,000,000	0
976657-AH-9	WISCONSIN ENERGY CORP 2.334% 05/15/67		11/05/2020	Various		1,431,485	1,764,000	6,092
4899999. Subtotal - Bonds - Hybrid Securities						5,432,113	5,990,000	13,707
8399997. Total - Bonds - Part 3						708,516,279	687,399,704	2,897,881
8399998. Total - Bonds - Part 5						133,931,484	131,278,883	585,059
8399999. Total - Bonds						842,447,763	818,678,587	3,482,940
59158R-85-0	METLIFE INC PFD		01/07/2020	Various	400,000,000	10,000,000	0.00	0
94988U-15-1	WELLS FARGO & COMPANY PFD		01/15/2020	WELLS FARGO	200,000,000	5,000,000	0.00	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						15,000,000	XXX	0
8999997. Total - Preferred Stocks - Part 3						15,000,000	XXX	0
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						15,000,000	XXX	0
00724F-10-1	ADOBE SYSTEMS INC		06/30/2020	S. G. COWEN SECURITIES CORP.	1,508,000	648,211		0
009158-10-6	APD		12/02/2020	GOLDMAN SACHS	475,000	131,064		0
00971T-10-1	AKAMAI TECHNOLOGIES INC		06/30/2020	S. G. COWEN SECURITIES CORP.	7,450,000	788,985		0
015271-10-9	ALEXANDRIA REAL ESTATE REIT		09/18/2020	S. G. COWEN SECURITIES CORP.	12,932,000	2,131,934		0
02079K-10-7	ALPHABET CLASS C		06/30/2020	Various	2,261,000	3,061,679		0
023135-10-6	AMAZON.COM INC		12/07/2020	Various	3,553,000	10,548,163		0
03027X-10-0	AMERICAN TOWER CORP REIT		06/30/2020	S. G. COWEN SECURITIES CORP.	2,500,000	642,644		0
030640-10-8	AMERICOLD REALTY TRUST REIT		11/05/2020	S. G. COWEN SECURITIES CORP.	14,927,000	556,749		0
03073E-10-5	AMERISOURCEBERGEN CORP		09/24/2020	S. G. COWEN SECURITIES CORP.	14,814,000	1,410,016		0
031162-10-0	AMGEN INC		07/09/2020	ROBERT W. BAIRD	4,298,000	1,088,050		0
037833-10-0	APPLE INC		11/24/2020	Various	90,395,000	13,794,325		0
084670-70-2	BERKSHIRE HATHAWAY INC DEL CL B		07/24/2020	S. G. COWEN SECURITIES CORP.	17,961,000	3,488,996		0
086516-10-1	BEST BUY CO INC		06/30/2020	S. G. COWEN SECURITIES CORP.	4,343,000	376,959		0
099502-10-6	BOOZ ALLEN HAMILTON HOLDINGS		06/30/2020	S. G. COWEN SECURITIES CORP.	10,140,000	777,190		0
110122-10-8	BRISTOL-MYERS SQUIBB		12/02/2020	GOLDMAN SACHS	11,505,000	716,202		0
11135F-10-1	BROADCOM INC		12/02/2020	GOLDMAN SACHS	286,000	115,431		0
12514G-10-8	CDW CORP/DE		08/11/2020	S. G. COWEN SECURITIES CORP.	4,588,000	530,381		0
149123-10-1	CATERPILLAR INC		04/09/2020	S. G. COWEN SECURITIES CORP.	5,676,000	720,820		0
166764-10-0	CHEVRON CORPORATION		12/02/2020	GOLDMAN SACHS	1,262,000	114,242		0
189054-10-9	CLOROX COMPANY		06/30/2020	S. G. COWEN SECURITIES CORP.	4,409,000	963,461		0
192446-10-2	COGNIZANT TECH SOLUTIONS-A		06/30/2020	S. G. COWEN SECURITIES CORP.	14,445,000	824,833		0
20030N-10-1	COMCAST CORP CL A		01/16/2020	S. G. COWEN SECURITIES CORP.	14,454,000	671,766		0
233331-10-7	DTE ENERGY COMPANY		02/24/2020	S. G. COWEN SECURITIES CORP.	6,281,000	847,000		0
244199-10-5	DEERE & COMPANY		01/09/2020	S. G. COWEN SECURITIES CORP.	1,043,000	185,217		0
254687-10-6	DISNEY		03/25/2020	S. G. COWEN SECURITIES CORP.	6,181,000	745,869		0
257651-10-9	DONALDSON CO INC		06/30/2020	S. G. COWEN SECURITIES CORP.	8,305,000	383,131		0
26441C-20-4	DUKE ENERGY		12/02/2020	GOLDMAN SACHS	1,454,000	135,651		0
26614N-10-2	DUPONT DE MEMOURS INC		08/19/2020	S. G. COWEN SECURITIES CORP.	36,945,000	2,065,784		0
28176E-10-8	EDWARDS LIFESCIENCES CORP		06/30/2020	S. G. COWEN SECURITIES CORP.	16,631,000	1,131,124		0
30303M-10-2	FACEBOOK INC-A		07/30/2020	S. G. COWEN SECURITIES CORP.	11,417,000	2,544,611		0
30303M-10-2	FACEBOOK INC-A		09/01/2020	W-S New Core	61,638,000	18,072,262		0
303075-10-5	FACTSET RESEARCH SYSTEMS INC		06/30/2020	S. G. COWEN SECURITIES CORP.	829,000	272,862		0
31428X-10-6	FEDEX CORP		07/22/2020	S. G. COWEN SECURITIES CORP.	6,391,000	1,055,206		0
339750-10-1	FLOOR & DECOR HOLDINGS INC-A		08/12/2020	MERRILL LYNCH-ALGO	8,284,000	551,357		0
35137L-10-5	FOX CORP		07/14/2020	S. G. COWEN SECURITIES CORP.	33,874,000	851,572		0
35905A-10-9	FRONTDOOR INC		12/07/2020	INSTINET	11,891,000	572,944		0
363576-10-9	ARTHUR J GALLAGHER & CO		12/02/2020	GOLDMAN SACHS	956,000	111,256		0
38141G-10-4	GOLDMAN SACHS GROUP INC		09/24/2020	S. G. COWEN SECURITIES CORP.	14,311,000	3,180,701		0
40412C-10-1	HCA HOLDINGS INC		07/09/2020	Various	28,057,000	2,949,608		0
427866-10-8	HERSHEY FOODS CO		08/13/2020	JP MORGAN - EQ	4,402,000	645,751		0
43300A-20-3	HILTON WORLDWIDE HOLDINGS IN		09/14/2020	S. G. COWEN SECURITIES CORP.	52,013,000	4,304,978		0
437076-10-2	HOME DEPOT		08/14/2020	Various	5,023,000	1,089,631		0
443510-60-7	HUBBELL INC -CL B		06/15/2020	GOLDMAN SACHS	2,437,000	304,235		0
458140-10-0	INTEL CORPORATION		03/23/2020	S. G. COWEN SECURITIES CORP.	8,109,000	392,961		0
459200-10-1	IBM		03/23/2020	S. G. COWEN SECURITIES CORP.	4,018,000	373,585		0
46120E-60-2	INTUITIVE SURGICAL INC		06/30/2020	S. G. COWEN SECURITIES CORP.	2,194,000	1,227,295		0
478160-10-4	JOHNSON & JOHNSON		07/22/2020	S. G. COWEN SECURITIES CORP.	11,258,000	1,598,588		0
494368-10-3	KIMBERLY CLARK		01/09/2020	S. G. COWEN SECURITIES CORP.	2,382,000	331,617		0
513272-10-4	LAMB WESTON HOLDING INC		11/05/2020	S. G. COWEN SECURITIES CORP.	4,102,000	281,114		0
532457-10-8	ELI LILLY		07/09/2020	STIFEL NICHOLAS	6,210,000	1,042,203		0

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
539830-10-9	LOOKHEED MARTIN		12/02/2020	Various	6,771,000	2,583,303		0
570600-10-8	MARKETAXESS HOLDINGS INC		06/30/2020	S. G. COWEN SECURITIES CORP.	558,000	278,537		0
576360-10-4	MASTERCARD INC		07/09/2020	Various	3,016,000	885,087		0
579780-20-6	MCCORMICK & CO		12/07/2020	INSTINET	4,589,000	424,666		0
58933Y-10-5	MERCK & CO INC		06/30/2020	S. G. COWEN SECURITIES CORP.	21,773,000	1,668,467		0
58156R-10-8	METLIFE INC		12/02/2020	GOLDMAN SACHS	2,680,000	128,051		0
584918-10-4	MICROSOFT CORP		07/09/2020	Various	30,308,000	5,943,111		0
585017-10-4	MICROCHIP TECHNOLOGY INC		09/24/2020	S. G. COWEN SECURITIES CORP.	13,915,000	1,485,670		0
609839-10-5	MONOLITHIC POWER SYSTEMS INC		06/30/2020	S. G. COWEN SECURITIES CORP.	3,329,000	787,484		0
61174X-10-9	MONSTER BEVERAGE CORP		08/06/2020	S. G. COWEN SECURITIES CORP.	35,403,000	2,561,312		0
64110L-10-6	NETFLIX INC		08/27/2020	Various	8,141,000	4,243,293		0
651587-10-7	NEWMARKET CORP		06/30/2020	S. G. COWEN SECURITIES CORP.	709,000	280,677		0
666807-10-2	NORTHROP GRUMMAN CORP		12/07/2020	INSTINET	1,895,000	568,806		0
67066G-10-4	NVIDIA CORP		07/09/2020	STIFEL NICHOLAS	1,962,000	808,275		0
674215-20-7	OASIS PETROLEUM INC NEW COMMON		11/20/2020	Taxable Exchange	3,936,000	122,026		0
68389X-10-5	ORACLE CORP		07/24/2020	S. G. COWEN SECURITIES CORP.	130,063,000	7,235,659		0
701094-10-4	PARKER HANFIFIN		07/24/2020	S. G. COWEN SECURITIES CORP.	24,326,000	3,816,122		0
702149-10-5	PARTY CITY HOLDINGS INC PARTY CITY		08/11/2020	Taxable Exchange	51,959,000	97,164		0
704326-10-7	PAYCHEX INC		11/05/2020	S. G. COWEN SECURITIES CORP.	3,225,000	280,024		0
718172-10-9	PHILIP MORRIS INTERNAT-W/I		07/14/2020	S. G. COWEN SECURITIES CORP.	50,556,000	3,737,453		0
718546-10-4	PHILLIPS 66		12/04/2020	VIRTU FINANCIAL	10,556,000	731,246		0
731068-10-2	POLARIS INDUSTRIES INC		12/07/2020	INSTINET	5,931,000	566,094		0
74144T-10-8	T ROWE PRICE GROUP INC		10/29/2020	S. G. COWEN SECURITIES CORP.	3,830,000	510,219		0
743315-10-3	PROGRESSIVE CORP		06/30/2020	S. G. COWEN SECURITIES CORP.	3,877,000	308,115		0
75513E-10-1	RAYTHEON CO RAYTEHON		08/19/2020	Various	71,705,000	4,406,462		0
75513E-10-1	RAYTHEON CO RAYTEHON		04/03/2020	Tax Free Exchange	59,817,000	4,040,572		0
761152-10-7	RESMED INC COMMON		11/05/2020	S. G. COWEN SECURITIES CORP.	1,317,000	280,143		0
78467J-10-0	SS&C TECHNOLOGIES		07/22/2020	S. G. COWEN SECURITIES CORP.	37,569,000	2,067,241		0
79466L-30-2	SALESFORCE.COM INC		11/24/2020	S. G. COWEN SECURITIES CORP.	33,884,000	8,815,173		0
81762P-10-2	SERVICENOW INC		07/10/2020	VIRTU FINANCIAL	2,065,000	871,602		0
82669G-10-4	SIGNATURE BANK		08/06/2020	S. G. COWEN SECURITIES CORP.	16,176,000	1,711,195		0
82968B-10-3	SIRIUS XM HOLDINGS INC		06/30/2020	S. G. COWEN SECURITIES CORP.	96,491,000	553,357		0
855244-10-9	STARBUCKS CORP		08/19/2020	Various	30,298,000	2,258,403		0
871607-10-7	SYNOPSYS INC		06/30/2020	S. G. COWEN SECURITIES CORP.	4,281,000	821,280		0
871829-10-7	SYSCO CORP		03/06/2020	MERRILL LYNCH-ALGO	10,064,000	670,612		0
882508-10-4	TEXAS INSTRUMENTS		12/02/2020	Various	51,967,000	6,074,507		0
88579Y-10-1	3M CO.		06/30/2020	S. G. COWEN SECURITIES CORP.	3,170,000	493,431		0
91324P-10-2	UNITEDHEALTH GROUP INC		12/02/2020	Various	4,587,000	1,371,591		0
91913Y-10-0	VALERO ENERGY CORP		12/04/2020	Various	15,473,000	914,279		0
92345Y-10-6	VERISK ANALYTICS INC		06/30/2020	S. G. COWEN SECURITIES CORP.	2,486,000	414,203		0
92826C-83-9	VISA INC		06/30/2020	S. G. COWEN SECURITIES CORP.	8,282,000	1,585,619		0
94106L-10-9	WASTE MANAGEMENT INC		06/30/2020	S. G. COWEN SECURITIES CORP.	4,152,000	434,084		0
949746-10-1	WELLS FARGO & CO		04/09/2020	S. G. COWEN SECURITIES CORP.	28,584,000	961,754		0
969904-10-1	WILLIAMS-SONOMA INC		12/07/2020	INSTINET	5,246,000	567,937		0
98138H-10-1	WORKDAY INC-CLASS A		11/05/2020	S. G. COWEN SECURITIES CORP.	18,463,000	2,833,191		0
988498-10-1	YUM! BRANDS INC		12/07/2020	Various	6,568,000	690,101		0
G29183-10-3	EATON CORP PLC		09/24/2020	S. G. COWEN SECURITIES CORP.	2,119,000	212,259		0
01609W-10-2	ALIBABA GROUP HOLDING-SP ADR RECEIPTS	D.	08/05/2020	S. G. COWEN SECURITIES CORP.	3,682,000	942,047		0
582688-10-5	METTLER-TOLEDO INTERNATIONAL	D.	06/30/2020	S. G. COWEN SECURITIES CORP.	1,330,000	1,047,981		0
896770-10-7	TRIP.COM GROUP LTD-ADR RECEIPTS	D.	10/23/2020	S. G. COWEN SECURITIES CORP.	70,356,000	2,160,766		0
G5494J-10-3	LINDE	D.	01/09/2020	S. G. COWEN SECURITIES CORP.	882,000	184,151		0
H84989-10-4	TE CONNECTIVITY LTD	D.	02/24/2020	Various	18,774,000	1,649,218		0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						180,434,234	XXX	0
31337#-10-5	FHLB CINCINNATI		09/30/2020	Various	44,398,000	4,439,800		0
38174*-10-0	Golub Capital Investment Corp BDC 3		09/11/2020	Various	60,433,000	900,000		0
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						5,339,800	XXX	0
81369Y-88-6	UTILITIES SELECT SPDR CLOSED END FUND		02/28/2020	KNIGHT SECURITIES	161,394,000	10,002,442		0
9499999. Subtotal - Common Stocks - Mutual Funds						10,002,442	XXX	0
9799997. Total - Common Stocks - Part 3						195,776,476	XXX	0
9799998. Total - Common Stocks - Part 5						18,524,758	XXX	0
9799999. Total - Common Stocks						214,301,234	XXX	0

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
9899999. Total - Preferred and Common Stocks						229,301,234	XXX	0
9999999 - Totals						1,071,748,997	XXX	3,482,940

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identi- fication	Description		For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
36176F-2C-1	G2 G2 765171	4.700% 12/20/61		12/01/2020	Paydown		21,420	21,420	23,227	21,861	0	(441)	0	(441)	0	21,420	0	0	0	391	12/20/2061
36176F-2S-0	G2 G2 765164	3.640% 10/20/61		06/03/2020	Paydown		104,490	104,490	112,410	105,567	0	(1,078)	0	(1,078)	0	104,490	0	0	0	1,638	10/20/2061
36176F-29-2	G2 G2 765168	4.940% 11/20/61		09/03/2020	Paydown		3,457	3,457	3,698	3,476	0	(19)	0	(19)	0	3,457	0	0	0	119	11/20/2061
36194S-PD-4	GN GN AU4920	3.020% 09/15/41		12/01/2020	Paydown		291,576	291,576	296,822	296,592	0	(5,016)	0	(5,016)	0	291,576	0	0	0	4,793	09/15/2041
36297E-ZY-4	G2 G2 710059	4.500% 11/20/60		12/01/2020	Paydown		259,341	259,343	264,813	257,769	0	1,572	0	1,572	0	259,341	0	0	0	7,129	11/20/2060
38373Y-6Z-2	GNMA - CMO 2003-16 Z	5.693% 02/16/44		12/01/2020	Paydown		102,365	102,365	98,787	100,719	0	1,647	0	1,647	0	102,365	0	0	0	2,637	02/16/2044
38373Y-UK-8	GNMA - CMO 2003-5 Z	6.298% 11/16/42		12/01/2020	Paydown		3,771	3,771	3,621	3,772	0	(1)	0	(1)	0	3,771	0	0	0	130	11/16/2042
38376G-P3-8	GNR 2011-53 B	3.906% 05/16/51		12/01/2020	Paydown		102,804	102,804	114,647	106,728	0	(3,923)	0	(3,923)	0	102,804	0	0	0	1,546	05/16/2051
38377T-VE-8	GNR 2011-21 PV	4.500% 08/20/26		12/01/2020	Paydown		213,396	213,396	222,565	215,221	0	(1,825)	0	(1,825)	0	213,396	0	0	0	7,739	08/20/2026
38378K-DQ-9	GNR 2013-46 IO	1.070% 08/16/42		12/01/2020	Paydown		0	0	47,503	14,347	0	(14,347)	0	(14,347)	0	0	0	0	0	(3,098)	08/16/2042
38379U-CK-0	GNR 2016-2 IO	0.789% 04/16/57		12/01/2020	Paydown		0	0	1,146,054	852,749	0	(852,749)	0	(852,749)	0	0	0	0	0	241,372	04/16/2057
38379U-Q2-5	GNR 2016-140 IO	0.842% 05/16/58		12/01/2020	Paydown		0	0	849,423	760,362	0	(760,362)	0	(760,362)	0	0	0	0	0	131,726	05/16/2058
38379U-TJ-5	GNR 2016-72 IO	0.830% 12/16/55		12/01/2020	Paydown		0	0	995,984	513,017	0	(513,017)	0	(513,017)	0	0	0	0	0	183,540	12/16/2055
38379U-VS-2	GNR 2016-85 IO	1.046% 03/16/57		12/01/2020	Paydown		0	0	522,063	437,490	0	(437,490)	0	(437,490)	0	0	0	0	0	95,110	03/16/2057
38379U-XP-6	GNR 2016-98 IO	0.888% 05/16/58		12/01/2020	Paydown		0	0	1,490,835	857,311	0	(857,311)	0	(857,311)	0	0	0	0	0	278,030	05/16/2058
690353-3B-1	OPIC AGENCY DEBENTURES	0.100% 02/15/28		08/15/2020	Redemption 100.0000		425,185	425,185	425,185	425,185	0	0	0	0	0	425,185	0	0	0	3,052	02/15/2028
690353-3C-9	OPIC AGENCY DEBENTURES	0.100% 05/15/24		11/16/2020	Redemption 100.0000		454,545	454,545	454,545	454,545	0	0	0	0	0	454,545	0	0	0	3,668	05/15/2024
690353-4F-1	OPIC AGENCY DEBENTURES	0.080% 09/20/27		12/20/2020	Redemption 100.0000		21,429	21,429	21,429	21,429	0	0	0	0	0	21,429	0	0	0	167	09/20/2027
690353-4W-4	OPIC AGENCY DEBENTURES	0.080% 06/20/27		12/20/2020	Redemption 100.0000		266,667	266,667	266,667	266,667	0	0	0	0	0	266,667	0	0	0	2,675	06/20/2027
690353-5A-1	OPIC AGENCY DEBENTURES	0.090% 05/15/24		11/16/2020	Redemption 100.0000		600,000	600,000	600,000	600,000	0	0	0	0	0	600,000	0	0	0	4,841	05/15/2024
690353-D9-5	OPIC 0.080% 10/10/25			03/23/2020	BANK of AMERICA SEC		3,430,442	3,430,442	3,430,442	3,430,442	0	0	0	0	0	3,430,442	0	0	0	29,348	10/10/2025
690353-H9-1	OPIC US Agency Floating Rate	0.080%		09/15/22	Redemption 100.0000		1,549,680	1,549,680	1,549,680	1,549,680	0	0	0	0	0	1,549,680	0	0	0	10,828	09/15/2022
690353-K4-8	OPIC OPIC	0.091% 10/15/39		03/23/2020	MERRILL LYNCH-NY---FX INC		2,413,750	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	(86,250)	(86,250)	20,386	10/15/2039
690353-L7-0	OPIC VRDN	0.100% 10/10/25		10/10/2020	Redemption 100.0000		477,523	477,523	477,523	477,523	0	0	0	0	0	477,523	0	0	0	5,042	10/10/2025
690353-U8-8	OPIC	0.110% 02/15/28		08/17/2020	Redemption 100.0000		345,320	345,320	345,320	345,320	0	0	0	0	0	345,320	0	0	0	2,529	02/15/2028
690353-X5-1	OPIC AGENCY DEBENTURES	0.150% 08/15/29		10/21/2020	WELLS FARGO		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	30,150	08/15/2029
690353-X9-3	OPIC AGENCY DEBENTURES	0.100% 02/15/28		08/15/2020	Redemption 100.0000		362,586	362,586	362,586	362,586	0	0	0	0	0	362,586	0	0	0	2,655	02/15/2028
690353-XQ-5	OPIC VRDN	0.080% 07/15/25		10/15/2020	Redemption 100.0000		708,333	708,333	708,333	708,333	0	0	0	0	0	708,333	0	0	0	7,686	07/15/2025
690353-XQ-5	OPIC VRDN	1.521% 07/15/25		01/15/2020	Redemption 100.0000		236,111	236,111	236,111	236,111	0	0	0	0	0	236,111	0	0	0	1,186	07/15/2025
690353-ZZ-3	OPIC	0.110% 09/15/20		03/16/2020	WELLS FARGO		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	11,472	09/15/2020
912828-L6-5	U S TREASURY	1.375% 09/30/20		09/30/2020	Maturity		435,000	435,000	435,794	435,088	0	(88)	0	(88)	0	435,000	0	0	0	5,981	09/30/2020
912828-L9-9	U S TREASURY	1.375% 10/31/20		10/31/2020	Maturity		728,000	728,000	715,624	725,836	0	2,164	0	2,164	0	728,000	0	0	0	7,570	10/31/2020
38378K-U2-3	GNR 2013-121 IO			07/01/2020	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	34,969	10/16/2044
90376P-AB-7	INT DEV FIN CORP			10/07/2020	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	(25,952)	04/20/2035
0599999	Subtotal - Bonds - U.S. Governments						19,057,191	19,143,443	24,221,691	22,585,726	0	(3,442,284)	0	(3,442,284)	0	19,143,441	0	(86,250)	(86,250)	1,111,055	XXX
567609-EH-1	MARIEMONT OHIO CITY SCH DIST	5.900%		12/01/2020	Call	100.0000	1,390,000	1,390,000	1,412,270	1,411,876	0	(1,853)	0	(1,853)	0	1,410,023	0	(20,023)	(20,023)	82,010	12/01/2030
567609-EJ-7	MARIEMONT OHIO CITY SCH DIST	5.900%		12/01/2020	Call	100.0000	15,000	15,000	15,240	15,236	0	(20)	0	(20)	0	15,216	0	(216)	(216)	885	12/01/2030
2499999	Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,405,000	1,405,000	1,427,510	1,427,112	0	(1,873)	0	(1,873)	0	1,425,239	0	(20,239)	(20,239)	82,895	XXX
02765U-CX-0	AMERICAN MUN PIWR-OHIO INC	5.964% 02/15/24		02/18/2020	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	151,585	02/15/2024
088365-EF-4	BEXAR ONTY TX HOSP DIST BABS	3.452%		02/15/2020	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	34,520	02/15/2020

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
13034P-UH-8	CALIFORNIA ST HSG FIN AGY REVE MULTIFAMILY HSG 3.650% 08/01/25		12/03/2020	Various		1,735,000	1,735,000	1,735,000	1,735,000	0	0	0	0	0	1,735,000	0	0	0	62,325	08/01/2025
13034P-YY-7	CALIFORNIA ST HSG FIN AGY REVE 3.848% 08/01/31		11/02/2020	Various		5,245,000	5,245,000	5,245,000	5,245,000	0	0	0	0	0	5,245,000	0	0	0	167,244	08/01/2031
172254-CE-2	CITY OF CINCINNATI DEVELOPMENT 5.700% 11/01/23		11/01/2020	Redemption 100.0000		390,000	390,000	390,000	390,000	0	0	0	0	0	390,000	0	0	0	22,230	11/01/2023
199097-AZ-9	COLUMBUS-FRANKLIN CNTY OH DEVELOPMENT 4.470% 11/15/31		11/20/2020	Call 121.8292		2,783,796	2,285,000	2,285,000	2,285,000	0	0	0	0	0	2,285,000	0	0	0	605,371	11/15/2031
199097-AZ-9	COLUMBUS-FRANKLIN CNTY OH DEVELOPMENT 4.470% 11/15/31		11/01/2020	Various		135,000	135,000	135,000	135,000	0	0	0	0	0	135,000	0	0	0	1,565	11/15/2031
23981M-AJ-5	DAYTON-MONT CO PORT AUTH 5.000% 11/15/32		11/15/2020	Redemption		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	9,629	11/15/2032
25477P-NF-8	DCHFA 2014-A A 3.875% 06/15/45		12/03/2020	Various		123,628	123,628	123,628	123,628	0	0	0	0	0	123,628	0	0	0	1,839	06/15/2045
3128HX-W7-6	FREDDIEMAC STRIP 270 FHS 270 300 3.000% 08/15/42		12/01/2020	Paydown		625,324	625,324	649,848	646,737	0	(21,413)	0	(21,413)	0	625,324	0	0	0	12,054	08/15/2042
3128PP-MF-7	FGLMC J10358 4.500% 07/01/24		12/01/2020	Paydown		56,900	56,900	58,003	57,406	0	(506)	0	(506)	0	56,900	0	0	0	1,435	07/01/2024
3128PP-MJ-9	FGLMC J10361 4.500% 07/01/24		12/01/2020	Paydown		41,154	41,154	42,077	41,582	0	(428)	0	(428)	0	41,154	0	0	0	1,009	07/01/2024
3128PR-V8-9	FG FG J12439 4.500% 06/01/25		12/01/2020	Paydown		19,864	19,864	21,118	20,517	0	(653)	0	(653)	0	19,864	0	0	0	433	06/01/2025
3128PR-YD-5	FG FG J12508 4.500% 07/01/25		12/01/2020	Paydown		34,955	34,955	37,162	36,115	0	(1,160)	0	(1,160)	0	34,955	0	0	0	1,085	07/01/2025
3128PT-UT-0	FG J14194 3.000% 01/01/26		12/01/2020	Paydown		85,879	85,879	83,088	84,621	0	1,258	0	1,258	0	85,879	0	0	0	1,370	01/01/2026
312903-5X-1	FHLMC - CMO FHR 174 Z 10.000% 08/15/21		07/15/2020	Paydown		1,881	1,881	1,956	1,868	0	13	0	13	0	1,881	0	0	0	50	08/15/2021
31335A-UL-0	FG FG G60587 4.000% 02/01/46		12/01/2020	Paydown		2,880,271	2,880,271	3,032,610	3,028,308	0	(148,037)	0	(148,037)	0	2,880,271	0	0	0	67,716	02/01/2046
313615-AQ-9	FNMA FN 50415 9.000% 03/01/21		12/01/2020	Paydown		97	97	101	96	0	0	0	0	0	97	0	0	0	5	03/01/2021
31362T-TU-7	FNMA FN 70763 9.000% 03/01/21		12/01/2020	Paydown		18	18	19	18	0	0	0	0	0	18	0	0	0	1	03/01/2021
3136A9-P8-5	FN 2012-120 AH 2.500% 02/25/32		12/01/2020	Paydown		378,327	378,327	373,598	375,253	0	3,074	0	3,074	0	378,327	0	0	0	5,821	02/25/2032
31371M-JC-2	FNMA FN 255959 6.000% 10/01/35		12/01/2020	Paydown		6,614	6,614	6,728	6,707	0	(94)	0	(94)	0	6,614	0	0	0	68	10/01/2035
3137A1-N9-0	FHMS FHMS K008 A2 3.531% 06/25/20		05/04/2020	Paydown		8,843,365	8,843,365	8,962,967	8,829,882	0	13,483	0	13,483	0	8,843,365	0	0	0	91,819	06/25/2020
3137A3-KF-5	FHR FHR 3753 DB 3.500% 11/15/37		03/01/2020	Paydown		31,332	31,332	29,863	31,260	0	71	0	71	0	31,332	0	0	0	183	11/15/2037
3137A6-B2-7	FHR FHMS K010 A2 4.333% 10/25/20		10/01/2020	Paydown		1,969,366	1,969,366	1,988,940	1,965,834	0	3,532	0	3,532	0	1,969,366	0	0	0	53,082	10/25/2020
3137A7-NU-0	FHLMC FHMS K011 A2 4.084% 11/25/20		11/01/2020	Paydown		1,429,921	1,429,921	1,436,961	1,427,181	0	2,740	0	2,740	0	1,429,921	0	0	0	45,973	11/25/2020
3137A8-PP-7	FHMS FHMS K012 A2 4.186% 12/25/20		12/01/2020	Paydown		2,000,000	2,000,000	1,987,508	1,993,617	0	6,383	0	6,383	0	2,000,000	0	0	0	71,114	12/25/2020
3137AB-YF-2	FHR FHR 3870 WB 4.000% 06/15/31		12/01/2020	Paydown		1,026,868	1,026,868	1,145,599	1,067,932	0	(41,065)	0	(41,065)	0	1,026,868	0	0	0	23,841	06/15/2031
3137AP-PA-2	FHLMC FHMS K018 X1 1.275% 01/25/22		12/01/2020	Paydown		0	0	256,024	47,053	0	(47,053)	0	(47,053)	0	0	0	0	0	17,564	01/25/2022
3137AV-XP-7	FHR FHMS K022 X1 1.180% 07/25/22		12/01/2020	Paydown		0	0	110,017	28,252	0	(28,252)	0	(28,252)	0	0	0	0	0	7,330	07/25/2022
3137B0-CQ-5	FHR FHR 4184 GZ 3.000% 03/15/43		11/01/2020	Paydown		1,303,873	1,304,076	1,221,224	1,187,947	0	115,926	0	115,926	0	1,303,873	0	0	0	26,028	03/15/2043
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		12/01/2020	Paydown		687,526	687,526	640,419	662,513	0	25,013	0	25,013	0	687,526	0	0	0	5,150	07/15/2042
3137B0-6T-0	FHR FHR 4361 HV 3.500% 05/15/44		12/01/2020	Paydown		343,846	343,846	341,200	342,380	0	1,466	0	1,466	0	343,846	0	0	0	9,759	05/15/2044
3137BM-7D-2	FHMS FHMS K051 X1 0.541% 09/25/25		12/01/2020	Paydown		0	0	95,651	56,602	0	(56,602)	0	(56,602)	0	0	0	0	0	7,982	09/25/2025
3137BV-ZA-7	FHMS FHMS K063 X1 0.287% 01/25/27		12/01/2020	Paydown		0	0	35,137	24,812	0	(24,812)	0	(24,812)	0	0	0	0	0	2,784	01/25/2027
31384Q-PN-7	FNMA FN 530629 3.692% 04/01/30		12/01/2020	Paydown		5,381	5,381	5,332	5,038	0	343	0	343	0	5,381	0	0	0	125	04/01/2030
3138E0-YE-3	FN FN AJ7908 3.000% 01/01/27		12/01/2020	Paydown		400,522	400,522	388,943	392,321	0	8,201	0	8,201	0	400,522	0	0	0	6,595	01/01/2027
3138EJ-VY-4	FN FN AL2523 3.500% 09/01/32		12/01/2020	Paydown		621,192	621,192	637,984	634,624	0	(13,431)	0	(13,431)	0	621,192	0	0	0	12,247	09/01/2032
3138EM-LE-9	FNMA FN AL4824 4.000% 09/01/43		12/01/2020	Paydown		211,658	211,658	222,241	221,534	0	(9,876)	0	(9,876)	0	211,658	0	0	0	5,916	09/01/2043
3138EP-YZ-1	FN FN AL7027 3.586% 06/01/45		12/01/2020	Paydown		150,849	150,849	148,144	148,216	0	2,633	0	2,633	0	150,849	0	0	0	3,006	06/01/2045
3138L4-GJ-6	FNMA FN AM3800 2.760% 08/01/23		12/01/2020	Paydown		68,692	68,692	65,963	67,554	0	1,137	0	1,137	0	68,692	0	0	0	1,051	08/01/2023
3138MR-Y8-8	FN FN AQ9734 3.500% 01/01/33		12/01/2020	Paydown		289,149	289,149	309,208	304,729	0	(15,580)	0	(15,580)	0	289,149	0	0	0	7,027	01/01/2033
3138XT-UL-7	FNMA AW4186 FN AW4186 3.500% 05/01/44		12/01/2020	Paydown		3,847,208	3,847,208	3,847,659	3,847,086	0	122	0	122	0	3,847,208	0	0	0	76,553	05/01/2044
31392J-TL-3	FN 2003-20 MZ 5.750% 03/25/33		12/01/2020	Paydown		117,881	117,881	112,910	115,430	0	2,451	0	2,451	0	117,881	0	0	0	4,362	03/25/2033
31393B-FN-0	FN 2003-33 AH 4.000% 05/25/33		12/01/2020	Paydown		117,747	117,747	126,100	121,273	0	(3,526)	0	(3,526)	0	117,747	0	0	0	2,558	05/25/2033
31393E-LQ-0	FN 2003-W12 2A6 5.000% 06/25/43		12/01/2020	Paydown		108,697	108,697	105,012	106,963	0	1,734	0	1,734	0	108,697	0	0	0	2,800	06/25/2043
31393U-A6-0	FN 2003-W19 1A7 5.620% 11/25/33		12/01/2020	Paydown		254,043	254,043	273,275	262,661	0	(8,618)	0	(8,618)	0	254,043	0	0	0	7,535	11/25/2033
31393U-AK-9	FN 2003-W17 1A7 5.750% 08/25/33		12/01/2020	Paydown		229,920	229,920	249,894	236,753	0	(6,833)	0	(6,833)	0	229,920	0	0	0	7,216	08/25/2033
31394R-VI-6	FHLMC FHR 2758 ZG 5.500% 03/15/34		12/01/2020	Paydown		1,062,483	1,062,483	1,031,300	1,047,952	0	14,531	0	14,531	0	1,062,483	0	0	0	31,049	03/15/2034
31397N-LI-5	FN 2009-11 NB 5.000% 03/25/29		12/01/2020	Paydown		193,669	193,669	214,367	201,174	0	(7,505)	0	(7,505)	0	193,669	0	0	0	5,285	03/25/2029
31398F-DP-3	FN 2009-85 BC 4.500% 10/25/24		12/01/2020	Paydown		1,566,293	1,566,293	1,584,403	1,564,864	0	1,428	0	1,428	0	1,566,293	0	0	0	37,654	10/25/2024
31398F-XA-4	FN 2009-95 BY 4.000% 11/25/24		12/01/2020	Paydown		30,595	30,595	29,266	30,185	0	411	0	411	0	30,595	0	0	0	632	11/25/2024
31398J-MR-1	FHR FHR 3573 JB 4.500% 09/15/24		12/01/2020	Paydown		993,181	993,181	1,014,907	995,652	0	(2,471)	0	(2,471)	0	993,181	0	0	0	24,203	09/15/2024

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
31398J-RE-5	FHR FHR 3579 MB 4.500% 09/15/24		12/01/2020	Paydown		102,720	102,720	103,169	102,681	0	.39	0	.39	0	102,720	0	0	0	2,523	09/15/2024
31398K-JP-6	FHR FHR 3584 MY 4.000% 10/15/24		12/01/2020	Paydown		483,352	483,352	459,486	478,361	0	4,991	0	4,991	0	483,352	0	0	0	11,170	10/15/2024
31398L-W9-5	FHR FHR 3627 QH 4.000% 01/15/25		12/01/2020	Paydown		171,124	171,124	180,055	173,321	0	(2,196)	0	(2,196)	0	171,124	0	0	0	3,563	01/15/2025
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		12/01/2020	Paydown		83,516	83,516	79,915	82,477	0	1,040	0	1,040	0	83,516	0	0	0	1,550	02/25/2025
31398N-GA-6	FNR 2010-97 PX 4.500% 11/25/39		12/01/2020	Paydown		86,269	86,269	90,029	86,150	0	.119	0	.119	0	86,269	0	0	0	1,087	11/25/2039
31398N-HK-3	FNR 2010-100 DB 4.500% 09/25/25		12/01/2020	Paydown		202,524	202,524	220,118	204,925	0	(2,401)	0	(2,401)	0	202,524	0	0	0	4,703	09/25/2025
31398V-4P-8	FHR FHR 3643 DB 4.500% 03/15/25		12/01/2020	Paydown		182,698	182,698	179,615	181,798	0	901	0	901	0	182,698	0	0	0	4,588	03/15/2025
31398W-HG-6	FHR FHR 3637 AY 4.000% 02/15/25		12/01/2020	Paydown		70,168	70,168	66,572	69,158	0	1,010	0	1,010	0	70,168	0	0	0	1,491	02/15/2025
31398W-Y7-3	FHR FHR 3652 DC 4.500% 04/15/25		12/01/2020	Paydown		162,571	162,571	163,587	162,502	0	.69	0	.69	0	162,571	0	0	0	3,772	04/15/2025
31402H-3X-7	FNMA FN 729914 5.500% 08/01/33		12/01/2020	Paydown		20,419	20,419	20,209	20,271	0	.148	0	.148	0	20,419	0	0	0	.397	08/01/2033
3140HK-2H-0	FN FN BK6175 4.000% 10/01/48		12/01/2020	Paydown		667,487	667,487	679,168	673,934	0	(6,447)	0	(6,447)	0	667,487	0	0	0	15,754	10/01/2048
3140JG-AM-7	FN FN BN0011 4.000% 08/01/48		12/01/2020	Paydown		1,099,487	1,099,487	1,119,243	1,118,852	0	(19,366)	0	(19,366)	0	1,099,487	0	0	0	25,084	08/01/2048
3140JG-WT-8	FN FN BN0657 4.000% 09/01/48		12/01/2020	Paydown		3,558,323	3,558,323	3,566,107	3,565,816	0	(7,492)	0	(7,492)	0	3,558,323	0	0	0	73,106	09/01/2048
31412S-D3-6	FN FN 933122 5.500% 01/01/38		12/01/2020	Paydown		209,604	209,604	212,230	211,362	0	(1,758)	0	(1,758)	0	209,604	0	0	0	6,805	01/01/2038
31414M-4H-3	FNMA FN 970737 5.000% 11/01/23		12/01/2020	Paydown		56,421	56,421	58,889	57,462	0	(1,041)	0	(1,041)	0	56,421	0	0	0	1,643	11/01/2023
31416X-LG-3	FNON FN AB2126 3.000% 01/01/26		12/01/2020	Paydown		520,966	520,966	510,791	514,678	0	6,289	0	6,289	0	520,966	0	0	0	8,137	01/01/2026
31417C-UJ-2	FN FN AB5984 3.000% 08/01/32		12/01/2020	Paydown		283,044	283,044	282,513	282,505	0	.539	0	.539	0	283,044	0	0	0	5,302	08/01/2032
31417H-CS-1	FN FN AB9991 3.000% 07/01/33		12/01/2020	Paydown		261,426	261,426	261,181	261,137	0	.289	0	.289	0	261,426	0	0	0	4,309	07/01/2033
31417V-RS-4	FNMA FN AC8596 4.000% 01/01/25		12/01/2020	Paydown		150,961	150,961	152,234	151,469	0	(509)	0	(509)	0	150,961	0	0	0	3,332	01/01/2025
31417Y-E3-7	FNMA FN MA0153 4.500% 08/01/24		12/01/2020	Paydown		92,637	92,637	95,300	93,613	0	(977)	0	(977)	0	92,637	0	0	0	2,193	08/01/2024
31417Y-V4-6	FNMA FN MA0634 4.500% 01/01/31		12/01/2020	Paydown		346,048	346,048	359,999	355,834	0	(9,786)	0	(9,786)	0	346,048	0	0	0	8,861	01/01/2031
31418A-WD-6	FN FN MA1543 3.500% 08/01/33		12/01/2020	Paydown		74,923	74,923	77,030	76,663	0	(1,740)	0	(1,740)	0	74,923	0	0	0	1,564	08/01/2033
31418M-JL-7	FNMA FN AD0266 5.500% 09/01/22		12/01/2020	Paydown		46,683	46,683	49,294	47,436	0	(753)	0	(753)	0	46,683	0	0	0	1,259	09/01/2022
31418X-Z0-4	FNMA FN AD9750 3.500% 12/01/25		12/01/2020	Paydown		207,306	207,306	210,642	210,169	0	(2,863)	0	(2,863)	0	207,306	0	0	0	4,109	12/01/2025
31419K-U4-5	FNMA FN AE8702 3.500% 11/01/25		12/01/2020	Paydown		133,139	133,139	135,427	134,259	0	(1,121)	0	(1,121)	0	133,139	0	0	0	2,495	11/01/2025
34074M-JC-6	FLORIDA ST HSG FIN CORP REV 2.800% 07/01/41		05/04/2020	Redemption 100.0000		759,104	759,104	759,104	759,104	0	0	0	0	0	759,104	0	0	0	8,484	07/01/2041
47759K-AA-7	JUB PROPERTIES LLC OK REV VRDN 1.670% 01/01/36		01/10/2020	Redemption 100.0000		1,525,000	1,525,000	1,525,000	1,525,000	0	0	0	0	0	1,525,000	0	0	0	2,103	01/01/2036
60416Q-GK-4	MN HSG FIN AGY 2.730% 08/01/46		12/03/2020	Various		866,462	866,462	866,462	866,462	0	0	0	0	0	866,462	0	0	0	12,738	08/01/2046
60637B-CR-9	MISSOURI ST HSG DEV 2.550% 10/01/34		12/03/2020	Various		235,320	235,320	235,320	235,320	0	0	0	0	0	235,320	0	0	0	3,580	10/01/2034
626207-YM-0	MEAG TXB PLT 6.655% 04/01/57		04/01/2020	Redemption 100.0000		153,000	153,000	153,000	153,000	0	0	0	0	0	153,000	0	0	0	5,091	04/01/2057
62630W-AG-2	TXBL MUNI FUNDING TRUST VARIOU GENERAL 2.000% 07/31/28		02/03/2020	Call Redemption 100.0000		3,300,000	3,300,000	3,300,000	3,300,000	0	0	0	0	0	3,300,000	0	0	0	11,734	07/31/2028
62630W-BN-6	TXBL MUNI FUNDING TRUST VARIOU EDUCATION 0.440% 09/01/27		10/21/2020	Redemption 100.0456		300,137	300,000	300,000	300,000	0	0	0	0	0	300,000	0	137	137	4,182	09/01/2027
62630W-CQ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL 0.440% 12/01/30		03/23/2020	BARCLAYS		3,700,000	3,700,000	3,700,000	3,700,000	0	0	0	0	0	3,700,000	0	0	0	26,880	12/01/2030
62630W-CZ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL 0.440% 01/16/25		07/07/2020	BARCLAYS		2,100,000	2,100,000	2,100,000	2,100,000	0	0	0	0	0	2,100,000	0	0	0	12,169	01/16/2025
62630W-CZ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL 0.440% 01/16/25		06/24/2020	Call Redemption 100.0000		7,100,000	7,100,000	7,100,000	7,100,000	0	0	0	0	0	7,100,000	0	0	0	39,687	01/16/2025
663903-DM-1	NORTHEAST OH 6.038% 11/15/40		11/02/2020	Redemption 100.0000		2,000,000	2,000,000	2,140,820	2,114,859	0	(114,859)	0	(114,859)	0	2,000,000	0	0	0	120,760	11/15/2040
677377-2M-4	OHIO HSG FIN 2.720% 11/01/41		12/03/2020	Various		145,000	145,000	145,000	145,000	0	0	0	0	0	145,000	0	0	0	2,450	11/01/2041
677377-2P-7	OHIO HSG FIN 2.650% 11/01/41		12/03/2020	Various		815,000	815,000	815,000	815,000	0	0	0	0	0	815,000	0	0	0	13,596	11/01/2041
677555-Q4-9	OH ECON DEV REV 4.215% 06/01/27		07/20/2020	Call Redemption 110.8422		665,053	600,000	600,000	600,000	0	0	0	0	0	600,000	0	0	0	81,141	06/01/2027
677555-Q4-9	OH ECON DEV REV 4.215% 06/01/27		03/01/2020	Redemption 100.0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	1,054	06/01/2027
677555-XJ-8	OH ECON DEV REV 5.890% 12/01/21		12/03/2020	Various		565,000	565,000	565,000	565,000	0	0	0	0	0	565,000	0	0	0	19,511	12/01/2021
67756Q-NP-8	OHIO ST HSG FIN AGY 2.700% 03/01/36		12/03/2020	Various		1,279,777	1,279,777	1,279,777	1,279,777	0	0	0	0	0	1,279,777	0	0	0	62,358	03/01/2036
67756Q-NS-2	OHIO ST HSG FIN AGY 2.900% 09/01/37		12/03/2020	Various		894,357	894,357	894,357	894,357	0	0	0	0	0	894,357	0	0	0	15,530	09/01/2037
751093-FE-0	RALEIGH NC CTF5 PRTN VRDN 0.110% 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
86607C-DW-6	SUMMIT CNTY OH DEV FIN AUTH RE DEVELOPMENT 4.800% 11/15/37		11/02/2020	Various		190,000	190,000	190,000	190,000	0	0	0	0	0	190,000	0	0	0	4,560	11/15/2037

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
880461-GW-2	TENNESSEE HSG DEV AGY RSOL FIN SINGLE FAMILY HSG 3.875% 07/01/35		10/02/2020	Various		345,000	345,000	345,000	345,000	0	0	0	0	0	345,000	0	0	0	12,400	07/01/2035
88275F-PA-1	TEXAS ST DEPT HSG REV SINGLE FAMILY HSG 3.100% 09/01/47		12/03/2020	Various		242,981	242,981	242,671	242,685	0	296	0	296	0	242,981	0	0	0	10,858	09/01/2047
91528N-AA-9	UNM SANDOVAL REGIONAL MED 4.500% 07/20/36		07/20/2020	Various		180,000	180,000	169,439	172,945	0	7,055	0	7,055	0	180,000	0	0	0	6,075	07/20/2036
92812U-M2-1	VASHSG 2013-C A 4.250% 10/25/43		12/03/2020	Various		507,640	507,640	507,640	507,640	0	0	0	0	0	507,640	0	0	0	23,515	10/25/2043
92812U-Q4-3	VASHSG 2014-A A 3.500% 10/25/37		12/03/2020	Paydown		189,394	189,394	189,394	189,394	0	0	0	0	0	189,394	0	0	0	2,939	10/25/2037
92812U-Q4-3	VASHSG 2014-A A 3.500% 10/25/37		04/04/2020	Redemption		44,465	44,465	44,465	44,465	0	0	0	0	0	44,465	0	0	0	10,604	10/25/2037
92812U-Q5-0	VASHSG 2015-A A 3.250% 06/25/42		12/03/2020	Various		2,045,553	2,045,553	2,046,617	2,046,427	0	(874)	0	(874)	0	2,045,553	0	0	0	24,088	06/25/2042
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 08/25/42		12/03/2020	Various		87,183	87,183	87,183	87,183	0	0	0	0	0	87,183	0	0	0	2,316	08/25/2042
3199999 Subtotal - Bonds - U.S. Special Revenues						89,378,207	88,814,424	89,892,406	89,197,581	0	(383,363)	0	(383,363)	0	88,814,221	0	137	137	2,486,048	XXX
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		12/01/2020	Paydown		16,433	16,433	14,173	15,178	0	0	0	0	0	16,433	0	0	0	593	05/25/2033
00130H-BW-4	AES CORP 5.500% 04/15/25		12/07/2020	Various		2,102,220	2,040,000	2,019,600	2,027,865	0	1,891	0	1,891	0	2,029,756	0	72,464	72,464	128,407	04/15/2025
006346-AS-9	ADMCO 2018-1 A 4.810% 11/15/48		12/15/2020	Paydown		130,159	130,159	132,335	131,620	0	(1,461)	0	(1,461)	0	130,159	0	0	0	3,503	11/15/2048
008414-AB-0	ABMT 2013-1 B1 3.598% 07/25/43		12/01/2020	Paydown		1,950,572	1,950,572	1,981,888	1,973,181	0	(22,609)	0	(22,609)	0	1,950,572	0	0	0	49,930	07/25/2043
00841L-AB-2	ABMT 2014-3 A2 3.500% 11/25/44		12/01/2020	Paydown		4,322,611	4,322,611	4,188,361	4,191,153	0	131,458	0	131,458	0	4,322,611	0	0	0	90,057	11/25/2044
00841X-AN-0	ABMT 2015-2 A13 3.500% 03/25/45		12/01/2020	Paydown		2,978,627	2,978,627	3,015,860	3,015,737	0	(37,110)	0	(37,110)	0	2,978,627	0	0	0	62,361	03/25/2045
00842A-AU-3	ABMT 2015-4 A19 3.500% 06/25/45		12/01/2020	Paydown		1,038,007	1,038,007	1,052,928	1,054,575	0	(16,568)	0	(16,568)	0	1,038,007	0	0	0	22,865	06/25/2045
00842A-CB-3	ABMT 2015-4 B1 3.565% 06/25/45		12/01/2020	Paydown		878,826	878,826	898,544	892,459	0	(13,632)	0	(13,632)	0	878,826	0	0	0	24,218	06/25/2045
00842E-AS-0	ABMT 2016-2 B1 3.791% 03/25/46		12/01/2020	Paydown		159,782	159,782	157,885	158,090	0	1,692	0	1,692	0	159,782	0	0	0	3,315	03/25/2046
00842T-AE-8	ABMT 2016-1 A5 3.500% 12/25/45		10/01/2020	Paydown		1,706,003	1,706,003	1,728,394	1,716,045	0	(10,043)	0	(10,043)	0	1,706,003	0	0	0	29,880	12/25/2045
01877K-AD-5	ALLIANCE PIPELINE 4.591% 12/31/25		12/31/2020	Various		95,701	95,701	89,889	89,602	0	6,099	0	6,099	0	95,701	0	0	0	3,295	12/31/2025
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		12/01/2020	Paydown		66,496	70,702	64,241	59,751	0	6,745	0	6,745	0	66,496	0	0	0	2,282	09/25/2037
02343U-AC-9	AMCOR FINANCE USA INC 3.625% 04/28/26		04/23/2020	Tax Free Exchange		4,999,331	5,000,000	4,999,094	4,999,300	0	31	0	31	0	4,999,331	0	0	0	88,108	04/28/2026
02343U-AE-5	AMCOR FINANCE USA INC 4.500% 05/15/28		04/23/2020	Tax Free Exchange		4,992,136	5,000,000	4,991,287	4,991,887	0	250	0	250	0	4,992,136	0	0	0	98,750	05/15/2028
023761-AA-7	AMER AIRLINE 17-1 AA PTT 3.650% 02/15/29		06/23/2020	ROBERT W. BAIRD		4,060,031	4,262,499	4,262,499	4,262,499	0	0	0	0	0	4,262,499	0	(202,468)	(202,468)	133,973	02/15/2029
023761-AA-7	AMER AIRLINE 17-1 AA PTT 3.650% 02/15/29		02/18/2020	Redemption		118,750	118,750	118,750	118,750	0	0	0	0	0	118,750	0	0	0	2,167	02/15/2029
023764-AA-1	AAL 3.650% 06/15/28		12/15/2020	Redemption		70,875	70,875	70,875	70,875	0	0	0	0	0	70,875	0	0	0	1,940	06/15/2028
02376A-AA-7	AMER AIRLINE 17-2 AA PTT 3.350% 10/15/29		10/15/2020	Various		378,856	378,856	378,856	378,856	0	0	0	0	0	378,856	0	0	0	9,519	10/15/2029
02376U-AA-3	AMERICAN AIRLINES INC 3.575% 01/15/28		06/24/2020	ROBERT W. BAIRD		8,018,777	8,331,196	8,298,005	8,307,939	0	1,306	0	1,306	0	8,309,244	0	(290,468)	(290,468)	282,121	01/15/2028
02376U-AA-3	AMERICAN AIRLINES INC 3.575% 01/15/28		07/15/2020	Various		497,963	497,963	495,979	496,573	0	1,390	0	1,390	0	497,963	0	0	0	11,229	01/15/2028
023771-R9-1	AMERICAN AIRLINES 3.000% 10/15/28		10/15/2020	Various		250,020	250,020	250,020	250,020	0	0	0	0	0	250,020	0	0	0	5,623	10/15/2028
02377A-AA-6	AMER AIRLN 14-1 A PTT 3.700% 10/01/26		10/01/2020	Paydown		247,393	247,393	244,300	244,828	0	2,564	0	2,564	0	247,393	0	0	0	6,845	10/01/2026
02660T-ER-0	AHM 2005-2 5A1 5.564% 09/25/35		12/01/2020	Paydown		15,949	15,949	15,902	15,422	0	526	0	526	0	15,949	0	0	0	293	09/25/2035
02665U-AA-3	AHAR 2014-SFR2 A 3.786% 10/17/36		12/01/2020	Paydown		91,117	91,117	91,112	90,734	0	383	0	383	0	91,117	0	0	0	1,898	10/17/2036
02666A-AA-6	AHAR 2015-SFR1 A 3.467% 04/17/52		12/01/2020	Paydown		90,994	90,994	90,990	90,934	0	60	0	60	0	90,994	0	0	0	1,718	04/17/2052
03066D-AF-3	AMCAR 2016-2 C 2.870% 11/08/21		08/08/2020	Paydown		6,936,483	6,936,483	7,090,386	6,949,229	0	(12,746)	0	(12,746)	0	6,936,483	0	0	0	68,661	11/08/2021
03522A-AJ-9	ANHEUSER-BUSCH CO/INBEV 4.900% 02/01/46		04/30/2020	JEFFERIES & CO		173,469	156,000	179,268	179,266	0	(233)	0	(233)	0	179,033	0	(5,564)	(5,564)	5,574	02/01/2046
037833-CG-3	APPLE INC 3.000% 02/09/24		04/02/2020	Various		2,966,321	2,834,000	2,832,753	2,833,237	0	22	0	22	0	2,833,260	0	133,061	133,061	44,435	02/09/2024
037833-CG-3	APPLE INC 3.000% 02/09/24		01/09/2020	NATIONAL INT Active Corp 26		1,210,655	1,166,000	1,165,487	1,165,686	0	2	0	2	0	1,165,688	0	44,968	44,968	14,575	02/09/2024
037833-CN-8	APPLE INC 0.713% 02/09/22		11/10/2020	RBC/DAIN		15,084,900	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	84,900	84,900	241,838	02/09/2022
037833-DN-7	APPLE INC 2.050% 09/11/26		02/13/2020	SECURITIES		3,017,970	3,000,000	2,994,930	2,995,137	0	88	0	88	0	2,995,225	0	22,745	22,745	26,821	09/11/2026
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	209,705	10/30/2045
038779-AA-2	ARBYS 2015-1A A2 4.969% 10/30/45		07/30/2020	Paydown		1,787,500	1,787,500	1,787,500	1,787,500	0	0	0	0	0	1,787,500	0	0	0	66,566	10/30/2045
038779-AB-0	ARBYS 2020-1A A2 3.237% 07/30/50		10/30/2020	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	101	07/30/2050
039483-BB-7	ARCHER-DANIELS-MIDLAND 4.479% 03/01/21		06/30/2020	Call	102.7750	2,055,500	2,000,000	2,014,580	2,002,068	0	(869)	0	(869)	0	2,001,198	0	(1,198)	(1,198)	129,901	03/01/2021
04365V-AD-4	ACER 2019-2A B 2.360% 11/10/26		11/10/2020	Paydown		5,000,000	5,000,000	4,999,926	4,999,935	0	65	0	65	0	5,000,000	0	0	0	107,839	11/10/2026
05492M-AA-3	BOCFC 2019-1A A1 2.300% 10/20/20		08/20/2020	Paydown		3,270,133	3,270,133	3,270,133	3,270,133	0	0	0	0	0	3,270,133	0	0	0	26,319	10/20/2020

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
05535D-AM-6	BLACKROCK CAPITAL FINANCIAL 1997-R1 WAC		10/01/2020	Paydown		55,119	55,119	46,266	49,949	0	5,169	0	5,169	0	55,119	0	0	0	1,269	03/25/2037
05604F-AA-3	BIWAY 2013-1515 A1		12/01/2020	Paydown		436,178	436,178	447,082	439,984	0	(3,806)	0	(3,806)	0	436,178	0	0	0	6,683	03/10/2033
05946X-GP-2	BAFC 2004-3 1A1		12/01/2020	Paydown		19,803	19,803	18,696	18,879	0	924	0	924	0	19,803	0	0	0	596	10/25/2034
05946X-S6-1	BAFC 2005-7 3A1		12/01/2020	Paydown		53,914	53,914	53,469	53,604	0	310	0	310	0	53,914	0	0	0	1,858	11/25/2035
05951F-AG-9	BAFC 2007-1 1A5		12/01/2020	Paydown		27,657	31,889	29,114	32,108	0	(4,451)	0	(4,451)	0	27,657	0	0	0	1,291	01/25/2037
06054A-AV-1	BACM 2015-UBS7 ASB		12/01/2020	Paydown		443,497	443,497	456,796	449,370	0	(5,874)	0	(5,874)	0	443,497	0	0	0	13,893	09/15/2048
06406F-AF-0	BANK OF NY MELLON CORP		09/14/2020	Various		10,471,224	10,300,000	10,309,931	10,304,913	0	(1,246)	0	(1,246)	0	10,303,666	0	167,558	167,558	212,100	10/30/2023
084664-CR-0	BERKSHIRE HATHAWAY INC		03/31/2020	CITIGROUP GLOBAL MKTS		245,820	200,000	235,422	235,401	0	(189)	0	(189)	0	235,212	0	10,608	10,608	6,068	01/15/2049
096630-AF-5	BOARDWALK PIPELINES LLC		06/05/2020	MARKET AXESS		147,538	144,000	149,820	149,820	0	(278)	0	(278)	0	149,543	0	(2,005)	(2,005)	2,563	07/15/2027
097023-AZ-8	BOEING CO		02/15/2020	Maturity		1,000,000	1,000,000	989,580	999,847	0	153	0	153	0	1,000,000	0	0	0	24,375	02/15/2020
097023-CU-7	BOEING CO		06/16/2020	BANK of AMERICA SEC		397,738	355,000	355,000	355,000	0	0	0	0	0	355,000	0	42,738	42,738	2,187	05/01/2027
097023-CW-3	BOEING CO		11/04/2020	MARKET AXESS		213,118	176,000	175,830	175,830	0	1	0	1	0	175,831	0	37,287	37,287	5,165	05/01/2050
09774X-AG-7	BOM 1998-A B1		12/01/2020	Paydown		0	776,901	0	0	0	0	0	0	0	0	0	0	0	27,417	04/15/2028
110122-BM-9	BRISTOL-MYERS SQUIBB		07/17/2020	Tax Free Exchange		4,286,569	4,265,000	4,290,179	4,289,584	0	(3,015)	0	(3,015)	0	4,286,569	0	0	0	103,930	05/15/2024
110122-CC-0	BRISTOL-MYERS SQUIBB		07/17/2020	Various		4,983,744	5,000,000	4,982,900	4,983,438	0	306	0	306	0	4,983,744	0	0	0	121,458	06/15/2039
118230-AK-7	BUCKEYE PARTNERS		09/09/2020	JEFFERIES & CO		14,682,203	14,719,000	14,485,988	14,612,884	0	19,834	0	19,834	0	14,632,718	0	49,484	49,484	766,410	07/01/2023
118230-AQ-4	BUCKEYE PARTNERS		09/14/2020	Various		53,190	54,000	50,709	50,994	0	264	0	264	0	51,258	0	1,932	1,932	1,824	12/01/2026
1248EP-BE-2	CCO HLDGS LLC/CAP CORP		03/04/2020	Call	101.9170	171,221	168,000	168,000	168,000	0	0	0	0	0	168,000	0	0	0	9,365	01/15/2024
12507G-AE-7	CCRSB 2016-HEAT B		11/01/2020	Paydown		3,500,000	3,500,000	3,604,948	3,526,141	0	(26,141)	0	(26,141)	0	3,500,000	0	0	0	131,991	04/10/2029
12507G-AG-2	CCRSB 2016-HEAT C		11/01/2020	Paydown		3,000,000	3,000,000	3,089,945	3,022,322	0	(22,322)	0	(22,322)	0	3,000,000	0	0	0	135,273	04/10/2029
12543P-AQ-6	CIHL 2006-21 A15		12/01/2020	Paydown		6,873	10,677	2,846	1,438	0	5,435	0	5,435	0	6,873	0	0	0	383	02/25/2037
125523-AA-8	CIGNA CORP		03/17/2020	Maturity		2,440,000	2,440,000	2,440,000	2,440,000	0	0	0	0	0	2,440,000	0	0	0	13,875	03/17/2020
125523-BU-3	CIGNA CORP		07/14/2020	Tax Free Exchange		4,998,112	5,000,000	4,997,521	4,997,771	0	340	0	340	0	4,998,112	0	0	0	149,583	07/15/2023
12558M-BK-7	CITHE 2003-1 A5		12/01/2020	Paydown		526,878	526,878	526,562	526,878	0	0	0	0	0	526,878	0	0	0	15,477	07/20/2034
	CNH INDUSTRIAL CAPITAL L		11/06/2020																	
12592B-AE-4			11/06/2020	Maturity		5,000,000	5,000,000	4,972,300	4,994,869	0	5,131	0	5,131	0	5,000,000	0	0	0	218,750	11/06/2020
12592L-BK-7	COMM 2014-GR20 XA		12/01/2020	Paydown		0	0	84,879	49,919	0	(49,919)	0	(49,919)	0	0	0	0	0	7,587	11/10/2047
12593F-BB-9	COMM 2015-LC21 ASB		12/01/2020	Paydown		497,348	497,348	512,253	503,199	0	(5,851)	0	(5,851)	0	497,348	0	0	0	13,763	07/10/2048
12593J-BC-9	COMM 2015-GR24 ASB		12/01/2020	Paydown		935,124	935,124	963,167	946,344	0	(11,221)	0	(11,221)	0	935,124	0	0	0	25,659	08/10/2048
126192-AD-5	COMM 2012-LC4 A4		12/01/2020	Paydown		30,759	30,759	30,874	30,769	0	(10)	0	(10)	0	30,759	0	0	0	553	12/10/2044
12625C-AA-1	COMM 2013-WWP A1		12/01/2020	Paydown		392,366	392,366	392,365	392,178	0	188	0	188	0	392,366	0	0	0	5,354	03/10/2031
12628K-AF-9	CSAB 2006-3 A3A		12/01/2020	Paydown		47,307	47,307	20,278	15,075	0	32,232	0	32,232	0	47,307	0	0	0	55	11/25/2036
12630D-AW-4	COMM 2014-GR14 ASB		12/01/2020	Paydown		342,186	342,186	352,440	345,021	0	(2,835)	0	(2,835)	0	342,186	0	0	0	6,928	02/10/2047
12647P-AF-5	CSMC 2013-7 A5		12/01/2020	Paydown		427,050	427,050	426,082	425,993	0	1,056	0	1,056	0	427,050	0	0	0	8,018	08/25/2043
12648X-DE-7	CSMC 2014-WIN1 B3		12/01/2020	Paydown		726,265	726,265	723,995	724,221	0	2,043	0	2,043	0	726,265	0	0	0	17,909	09/25/2044
12648X-DF-4	CSMC 2014-WIN1 B4		12/01/2020	Paydown		879,302	879,302	878,718	878,479	0	822	0	822	0	879,302	0	0	0	21,682	09/25/2044
12649D-AR-4	CSMC 2014-WIN2 B3		12/01/2020	Paydown		732,664	732,664	748,662	743,540	0	(10,876)	0	(10,876)	0	732,664	0	0	0	17,800	10/25/2044
12649K-AL-1	CSMC 2015-WIN1 A7		12/01/2020	Paydown		739,683	739,683	740,434	740,818	0	(1,135)	0	(1,135)	0	739,683	0	0	0	13,124	12/25/2044
12649K-AU-1	CSMC 2015-WIN1 B1		12/01/2020	Paydown		1,007,698	1,007,698	1,057,020	1,036,832	0	(29,134)	0	(29,134)	0	1,007,698	0	0	0	24,249	12/25/2044
12649N-AS-0	CSMC 2015-1 B1		12/01/2020	Paydown		2,192,047	2,192,047	2,229,037	2,212,246	0	(20,199)	0	(20,199)	0	2,192,047	0	0	0	55,647	01/25/2045
12654P-AE-8	CSMC 2018-RPL9 A		12/01/2020	Paydown		595,037	595,037	593,815	593,788	0	1,249	0	1,249	0	595,037	0	0	0	12,632	09/25/2057
126650-CX-6	CVS CORP		12/22/2020	TENDER OFFER		1,018,763	858,000	958,091	958,091	0	(7,501)	0	(7,501)	0	950,590	0	68,173	68,173	37,153	03/25/2028
12665U-AA-2	CVS PASS-THROUGH TRUST		12/10/2020	Various		175,388	175,388	175,388	175,388	0	0	0	0	0	175,388	0	0	0	4,501	01/10/2036
12667G-7H-0	CWALT 2005-46CB A14		12/01/2020	Paydown		90,333	94,963	88,643	83,230	0	7,103	0	7,103	0	90,333	0	0	0	2,954	10/25/2035
12667G-BD-4	CWALT 2005-10CB 1A8		12/01/2020	Paydown		69,521	69,521	68,469	69,313	0	273	65	208	0	69,521	0	0	0	2,122	05/25/2035
12667G-XD-0	CWALT 2005-28CB 2A4		12/01/2020	Paydown		122,017	124,190	108,264	104,750	0	17,267	0	17,267	0	122,017	0	0	0	3,657	08/25/2035
12668A-MH-5	CWALT 2005-49CB A3		12/01/2020	Paydown		237,705	237,705	219,877	214,013	0	23,692	0	23,692	0	237,705	0	0	0	6,678	11/25/2035
12668A-NW-1	CWALT 2005-54CB 1A4		12/01/2020	Paydown		78,265	85,992	80,532	77,377	0	887	0	887	0	78,265	0	0	0	2,858	11/25/2035
126694-HK-7	CIHL 2005-25 A6		12/01/2020	Paydown		45,216	46,161	39,600	37,691	0	7,524	0	7,524	0	45,216	0	0	0	1,726	11/25/2035
126694-JX-7	CIHL 2005-24 A7		12/01/2020	Paydown		59,052	62,559	52,940	51,662	0	7,390	0	7,390	0	59,052	0	0	0	1,941	11/25/2035
12695*-AA-3	CVS HEALTH PP		12/10/2020	Various		207,476	207,476	207,476	207,476	0	0	0	0	0	207,476	0	0	0	3,857	10/10/2038
131347-CK-0	CALPINE CORP		12/17/2020	TENDER OFFER Redemption		287,994	275,000	269,500	270,034	0	637	0	637	0	270,670	0	17,324	17,324	15,079	06/01/2026
13213P-AA-8	Cambrian VRDN		12/01/2020	100.0000		262,000	262,000	262,000	262,000	0	0	0	0	0	262,000	0	0	0	1,975	02/01/2031
14313*-AA-1	CARMAX AUTO PP		11/20/2020	PRIVATE PLACEMENT		2,607,675	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	107,675	107,675	109,367	04/27/2023
14912L-7D-7	CATERPILLAR FINANCE SERV		02/06/2020	WELLS FARGO		1,003,090	1,000,000	1,058,006	1,022,373	0	(1,377)	0	(1,377)	0	1,020,996	0	(17,906)	(17,906)	6,919	10/01/2021

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
15132E-LC-0	COMC 2005-1 A5 5.314% 02/18/35		12/01/2020	Paydown		175,010	175,010	174,902	173,481	0	1,529	0	1,529	0	175,010	0	0	0	5,892	02/18/2035
15135B-AS-0	CENTENE CORP 4.625% 12/15/29		05/08/2020	Tax Free Exchange		1,152,000	1,152,000	1,152,000	1,152,000	0	0	0	0	0	1,152,000	0	0	0	22,496	12/15/2029
16412X-AH-8	CHENIERE CORP CHRISTI HD 3.700% 11/15/29		10/27/2020	Tax Free Exchange		2,997,936	3,000,000	2,997,750	2,997,776	0	161	0	161	0	2,997,936	0	0	0	106,067	11/15/2029
166754-AN-1	CHEVRON PHILLIPS CHEM 1.437% 05/01/20		05/01/2020	Maturity		2,500,000	2,500,000	2,503,000	2,500,769	0	(769)	0	(769)	0	2,500,000	0	0	0	32,717	05/01/2020
17275R-AH-5	CISCO SYSTEMS INC 4.450% 01/15/20		01/15/2020	Maturity		2,000,000	2,000,000	1,997,040	1,999,986	0	14	0	14	0	2,000,000	0	0	0	44,500	01/15/2020
173100-AR-9	CMISI 2006-6 B1 6.000% 11/25/36		12/01/2020	Paydown		0	17,777	8,757	10,628	0	(10,628)	0	(10,628)	0	0	0	0	0	245	11/25/2036
17312H-AE-9	CRMSI 2007-2 A5 4.972% 06/25/37		12/01/2020	Paydown		24,600	24,600	24,599	23,757	0	843	0	843	0	24,600	0	0	0	1,234	06/25/2037
17321J-AE-4	CGMT 2013-GC15 AAB 3.942% 09/10/46		12/01/2020	Paydown		202,456	202,456	208,525	204,076	0	(1,620)	0	(1,620)	0	202,456	0	0	0	4,664	09/10/2046
17322N-AA-2	CMLTI 2014-J1 A1 3.500% 06/25/44		12/01/2020	Paydown		1,376,377	1,376,377	1,381,323	1,381,122	0	(4,745)	0	(4,745)	0	1,376,377	0	0	0	30,978	06/25/2044
18538R-AG-8	CLEARWATER PAPER CORP 4.500% 02/01/23		09/17/2020	Call 100.7500		113,848	113,000	112,859	112,867	0	31	0	31	0	112,898	0	102	102	6,582	02/01/2023
19260M-AA-4	COIN 2017-1A A2 5.216% 04/25/47		10/25/2020	Paydown		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,630	04/25/2047
198280-AD-1	COLUMBIA PIPELINE GROUP 3.300% 06/01/20		06/01/2020	Maturity		2,000,000	2,000,000	2,011,600	2,007,839	0	(7,839)	0	(7,839)	0	2,000,000	0	0	0	33,000	06/01/2020
20268J-AC-7	COMMONSPIRIT HEALTH 4.187% 10/01/49		03/10/2020	RBC/DAIN		559,499	491,000	499,121	499,121	0	0	0	0	0	499,121	0	60,378	60,378	11,478	10/01/2049
202795-HV-5	COMMONWEALTH EDISON 4.000% 08/01/20		08/01/2020	Maturity		1,000,000	1,000,000	1,075,160	1,007,053	0	(7,053)	0	(7,053)	0	1,000,000	0	0	0	40,000	08/01/2020
224044-CG-0	COX COMMUNICATIONS INC 3.350% 09/15/26		01/09/2020	MORGAN STANLEY FIXED INC		3,233,367	3,123,000	3,069,159	3,080,349	0	188	0	188	0	3,080,537	0	152,830	152,830	34,292	09/15/2026
224044-CG-0	COX COMMUNICATIONS INC 3.350% 09/15/26		01/09/2020	NATIONAL INT Active Corp 26		970,925	938,000	921,829	925,190	0	38	0	38	0	925,227	0	45,697	45,697	9,951	09/15/2026
225310-AK-7	CREDIT ACCEPTANC 7.375% 03/15/23		03/16/2020	Call 101.8440		2,288,435	2,247,000	2,230,788	2,238,574	0	484	0	484	0	2,239,059	0	7,941	7,941	124,293	03/15/2023
22540A-BT-4	CSFB 1997-1R 1M5 7.614% 09/30/24		09/01/2020	Paydown		45	45	45	0	0	45	0	45	0	45	0	0	0	1	09/30/2024
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		12/01/2020	Paydown		10,141	10,141	9,759	9,855	0	286	0	286	0	10,141	0	0	0	262	06/25/2033
22822V-AH-4	CROWN CASTLE INTL CORP 3.650% 09/01/27		04/09/2020	US BANCORP		155,915	150,000	158,840	158,837	0	(305)	0	(305)	0	158,532	0	(2,617)	(2,617)	3,391	09/01/2027
22970*-AA-8	BNSF LEASE PP 4.070% 05/15/34		12/15/2020	Various		101,600	101,600	101,600	101,600	0	0	0	0	0	101,600	0	0	0	2,285	05/15/2034
233046-AF-8	DNKN 2017-1A A211 4.030% 11/20/47		11/20/2020	Paydown		52,500	52,500	52,500	52,500	0	0	0	0	0	52,500	0	0	0	1,410	11/20/2047
233046-AJ-0	DNKN 2019-1A A21 3.787% 05/20/49		11/20/2020	Paydown		52,500	52,500	52,500	52,500	0	0	0	0	0	52,500	0	0	0	1,325	05/20/2049
233046-AK-7	DNKN 2019-1A A211 4.021% 05/20/49		11/20/2020	Paydown		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	1,206	05/20/2049
23305X-AA-9	DBUBS 2011-LC2A A1 3.527% 07/10/44		12/01/2020	Paydown		675,915	675,915	682,645	676,167	0	(252)	0	(252)	0	675,915	0	0	0	13,166	07/10/2044
23305X-AD-3	DBUBS 2011-LC2A A4 4.537% 07/10/44		12/01/2020	Paydown		1,559,278	1,559,278	1,554,942	1,557,093	0	2,185	0	2,185	0	1,559,278	0	0	0	58,517	07/10/2044
233293-AP-4	DPL INC 4.350% 04/15/29		03/24/2020	Tax Free Exchange		5,447,135	5,500,000	5,444,900	5,445,707	0	1,428	0	1,428	0	5,447,135	0	0	0	119,625	04/15/2029
24422E-UN-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	0	6,000,000	0	0	0	98,046	07/10/2020
24704G-AA-1	Dell Equipment F2020 rust 2020-2 A1 0.315% 09/22/21		12/22/2020	Paydown		1,066,234	1,066,234	1,066,234	1,066,234	0	0	0	0	0	1,066,234	0	0	0	573	09/22/2021
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		12/01/2020	Paydown		29,555	31,604	28,796	29,265	0	290	0	290	0	29,555	0	0	0	816	09/25/2035
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		12/01/2020	Paydown		66,121	66,121	57,031	52,339	0	13,783	0	13,783	0	66,121	0	0	0	1,457	07/25/2036
256746-AE-8	DOLLAR TREE INC 1.835% 04/17/20		04/10/2020	Call 100.0000		2,300,000	2,300,000	2,300,000	2,300,000	0	0	0	0	0	2,300,000	0	0	0	21,830	04/17/2020
25755T-AE-0	DPABS 2015-1A A211 4.474% 10/25/45		10/25/2020	Paydown		50,000	50,000	51,104	50,892	0	(892)	0	(892)	0	50,000	0	0	0	1,398	10/25/2045
25755T-AH-3	DPABS 2017-1A A23 4.118% 07/25/47		10/25/2020	Paydown		80,000	80,000	80,864	80,468	0	(468)	0	(468)	0	80,000	0	0	0	2,059	07/25/2047
25755T-AJ-9	DPABS 2018-1A A21 4.116% 07/25/48		10/25/2020	Paydown		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	1,029	07/25/2048
25755T-AL-4	DPABS 2019-1A A2 3.668% 10/25/49		10/25/2020	Paydown		70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	1,434	10/25/2049
260543-CM-3	DOW CHEMICAL CO 4.550% 11/30/25		01/01/2020	Tax Free Exchange		103,908	104,000	103,895	103,909	0	(1)	0	(1)	0	103,908	0	0	0	2,300	11/30/2025
26208L-AD-0	HONK 2019-1A A2 4.641% 04/20/49		10/20/2020	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	290	04/20/2049
26442C-AJ-3	DUKE ENERGY CAROLINAS 4.300% 06/15/20		06/15/2020	Various		2,000,000	2,000,000	2,013,600	2,000,750	0	(750)	0	(750)	0	2,000,000	0	0	0	43,000	06/15/2020
278865-BE-9	ECOLAB INC 4.800% 03/24/30		03/31/2020	MORGAN STANLEY FIXED INC		224,724	200,000	200,763	200,763	0	(1)	0	(1)	0	200,762	0	23,962	23,962	213	03/24/2030
28370T-AA-7	EL PASO PIPELINE 6.500% 04/01/20		04/01/2020	Maturity		4,000,000	4,000,000	3,999,740	4,000,000	0										

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
34417M-AB-3	FOCUS 2017-1A A211 5.093% 04/30/47		10/30/2020	Paydown		146,150	146,150	146,490	146,450	0	(300)	0	(300)	0	146,150	0	0	0	4,652	04/30/2047
345397-ZW-6	FORD MOTOR CREDIT 4.542% 08/01/26		08/10/2020	BANK of AMERICA SEC		307,840	296,000	304,717	304,717	0	(687)	0	(687)	0	304,030	0	3,810	3,810	13,855	08/01/2026
345838-AA-4	FOREST LABORATORIES INC 5.000% 12/15/21		05/15/2020	Tax Free Exchange		2,038,208	2,000,000	2,183,920	2,048,520	0	(10,312)	0	(10,312)	0	2,038,208	0	0	0	43,667	12/15/2021
35137L-AD-7	FOX CORP 5.476% 01/25/39		03/06/2020	Tax Free Exchange		5,021,846	5,000,000	5,022,660	5,022,026	0	(180)	0	(180)	0	5,021,846	0	0	0	188,618	01/25/2039
35137L-AE-5	FOX CORP 5.576% 01/25/49		03/06/2020	Tax Free Exchange		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	76,825	01/25/2049
36192K-AU-1	GSMS 2012-GCJ7 AAB 2.935% 05/10/45		12/01/2020	Paydown		2,268,198	2,268,198	2,313,559	2,269,994	0	(1,796)	0	(1,796)	0	2,268,198	0	0	0	49,852	05/10/2045
36198F-AF-9	GSMS 2013-GC14 AAB 3.817% 08/10/46		12/01/2020	Paydown		1,040,429	1,040,429	1,071,605	1,047,519	0	(7,090)	0	(7,090)	0	1,040,429	0	0	0	21,695	08/10/2046
3622MM-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		12/01/2020	Paydown		62,330	64,963	61,887	63,757	0	(1,427)	0	(1,427)	0	62,330	0	0	0	1,867	05/25/2037
3622MM-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		12/01/2020	Paydown		124,339	128,427	104,989	120,537	0	3,801	0	3,801	0	124,339	0	0	0	3,482	05/25/2037
36249K-AA-8	GSMS 2010-C1 A1 3.679% 08/10/43		01/01/2020	Paydown		8,721	8,721	8,983	8,721	0	0	0	0	0	8,721	0	0	0	27	08/10/2043
36249K-AC-4	GSMS 2010-C1 A2 4.592% 08/10/43		12/01/2020	Paydown		2,168,204	2,168,204	2,233,164	2,169,789	0	(1,584)	0	(1,584)	0	2,168,204	0	0	0	33,284	08/10/2043
364725-BC-4	GANNETT CO 5.500% 09/15/24		10/13/2020	Various		221,996	218,000	227,265	218,018	0	0	0	0	0	218,018	0	(18)	(18)	14,920	09/15/2024
368738-AA-4	CVS Gene Warren 5.830% 01/15/26		12/15/2020	Various		159,147	159,147	159,147	159,147	0	0	0	0	0	159,147	0	0	0	5,070	01/15/2026
36962G-4R-2	GEN ELEC CAP CORP 4.375% 09/16/20		04/17/2020	TENDER OFFER		289,870	287,000	321,406	290,407	0	(1,489)	0	(1,489)	0	288,918	0	952	952	7,569	09/16/2020
36962G-4Y-7	GEN ELEC CAP CORP 4.625% 01/07/21		05/14/2020	TENDER OFFER		880,475	859,000	926,855	869,541	0	(3,940)	0	(3,940)	0	865,601	0	14,874	14,874	34,432	01/07/2021
37045X-BD-7	GENERAL MOTORS FINL CO 3.700% 11/24/20		10/26/2020	Call 100.0000		5,280,000	5,280,000	5,283,028	5,280,621	0	(567)	0	(567)	0	5,280,054	0	(54)	(54)	179,080	11/24/2020
37185L-AH-5	GENESIS ENERGY 6.750% 08/01/22		01/10/2020	TENDER OFFER		2,313,088	2,268,000	2,236,906	2,254,816	0	192	0	192	0	2,255,008	0	58,080	58,080	70,166	08/01/2022
37331N-AB-7	GEORGIA-PACIFIC LLC 5.400% 11/01/20		11/01/2020	Maturity		4,000,000	4,000,000	4,048,800	4,005,500	0	(5,500)	0	(5,500)	0	4,000,000	0	0	0	216,000	11/01/2020
37956A-AA-1	SEACO 2017-1A A 3.850% 04/15/37		11/17/2020	Paydown		1,232,810	1,232,810	1,211,429	1,216,274	0	16,537	0	16,537	0	1,232,810	0	0	0	33,379	04/15/2037
382550-BA-8	GOODYEAR TIRE & RUBBER 8.750% 08/15/20		08/15/2020	Various		427,000	427,000	478,175	431,590	0	(4,590)	0	(4,590)	0	427,000	0	0	0	37,363	08/15/2020
389375-AK-2	GRAY TELEVISION INC 5.125% 10/15/24		10/19/2020	Various Redemption		6,153,780	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	464,697	10/15/2024
39121J-AE-0	GREAT RIVER ENERGY 6.254% 07/01/38		07/01/2020	100.0000		684,616	684,616	617,440	629,152	0	55,464	0	55,464	0	684,616	0	0	0	288,077	07/01/2038
398905-AL-3	GROUP 1 AUTOMOTIVE INC 5.250% 12/15/23		04/02/2020	Call 102.6250		307,875	300,000	285,000	287,592	0	707	0	707	0	288,299	0	11,701	11,701	12,556	12/15/2023
42806D-BG-3	HERTZ 2017-2A A 3.290% 10/25/23		12/25/2020	Paydown		15,438,821	15,438,821	15,885,100	15,853,515	0	(414,694)	0	(414,694)	0	15,438,821	0	0	0	337,084	10/25/2023
42806D-BQ-1	HERTZ 2018-1A A 3.290% 02/25/24		12/25/2020	Paydown		3,088,773	3,088,773	3,088,436	3,088,556	0	217	0	217	0	3,088,773	0	0	0	67,441	02/25/2024
437089-AE-5	INHEL 2006-1 A5 6.522% 05/25/36		12/01/2020	Paydown		81,162	81,162	13,165	1,264	0	79,898	0	79,898	0	81,162	0	0	0	880	05/25/2036
459745-GO-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	177,000	0	3,983	3,983	6,253	04/15/2021
46187B-AA-1	IHSFR 2017-SFR2 A 1.003% 12/17/36		12/17/2020	Paydown		625,078	625,078	625,078	625,078	0	0	0	0	0	625,078	0	0	0	6,122	12/17/2036
46284P-AP-9	IRON MOUNTAIN INC 5.750% 08/15/24		07/02/2020	Call 100.9580		201,916	200,000	206,600	200,666	0	(537)	0	(537)	0	200,128	0	(128)	(128)	12,042	08/15/2024
46289R-AA-3	IRON MOUNTAIN US HLDNGS 5.375% 06/01/26		08/21/2020	Call 106.3409		645,489	607,000	591,825	593,308	0	1,151	0	1,151	0	594,459	0	12,541	12,541	62,053	06/01/2026
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 6.060%		09/25/35	Paydown		1,676	1,676	1,676	1,676	0	0	0	0	0	1,676	0	0	0	48	09/25/2035
464120-AE-7	IRIWE 2006-2 2A4 6.670% 02/25/36		12/01/2020	Paydown		16,287	16,287	15,907	12,440	0	3,847	0	3,847	0	16,287	0	0	0	603	02/25/2036
46616P-AA-1	HENDR 2011-1A A 4.700% 10/15/56		12/15/2020	Paydown		504,989	504,989	561,721	555,690	0	(50,701)	0	(50,701)	0	504,989	0	0	0	12,625	10/15/2056
46616Y-AA-2	HENDR 2012-2A A 3.840% 10/15/59		12/15/2020	Paydown		491,160	491,160	505,895	503,877	0	(12,717)	0	(12,717)	0	491,160	0	0	0	10,233	10/15/2059
46617A-AA-3	HENDR 2012-3A A 3.220% 09/15/65		12/15/2020	Paydown		642,168	642,168	631,532	632,499	0	9,668	0	9,668	0	642,168	0	0	0	11,610	09/15/2065
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		12/15/2020	Paydown		272,722	272,722	272,568	272,593	0	129	0	129	0	272,722	0	0	0	6,114	03/15/2063
46618A-AA-2	HENDR 2014-2A A 3.610% 01/17/73		12/15/2020	Paydown		237,372	237,372	237,218	237,244	0	128	0	128	0	237,372	0	0	0	4,644	01/17/2073
46618H-AA-7	HENDR 2014-3A A 3.500% 06/15/77		12/15/2020	Paydown		525,733	525,733	525,497	525,527	0	206	0	206	0	525,733	0	0	0	10,112	06/15/2077
46618L-AA-8	HENDR 2015-1A A 3.260% 09/15/72		12/15/2020	Paydown		1,547,627	1,547,627	1,537,304	1,538,504	0	9,123	0	9,123	0	1,547,627	0	0	0	29,583	09/15/2072
46619R-AA-4	HENDR 2015-2A A 3.870% 03/15/58		12/15/2020	Paydown		471,556	471,556	471,188	471,262	0	294	0	294	0	471,556	0	0	0	9,957	03/15/2058
46619X-AA-1																				

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
491674-BE-6	KU ENERGY CORP	3.250% 11/01/20		03/09/2020	MORGAN STANLEY FIXED INC		2,013,100	2,000,000	1,992,838	1,999,274	0	168	0	168	0	1,999,442	0	13,658	13,658	23,472	11/01/2020
50075N-BA-1	KRAFT FOODS INC	5.375% 02/10/20		02/10/2020	Maturity		1,000,000	1,000,000	991,760	999,886	0	114	0	114	0	1,000,000	0	0	0	26,875	02/10/2020
50076Q-AZ-9	KRAFT FOODS GROUP INC	3.500% 06/06/22		05/19/2020	TENDER OFFER		6,240,000	6,000,000	6,110,372	6,040,017	0	(6,107)	0	(6,107)	0	6,033,910	0	206,090	206,090	95,083	06/06/2022
501044-CH-2	KROGER CO	6.150% 01/15/20		01/15/2020	Maturity		1,500,000	1,500,000	1,558,715	1,500,307	0	(307)	0	(307)	0	1,500,000	0	0	0	46,125	01/15/2020
525200-AG-9	RAST 2006-7 1A7	6.000% 11/25/36		12/01/2020	Paydown		111,740	120,235	102,427	98,124	0	13,617	0	13,617	0	111,740	0	0	0	3,509	11/25/2036
52521H-AD-5	LMT 2006-9 1A4	5.750% 01/25/37		12/01/2020	Paydown		30,328	32,896	26,965	27,579	0	2,750	0	2,750	0	30,328	0	0	0	0	01/25/2037
52522H-AN-2	LXS 2006-8 3A5	4.480% 06/25/36		12/01/2020	Paydown		58,048	57,670	54,318	54,318	0	3,730	0	3,730	0	58,048	0	0	0	1,471	06/25/2036
52523K-AJ-3	LXS 2006-17 WF5	5.950% 11/25/36		12/01/2020	Paydown		0	9,275	7,291	8,725	0	(8,725)	0	(8,725)	0	0	0	0	0	244	11/25/2036
52524M-AV-1	LXS 2007-9 WF3	6.320% 04/25/37		10/01/2020	Paydown		0	29,748	19,343	23,146	0	0	0	(23,146)	0	0	0	0	0	493	04/25/2037
52524P-AL-6	LXS 2007-6 3A5	4.552% 05/25/37		12/01/2020	Paydown		122,897	125,041	98,020	109,606	0	13,291	0	13,291	0	122,897	0	0	0	2,995	05/25/2037
532716-AU-1	L BRANDS INC.	5.625% 02/15/22		10/16/2020	TENDER OFFER		346,723	331,000	331,000	331,000	0	0	0	0	0	331,000	0	15,723	15,723	21,774	02/15/2022
548661-DU-8	LOWES COMPANIES	4.500% 04/15/30		03/27/2020	GOLDMAN SACHS		311,077	290,000	288,602	288,602	0	0	0	0	0	288,602	0	22,475	22,475	181	04/15/2030
552953-OF-6	MGM MIRAGE INC	5.500% 04/15/27		04/15/2020	SUMRIDGE PARTNERS		1,325,500	1,400,000	1,400,000	1,400,000	0	0	0	0	0	1,400,000	0	(74,500)	(74,500)	38,867	04/15/2027
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
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	247,346	02/15/2021
576360-AR-5	MASTERCARD INC	3.300% 03/26/27		03/27/2020	MORGAN STANLEY FIXED INC		211,290	200,000	199,442	199,442	0	1	0	1	0	199,443	0	11,847	11,847	92	03/26/2027
576434-RW-6	MALT 2004-5 B1	6.311% 06/25/34		12/01/2020	Paydown		0	123,376	113,564	111,271	0	(111,271)	0	(111,271)	0	0	0	0	0	3,886	06/25/2034
59156R-BP-2	METLIFE INC	3.804% Perpet.		10/10/2020	Call	100.0000	3,334,000	3,334,000	3,352,454	3,352,454	0	0	0	0	0	3,352,454	0	(18,454)	(18,454)	129,504	01/01/9999
59524E-AA-0	MID-ATLANTIC MILITARY CO	5.671% 08/01/25		08/01/2020	Various		290,800	290,800	290,800	290,800	0	0	0	0	0	290,800	0	0	0	12,385	08/01/2025
599809-AE-0	MCMLT 2015-1 A3	3.000% 06/25/56		10/01/2020	Paydown		2,789,992	2,789,992	2,858,434	2,796,345	0	(6,353)	0	(6,353)	0	2,789,992	0	0	0	40,914	06/25/2056
599809-AG-5	MCMLT 2015-1 A4	3.000% 06/25/56		12/01/2020	Paydown		1,695,548	1,695,548	1,688,395	1,690,839	0	4,708	0	4,708	0	1,695,548	0	0	0	48,396	06/25/2056
61690G-AC-5	MSBAM 2014-C14 ASB	3.581% 02/15/47		12/01/2020	Paydown		206,793	206,793	212,985	208,389	0	(1,596)	0	(1,596)	0	206,793	0	0	0	4,442	02/15/2047
61690G-AE-1	MSBAM 2014-C14 A4	3.787% 02/15/47		10/01/2020	Paydown		1,312,980	1,312,980	1,326,044	1,316,539	0	(3,559)	0	(3,559)	0	1,312,980	0	0	0	41,435	02/15/2047
61690Q-AC-3	MSBAM 2015-C23 ASB	3.398% 07/15/50		12/01/2020	Paydown		1,864,376	1,864,376	1,920,225	1,885,466	0	(21,090)	0	(21,090)	0	1,864,376	0	0	0	50,125	07/15/2050
61691C-AA-7	MSCOG 2016-SNR A	3.460% 11/15/34		05/01/2020	Paydown		1,447,031	1,447,031	1,446,997	1,446,616	0	415	0	415	0	1,447,031	0	0	0	72,335	11/15/2034
617458-AG-9	MSC 2011-C1 A4	5.033% 09/15/47		10/01/2020	Paydown		1,748,411	1,748,411	1,783,330	1,748,755	0	(344)	0	(344)	0	1,748,411	0	0	0	38,949	09/15/2047
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A	6.092% 10/25/36		12/01/2020	Paydown		84,376	84,376	46,677	39,897	0	44,479	0	44,479	0	84,376	0	0	0	961	10/25/2036
61752R-AJ-1	MSM 2007-3XS 2A3S	5.858% 01/25/47		12/01/2020	Paydown		90,573	90,573	54,580	45,363	0	45,210	0	45,210	0	90,573	0	0	0	1,128	01/25/2047
61763K-AY-0	MSBAM 2014-C15 ASB	3.654% 04/15/47		12/01/2020	Paydown		296,266	296,266	305,148	298,918	0	(2,652)	0	(2,652)	0	296,266	0	0	0	11,046	04/15/2047
61767F-BB-6	MSC 2016-UB11 XA	1.507% 08/15/49		12/01/2020	Paydown		0	0	418,514	267,844	0	(267,844)	0	(267,844)	0	0	0	0	0	47,302	08/15/2049
629394-AA-5	NTC CAPITAL I	0.757% 01/15/27		01/09/2020	NATIONAL INT Active Corp 26		1,414,458	1,500,000	1,402,500	1,406,585	0	261	0	261	0	1,406,846	0	7,612	7,612	9,033	01/15/2027
62942K-AA-4	NPMT 2013-1 A1	3.250% 07/25/43		12/01/2020	Paydown		1,078,291	1,078,291	1,061,545	1,065,094	0	13,198	0	13,198	0	1,078,291	0	0	0	20,213	07/25/2043
63730*-AB-1	NAT RAIL SR ON SEC PP	3.600% 11/15/33		11/15/2020	Various		465,753	465,753	465,753	465,753	0	0	0	0	0	465,753	0	0	0	11,589	11/15/2033
63730*-AC-9	NAT RAIL SR ON SEC PP	3.810% 11/15/31		11/15/2020	Various		633,481	633,481	633,481	633,481	0	0	0	0	0	633,481	0	0	0	13,479	11/15/2031
64952W-CR-2	NEW YORK LIFE GLOBAL	0.750% 06/10/22		11/10/2020	TD SECURITIES		4,730,315	4,700,000	4,665,831	4,675,304	0	8,841	0	8,841	0	4,684,146	0	46,169	46,169	62,042	06/10/2022
64952W-CX-9	NEW YORK LIFE GLOBAL	3.000% 01/10/28		04/30/2020	WELLS FARGO		107,509	100,000	104,509	104,509	0	(164)	0	(164)	0	104,345	0	3,164	3,164	2,450	01/10/2028
651229-AV-8	NEWELL BRANDS INC	3.850% 04/01/23		11/30/2020	Various		2,271,510	2,148,000	2,147,334	2,147,670	0	89	0	89	0	2,147,759	0	123,751	123,751	103,881	04/01/2023
65333K-BB-6	NEXTERA ENERGY CAPITAL PFD			10/24/2020	TENDER OFFER		625,000	25,000	531,867	531,867	0	0	0	0	0	531,867	0	93,133	93,133	32,031	09/25/2043
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	1,414,127	0	(2,739)	0	(2,739)	0	1,411,388	0	(7,388)	(7,388)	130,316	08/01/2024
655663-D8-8	NORDSON CORP PP	2.620% 07/26/21		07/26/2020	Redemption		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	5,240	07/26/2021
66989H-AD-0	NOVARTIS CAPITAL CORP	4.400% 04/24/20		04/24/2020	Maturity		1,000,000	1,000,000	992,370	999,711	0	289	0	289	0	1,000,000	0	0	0	22,000	04/24/2020
67059T-AB-1	NUSTAR LOGISTICS	4.800% 09/01/20		01/09/2020	Various		2,022,500	2,000,000	1,996,140	1,999,689	0	12	0	12	0	1,999,701	0	22,799	22,799	34,572	09/01/2020
674215-AG-3	OASIS PETROLEUM INC NEW	6.875% 03/15/22		11/20/2020	Taxable Exchange Redemption		122,026	356,000	71,553	356,000	0	284	284,447	(284,163)	0	71,838	0	50,189	50,189	12,238	03/15/2022
679574-AG-8	OLD DOMINION ELECTRIC	6.210% 12/01/28		12/01/2020	Redemption		83,333	83,333	83,333	83,333	0	0	0	0	0	83,333	0	0	0	5,175	12/01/2028
679574-AH-6	OLD DOMINION ELECTRIC	5.676% 12/01/28		12/01/2020	Redemption		41,668	41,668	39,635	40,482	0	1,186	0	1,186	0	41,668	0	0	0	2,365	12/01/2028
693456-AN-5	PMTLT 2013-J1 B1	3.561% 09/25/43		12/01/2020	Paydown		1,621,335	1,621,335	1,623,109	1,621,417	0	(81)	0	(81)	0	1,621,335	0	0	0	40,256	09/25/2043
693476-BL-6	PNC FUNDING CORP	4.375% 08/11/20		08/11/2020	Various		2,000,000	2,000,000	1,989,120	1,999,191	0	809	0	809	0	2,000,000	0	0	0	87,500	08/11/2020

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
69349A-AA-0	PNC CAPITAL TRUST C 0.795% 06/01/28		01/09/2020	NATIONAL INT Active Corp 26		1,305,939	1,385,000	1,288,050	1,292,168	0	211	0	211	0	1,292,379	0	13,559	13,559	3,725	06/01/2028
69371V-AA-5	PSMC 2018-1 A1 3.500% 02/25/48		12/01/2020	Paydown		1,331,016	1,331,016	1,314,170	1,315,219	0	15,796	0	15,796	0	1,331,016	0	0	0	27,878	02/25/2048
694308-GE-1	PACIFIC GAS & EL 6.050% 03/01/34		07/13/2020	Taxable Exchange		9,114,040	8,000,000	7,922,363	7,945,816	0	1,293	0	1,293	0	7,947,110	0	1,166,930	1,166,930	500,267	03/01/2034
694308-JJ-7	PACIFIC GAS & EL 3.500% 08/01/50		11/24/2020	JP MORGAN SEC		585,198	583,000	573,235	573,235	0	44	0	44	0	573,279	0	11,919	11,919	8,956	08/01/2050
702150-AD-5	PARTY CITY HOLDINGS INC 6.625% 08/01/26		08/11/2020	Taxable Exchange		655,539	2,346,000	496,038	2,366,500	0	(2,211)	1,867,895	(1,870,106)	0	496,394	0	159,146	159,146	77,711	08/01/2026
70457L-AA-2	PEABODY SEC FIN CORP 6.000% 03/31/22		11/10/2020	JEFFERIES & CO		117,128	291,000	293,546	292,642	0	(1,130)	0	(1,130)	0	291,512	0	(174,384)	(174,384)	19,546	03/31/2022
70959W-AE-3	PENSKO AUTO GROUP INC 5.750% 10/01/22		10/01/2020	Call 100.0000		3,000,000	3,000,000	2,970,000	2,986,178	0	3,546	0	3,546	0	2,989,723	0	10,277	10,277	172,500	10/01/2022
713448-BR-8	PEPSICO INC 3.125% 11/01/20		11/01/2020	Maturity		1,000,000	1,000,000	1,019,470	1,002,099	0	(2,099)	0	(2,099)	0	1,000,000	0	0	0	31,250	11/01/2020
73019F-AB-8	PNC EQUIP FIN LLC PP 3.000% 09/13/27		09/13/2020	Various		69,511	69,511	69,511	69,511	0	0	0	0	0	69,511	0	0	0	1,564	09/13/2027
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	152,674	07/30/2049
74166Y-AA-8	PROSE 2019-1A A2 4.475% 07/30/49		07/30/2020	Paydown		33,750	33,750	33,750	33,750	0	0	0	0	0	33,750	0	0	0	755	07/30/2049
74333J-AA-9	PROG 2017-SFR1 A 2.768% 08/17/34		11/01/2020	Paydown		27,928	27,928	27,928	27,912	0	16	0	16	0	27,928	0	0	0	500	08/17/2034
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	2,539,936	0	(2,850)	0	(2,850)	0	2,537,086	0	(12,086)	(12,086)	395,302	08/15/2023
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		12/01/2020	Paydown		22,268	36,419	30,468	31,614	0	(9,346)	0	(9,346)	0	22,268	0	0	0	1,328	06/25/2036
74955E-AA-7	RGS FUNDING CORP 9.810% 12/07/21		12/07/2020	Redemption 100.0000	25	25	29	26	0	(1)	0	0	(1)	0	25	0	0	0	1	12/07/2021
74968R-AA-3	RPIT 2019-1 A 2.750% 10/25/63		12/25/2020	Paydown		1,233,587	1,233,587	1,233,394	1,233,394	0	193	0	193	0	1,233,587	0	0	0	13,009	10/25/2063
755111-BR-1	RAYTHEON CO 4.400% 02/15/20		02/15/2020	Maturity		1,000,000	1,000,000	997,550	999,967	0	33	0	33	0	1,000,000	0	0	0	22,000	02/15/2020
755111-BT-7	RAYTHEON CO 3.125% 10/15/20		10/15/2020	Various		2,000,000	2,000,000	1,828,590	1,983,544	0	16,456	0	16,456	0	2,000,000	0	0	0	62,500	10/15/2020
75970J-AD-8	RAMC 2007-1 AF1 5.742% 04/25/37		02/01/2020	Paydown		1,101	1,101	600	407	0	894	0	894	0	1,101	0	0	0	11	04/25/2037
75970J-AJ-5	RAMC 2007-1 AF6 5.710% 04/25/37		06/01/2020	Paydown		1,431	1,431	792	535	0	896	0	896	0	1,431	0	0	0	14	04/25/2037
759950-GV-4	RAMC 2006-1 AF3 5.608% 05/25/36		12/01/2020	Paydown		57,882	57,882	41,484	32,567	0	25,316	0	25,316	0	57,882	0	0	0	1,657	05/25/2036
76110W-SZ-0	RASC 2003-KS7 A15 5.750% 09/25/33		12/01/2020	Paydown		213,865	213,865	186,063	198,502	0	15,363	0	15,363	0	213,865	0	0	0	5,213	09/25/2033
761118-X0-6	RALI 2006-QS3 1A12 6.000% 03/25/36		12/01/2020	Paydown		26,109	33,006	27,198	29,966	0	(3,857)	0	(3,857)	0	26,109	0	0	0	1,067	03/25/2036
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		12/01/2020	Paydown		34,973	45,065	40,617	40,428	0	(5,456)	0	(5,456)	0	34,973	0	0	0	1,178	11/25/2035
761173-BT-2	REYNOLDS AMERICAN INC 6.875% 05/01/20		05/01/2020	Maturity		800,000	800,000	824,192	811,434	0	(11,434)	0	(11,434)	0	800,000	0	0	0	27,500	05/01/2020
77340R-AR-8	ROCKIES EXPRESS PIPELINE 4.950% 07/15/29		05/19/2020	JP MORGAN SEC		2,700,000	3,000,000	2,994,780	2,995,662	0	199	0	199	0	2,995,861	0	(295,861)	(295,861)	164,588	07/15/2029
78012K-ZD-2	ROYAL BANK OF CANADA 0.946% 02/01/22		11/10/2020	RBC/DAIN		10,078,100	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	78,100	78,100	194,594	02/01/2022
78013X-RJ-9	ROYAL BANK OF CANADA 0.558% 07/22/20		05/22/2020	RBC/DAIN		4,907,105	4,900,000	4,900,000	4,900,000	0	0	0	0	0	4,900,000	0	7,105	7,105	59,960	07/22/2020
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
78403D-AK-6	SBA TOWER 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	83,513	07/09/2021
78419C-AG-9	SGCMS 2016-CS XA 1.958% 10/10/48		12/01/2020	Paydown		0	0	171,227	106,222	0	(106,222)	0	(106,222)	0	0	0	0	0	14,239	10/10/2048
78471K-AE-1	SFPMT 2016-1A 1A4 3.000% 11/25/46		12/01/2020	Paydown		1,835,688	1,835,688	1,751,074	1,756,685	0	79,002	0	79,002	0	1,835,688	0	0	0	35,860	11/25/2046
785592-AE-6	SABINE PASS LIQUEFACTION 5.625% 02/01/21		06/08/2020	Various		845,279	829,000	837,341	830,518	0	(602)	0	(602)	0	829,916	0	(916)	(916)	56,045	02/01/2021
79466L-AF-1	SALESFORCE.COM INC 3.700% 04/11/28		03/09/2020	Various		4,641,040	4,000,000	3,999,000	3,999,147	0	17	0	17	0	3,999,164	0	641,876	641,876	61,667	04/11/2028
80285W-AA-5	0.282% 10/15/21		12/15/2020	Paydown		4,849,176	4,849,176	4,849,176	4,849,176	0	0	0	0	0	4,849,176	0	0	0	2,016	10/15/2021
816851-BD-0	SEMPRA ENERGY 0.737% 01/15/21		10/09/2020	Call 100.0000		1,775,000	1,775,000	1,771,574	1,772,486	0	1,862	0	1,862	0	1,774,348	0	652	652	32,803	01/15/2021
81745B-AN-5	SEMT 2013-6 B2 3.507% 05/25/43		12/01/2020	Paydown		1,201,909	1,201,909	1,197,684	1,198,033	0	3,876	0	3,876	0	1,201,909	0	0	0	27,634	05/25/2043
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		12/01/2020	Paydown		160,213	160,213	157,434	157,915	0	2,298	0	2,298	0	160,213	0	0	0	3,457	07/25/2043
81745H-AK-8	SEMT 2014-2 B1 4.083% 07/25/44		12/01/2020	Paydown		2,103,343	2,103,343	2,247,373	2,191,987	0	(88,644)	0	(88,644)	0	2,103,343	0	0	0	55,356	07/25/2044
81745J-AA-6	SEMT 2013-11 A1 3.500% 09/25/43		12/01/2020	Paydown		1,432,371	1,432,371	1,392,981	1,392,162											

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
86184R-AA-5	SMPT 2017-MONT A 0.994% 08/20/30		01/21/2020	Paydown		8,714,944	8,714,944	8,714,944	8,714,944	0	0	0	0	0	8,714,944	0	0	0	19,624	08/20/2030
86765B-AG-4	SUNOCO LOGISTICS PARTNER 5.500% 02/15/20		02/15/2020	Various		1,000,000	1,000,000	996,720	999,949	0	51	0	51	0	1,000,000	0	0	0	27,500	02/15/2020
86787X-AA-3	SUNTRUST CAPITAL I 0.890% 05/15/27		01/09/2020	NATIONAL INT Active Corp 26		1,991,350	2,083,000	1,945,001	1,957,950	0	333	0	333	0	1,958,282	0	33,068	33,068	8,210	05/15/2027
87265H-AE-9	TRI POINTE GROUP INC 4.875% 07/01/21		06/09/2020	TENDER OFFER		5,125,000	5,000,000	4,971,850	4,991,078	0	2,546	0	2,546	0	4,993,624	0	131,376	131,376	229,531	07/01/2021
88031Q-AA-8			12/30/2020	Various		540,183	540,183	540,183	540,183	0	0	0	0	0	540,183	0	0	0	20,659	03/30/2024
88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		12/15/2020	Paydown		366,809	366,809	420,426	400,148	0	(33,339)	0	(33,339)	0	366,809	0	0	0	10,228	07/15/2059
88642R-AA-7	TIDEWATER INC. PP 8.000% 08/01/22		11/12/2020	Various		124,120	122,617	122,236	120,392	0	(764)	0	(764)	0	119,628	0	4,492	4,492	10,300	08/01/2022
89172H-AK-3	TPMT 2015-3 A1B 3.000% 03/25/54		12/01/2020	Paydown		1,480,784	1,480,784	1,481,272	1,479,142	0	1,643	0	1,643	0	1,480,784	0	0	0	25,504	03/25/2054
89236T-DK-8	TOYOTA 2.250% 10/18/23		02/05/2020	WELLS FARGO		5,077,900	5,000,000	4,986,800	4,992,580	0	187	0	187	0	4,992,768	0	85,132	85,132	34,063	10/18/2023
89376V-AA-8	TRANSMONTAIGE PARTNERS 6.125% 02/15/26		12/14/2020	STIFEL NICHOLAS		1,493,740	1,482,000	1,482,000	1,482,000	0	0	0	0	0	1,482,000	0	11,740	11,740	120,989	02/15/2026
89417E-AG-4	TRAVELERS COS INC 3.900% 11/01/20		03/09/2020	TD SECURITIES		2,030,560	2,000,000	2,007,740	2,000,763	0	(176)	0	(176)	0	2,000,587	0	29,973	29,973	28,167	11/01/2020
89680H-AA-0	TOF 2020-1A A 2.110% 09/20/45		12/20/2020	Paydown		106,256	106,256	106,236	106,236	0	20	0	20	0	106,256	0	0	0	367	09/20/2045
90269G-AD-3	UBSCM 2012-C1 AAB 3.002% 05/10/45		12/01/2020	Paydown		1,397,653	1,397,653	1,418,605	1,399,490	0	(1,837)	0	(1,837)	0	1,397,653	0	0	0	22,865	05/10/2045
90278L-AZ-2	UBSCM 2018-C15 XA 0.941% 12/15/51		12/01/2020	Paydown		0	0	24,961	22,605	0	(22,605)	0	(22,605)	0	0	0	0	0	2,046	12/15/2051
90349Q-AC-6	USBB 2012-C3 A3 2.728% 08/10/49		02/01/2020	Paydown		23,305	23,305	23,887	23,294	0	11	0	11	0	23,305	0	0	0	68	08/10/2049
90654B-CD-2	UNION ELECTRIC 5.000% 02/01/20		02/01/2020	Maturity		1,000,000	1,000,000	1,100,740	1,001,457	0	(1,457)	0	(1,457)	0	1,000,000	0	0	0	25,000	02/01/2020
90932Q-AA-3	UNITED AIR 2016-2 A PTT 3.100% 10/07/28		10/07/2020	Various		528,620	528,620	528,620	528,620	0	0	0	0	0	528,620	0	0	0	12,290	10/07/2028
911365-BH-6	NA UNITED RENTALS 4.625% 10/15/25		10/15/2020	Various		5,115,650	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	346,900	10/15/2025
911365-BK-9	NA UNITED RENTALS 6.500% 12/15/26		08/10/2020	Call 111.0884		1,772,972	1,596,000	1,669,815	1,660,973	0	(7,072)	0	(7,072)	0	1,653,902	0	(57,902)	(57,902)	244,691	12/15/2026
91324P-BM-3	UNITEDHEALTH GROUP INC 3.875% 10/15/20		10/15/2020	Maturity		1,000,000	1,000,000	1,075,180	1,005,495	0	(5,495)	0	(5,495)	0	1,000,000	0	0	0	38,750	10/15/2020
91830M-AG-1	VNDI 2013-PENN B 3.947% 12/13/29		11/01/2020	Paydown		2,000,000	2,000,000	2,047,099	2,004,866	0	(4,866)	0	(4,866)	0	2,000,000	0	0	0	73,680	12/13/2029
92556H-AC-1	VIACOMCBS INC 4.950% 05/19/50		08/10/2020	JP MORGAN SEC		441,301	359,000	341,003	341,003	0	58	0	58	0	341,061	0	100,239	100,239	4,097	05/19/2050
92783F-AA-4	VA INT'L GATEWAY PP 3.930% 06/30/30		12/31/2020	Various		81,868	81,868	81,868	81,868	0	0	0	0	0	81,868	0	0	0	28,469	06/30/2030
92890F-AV-8	WFRBS 2014-C20 ASB 3.638% 05/15/47		12/01/2020	Paydown		1,487,913	1,487,913	1,532,477	1,499,889	0	(11,976)	0	(11,976)	0	1,487,913	0	0	0	32,544	05/15/2047
92890N-AA-7	WFRBS 2012-C10 XA 1.523% 12/15/45		12/01/2020	Paydown		0	0	86,684	41,254	0	(41,254)	0	(41,254)	0	0	0	0	0	9,896	12/15/2045
92903P-AA-7	VORNADO DP LLC 2010-VND A1 2.970%		09/13/28	Paydown		268,356	268,356	268,356	268,295	0	62	0	62	0	268,356	0	0	0	1,773	09/13/2028
929227-2G-0	WAMU 2003-95 1A4 5.500% 06/25/33		12/01/2020	Paydown		31,772	31,772	26,530	25,423	0	6,349	0	6,349	0	31,772	0	0	0	901	06/25/2033
92936Q-AE-8	WFRBS 2012-C6 A3 3.143% 04/15/45		01/01/2020	Paydown		231,631	231,631	233,935	231,419	0	211	0	211	0	231,631	0	0	0	607	04/15/2045
92937F-AE-1	WFRBS 2013-C12 ASB 2.838% 03/15/48		12/01/2020	Paydown		577,945	577,945	572,256	576,192	0	1,753	0	1,753	0	577,945	0	0	0	7,231	03/15/2048
92938G-AE-8	WFRBS 2013-C17 ASB 3.558% 12/15/46		12/01/2020	Paydown		190,215	190,215	195,912	191,632	0	(1,417)	0	(1,417)	0	190,215	0	0	0	3,702	12/15/2046
92938J-AF-9	WFRBS 2013-UBS1 ASB 3.603% 03/15/46		12/01/2020	Paydown		199,722	199,722	205,702	201,183	0	(1,462)	0	(1,462)	0	199,722	0	0	0	3,964	03/15/2046
931142-CZ-4	WAL-MART 3.250% 10/25/20		03/09/2020	TD SECURITIES		5,065,050	5,000,000	4,980,950	4,998,202	0	424	0	424	0	4,998,626	0	66,424	66,424	61,389	10/25/2020
93934F-EQ-1	WAMLT 2005-9 2A4 5.500% 11/25/35		12/01/2020	Paydown		21,436	22,551	20,824	21,147	0	289	0	289	0	21,436	0	0	0	750	11/25/2035
93935B-AH-3	WAMLT 2006-5 3A6 6.268% 07/25/36		12/01/2020	Paydown		95,558	95,558	40,380	36,664	0	59,217	323	58,894	0	95,558	0	0	0	1,058	07/25/2036
949456-AA-5	WLKRG 2013-AA A 3.100% 03/15/29		12/15/2020	Paydown		147,785	147,785	147,764	147,784	0	1	0	1	0	147,785	0	0	0	2,311	03/15/2029
949458-AA-1	WLKRG 2015-AA A 2.790% 06/16/31		12/15/2020	Paydown		948,032	948,032	947,954	947,771	0	261	0	261	0	948,032	0	0	0	13,560	06/16/2031
94974B-GF-1	WELLS FARGO CO 2.150% 01/30/20		01/30/2020	Maturity		1,200,000	1,200,000	1,189,140	1,199,147	0	853	0	853	0	1,200,000	0	0	0	12,900	01/30/2020
949831-AA-9	WFMS 2019-3 A1 3.500% 07/25/49		12/01/2020	Paydown		2,372,188	2,372,188	2,405,547	2,402,727	0	(30,539)	0	(30,539)	0	2,372,188	0	0	0	46,994	07/25/2049
94983L-AY-3	WFMS WFMS 2006-2 2A5 5.500% 03/25/36		01/01/2020	Paydown	(15,253)	0	0	0	0	0	(15,253)	0	(15,253)	0	0	0	0	0	(70)	03/25/2036
94989M-AF-6	WFOH 2015-NXS2 ASB 3.461% 07/15/58		12/01/2020	Paydown		2,843,898	2,843,898	2,929,175	2,875,743	0	(31,846)	0	(31,846)	0	2,843,898	0	0	0	66,115	07/15/2058
958254-AF-1	WESTERN GAS PARTNERS LP 4.650% 07/01/26		04/20/2020	BARCLAYS		6,109,290	6,950,000	6,935,822	6,939,961	0	399	0	399	0	6,940,360					

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
00507U-AR-2	ALLERGAN FUNDING SCS 3.450% 03/15/22	D	.05/14/2020	Tax Free Exchange		2,508,410	2,500,000	2,522,075	2,507,159	0	(1,248)	0	(1,248)	0	2,505,910	0	2,500	2,500	57,260	03/15/2022
00507U-AT-8	ALLERGAN FUNDING SCS 4.550% 03/15/35	D	.05/14/2020	Tax Free Exchange		10,233,026	10,500,000	10,170,005	10,217,876	0	4,650	0	4,650	0	10,222,526	0	10,500	10,500	317,173	03/15/2035
00772B-AQ-4	AERCAP 4.625% 10/30/20	D	.08/19/2020	Call 100.7836		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
02315Q-AA-6	AMBAC LSNI LLC 5.240% 02/12/23	D	.09/30/2020	Various		38,296	38,296	38,296	38,296	0	0	0	0	0	38,296	0	0	0	402	02/12/2023
02364W-AV-7	AMERICA MOVIL SA de CV 5.000% 03/30/20	D	.03/30/2020	Various		600,000	600,000	596,262	599,881	0	.119	0	.119	0	600,000	0	0	0	15,000	03/30/2020
05541V-AA-4	BG ENERGY CAPITAL PLC 4.000% 12/09/20	D	.12/09/2020	Various		4,050,000	4,050,000	4,087,579	4,054,662	0	(4,662)	0	(4,662)	0	4,050,000	0	0	0	162,000	12/09/2020
05585J-AA-8	BSPT 2018-FL3 A 1.209% 03/15/28	D	.12/15/2020	Paydown MORGAN STANLEY FIXED INC		10,237,819	10,237,819	10,237,819	10,237,819	0	0	0	0	0	10,237,819	0	0	0	121,487	03/15/2028
12591D-AC-5	CNOOC 4.250% 04/30/24	D	.04/22/2020	INC		3,229,500	3,000,000	3,040,722	3,025,962	0	(1,730)	0	(1,730)	0	3,024,232	0	205,268	205,268	61,625	04/30/2024
12634G-AA-1	CNOOC FINANCE 2015 AU 2.625% 05/05/20	D	.05/05/2020	Maturity		500,000	500,000	501,215	500,588	0	(588)	0	(588)	0	500,000	0	0	0	6,563	05/05/2020
12807C-AA-1	CAI 2020-1A A 2.220% 09/25/45	D	.12/25/2020	Paydown		212,500	212,500	212,452	212,452	0	.48	0	.48	0	212,500	0	0	0	996	09/25/2045
26874R-AA-6	ENI SPA 4.150% 10/01/20	D	.10/01/2020	Maturity		1,000,000	1,000,000	1,050,270	1,005,532	0	(5,532)	0	(5,532)	0	1,000,000	0	0	0	41,500	10/01/2020
36164Q-MS-4	GE CAPITAL INTL FUNDING 2.342% 11/15/20	D	.04/17/2020	TENDER OFFER		3,240,080	3,232,000	3,240,775	3,233,836	0	(651)	0	(651)	0	3,233,186	0	6,894	6,894	33,221	11/15/2020
44328M-AC-8	HSBC BANK PLC 4.125% 08/12/20	D	.08/12/2020	Maturity		1,000,000	1,000,000	994,010	999,557	0	.443	0	.443	0	1,000,000	0	0	0	41,250	08/12/2020
552081-AD-3	LYONDELLBASELL IND NV 6.000% 11/15/21	D	.11/05/2020	Call 105.4990		1,054,930	1,000,000	1,140,170	1,036,377	0	(16,072)	0	(16,072)	0	1,020,305	0	(20,305)	(20,305)	113,263	11/15/2021
55977W-2B-7	MAEXIM 4.000% 01/30/20	D	.01/30/2020	Maturity		10,000,000	10,000,000	10,260,000	10,007,515	0	(7,515)	0	(7,515)	0	10,000,000	0	0	0	200,000	01/30/2020
561233-AA-5	MALLINCKRODT FIN/SB 5.750% 08/01/22	D	.08/24/2020	Various HILLTOP SECURITIES INC.		1,128,768	6,000,000	2,452,671	2,452,671	0	0	0	0	0	2,452,671	0	(1,323,904)	(1,323,904)	366,380	08/01/2022
759470-AK-3	RELIANCE INDUSTRIES 10.250% 01/15/97	D	.02/10/2020			1,002,955	500,000	549,125	549,125	0	0	0	0	0	549,125	0	453,830	453,830	29,326	01/15/2097
78010X-AE-1	ROYAL BK OF SCOTLAND PLC 5.625% 08/24/20	D	.08/24/2020	Maturity		1,989,000	1,989,000	2,044,871	2,033,513	0	(44,513)	0	(44,513)	0	1,989,000	0	0	0	111,881	08/24/2020
82620K-AD-5	SIEMENS 2.900% 05/27/22	D	.02/13/2020	CITIGROUP GLOBAL MKTS		5,242,208	5,114,000	5,323,044	5,207,269	0	(4,952)	0	(4,952)	0	5,202,317	0	39,891	39,891	33,369	05/27/2022
88032W-AN-6	TENCENT HOLDINGS LTD 3.975% 04/11/29	D	.03/26/2020	HONG KONG SHANGHAI BK		1,534,260	1,400,000	1,508,080	1,507,937	0	(2,545)	0	(2,545)	0	1,505,393	0	28,867	28,867	26,125	04/11/2029
89152U-AD-4	TOTAL CAPITAL SA 4.450% 06/24/20	D	.06/24/2020	Maturity		1,000,000	1,000,000	1,117,460	1,007,609	0	(7,609)	0	(7,609)	0	1,000,000	0	0	0	22,250	06/24/2020
89177B-AA-3	ELM15 2019-1 A1 3.750% 03/25/58	C	.12/01/2020	Paydown		897,315	897,315	891,850	892,413	0	4,902	0	4,902	0	897,315	0	0	0	18,745	03/25/2058
89382P-AA-3	TRANSOCEAN PONTUS LTD 6.125% 08/01/25	D	.12/18/2020	BANK OF AMERICA SEC		289,751	304,200	301,158	301,689	0	.378	0	.378	0	302,067	0	(12,317)	(12,317)	25,930	08/01/2025
89382P-AA-3	TRANSOCEAN PONTUS LTD 6.125% 08/01/25	D	.08/03/2020	Various		42,900	42,900	42,471	42,546	0	.354	0	.354	0	42,900	0	0	0	1,971	08/01/2025
96088B-AD-3	WOOLWORTHS LTD 4.000% 09/22/20	D	.09/22/2020	Maturity		2,000,000	2,000,000	2,050,180	2,004,928	0	(4,928)	0	(4,928)	0	2,000,000	0	0	0	80,000	09/22/2020
A3158#-AA-7	HOFFER FIN SVCS PP 2.690% 07/25/20	D	.07/25/2020	Maturity		14,000,000	14,000,000	14,000,000	14,000,000	0	0	0	0	0	14,000,000	0	0	0	378,692	07/25/2020
G1969#-AC-0	BALFOUR BEATTY PP 4.530% 03/05/20	D	.03/05/2020	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	45,300	03/05/2020
Q2163#-AH-1	COOKSON GRP PLC PP 4.970% 12/16/20	C	.08/27/2020	Call 101.3212		1,013,212	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	60,565	12/16/2020
Q3079#-AA-6	DBCT FINANCE PTY PP 5.230% 04/28/20	C	.04/28/2020	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	26,150	04/28/2020
V6179#-AA-2	FIRST OMEGA SHIPPING PP 4.650% 06/25/24	D	.06/25/2020	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	0	06/25/2024
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						629,919,035	632,099,177	628,955,198	629,598,208	0	(1,118,056)	2,999,978	(4,118,034)	0	625,480,183	0	3,178,335	3,178,335	19,848,890	XXX
020002-BB-6	ALLSTATE CORPORATION 5.750% 08/15/53		.06/22/2020	JEFFERIES & CO		1,036,250	1,000,000	1,080,000	1,079,323	0	(9,955)	0	(9,955)	0	1,069,368	0	(33,118)	(33,118)	49,354	08/15/2053
976657-AH-9	WISCONSIN ENERGY CORP 2.334% 05/15/67		.01/09/2020	MARKET AXESS		626,811	668,000	574,480	574,938	0	.19	0	.19	0	574,957	0	51,854	51,854	4,404	05/15/2067
976657-AH-9	WISCONSIN ENERGY CORP 2.334% 05/15/67		.01/09/2020	NATIONAL INT Active Corp 26		1,549,190	1,666,000	1,432,760	1,433,902	0	.33	0	.33	0	1,433,935	0	115,256	115,256	10,238	05/15/2067
4899999. Subtotal - Bonds - Hybrid Securities						3,212,251	3,334,000	3,087,240	3,088,163	0	(9,903)	0	(9,903)	0	3,078,260	0	133,992	133,992	63,996	XXX
8399997. Total - Bonds - Part 4						742,971,684	744,796,044	747,584,045	745,896,790	0	(4,955,479)	2,999,978	(7,955,457)	0	737,941,344	0	3,205,975	3,205,975	23,582,884	XXX
8399998. Total - Bonds - Part 5						134,745,433	131,278,883	133,931,484	0	(63,865)	0	0	(63,865)	0	133,867,615	0	877,818	877,818	2,399,291	XXX
8399999. Total - Bonds						877,717,117	876,074,927	881,515,529	745,896,790	0	(5,019,344)	2,999,978	(8,019,322)	0	871,808,959	0	4,083,793	4,083,793	25,992,175	XXX
064058-20-9	BANK OF NY MELLON CORP PFD		.12/21/2020	Call 25.0000		25,000,000	0.00	557,737	557,737	0	0	0	0	0	557,737	0	67,263	67,263	32,500	
693475-83-2	PNC FINANCIAL PFD		.09/01/2020	TENDER OFFER		20,000,000	0.00	470,305	470,305	0	0	0	0	0	470,305	0	29,695	29,695	20,156	
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	13,250	
74460W-87-5	PUBLIC STORAGE PFD		.09/30/2020	TENDER OFFER		70,000,000	0.00	1,567,134	1,567,134	0	0	0	0	0	1,567,134	0	182,866	182,866	68,250	
78407R-20-4	SCE TRUST II 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	8,989	
857477-50-9	STATE STREET CORP PFD		.03/16/2020	Various		45,000,000	0.00	1,028,562	1,028,562	0	0	0	0	0	1,028,562	0	101,409	101,409	13,140	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						4,697,071	XXX	4,262,652	4,262,652	0	0	0	0	0	4,262,652	0	434,419	434,419	156,285	XXX
8999997. Total - Preferred Stocks - Part 4						4,697,071	XXX	4,262,652	4,262,652	0	0	0	0	0	4,262,652	0	434,419	434,419	156,285	XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks						4,697,071	XXX	4,262,652	4,262,652	0	0	0	0	0	4,262,652	0	434,419	434,419	156,285	XXX
001055-10-2	AFILAC INC		.01/16/2020	S. G. COWEN SECURITIES CORP.		33,226,000		947,582	1,757,655	(810,073)	0	0	(810,073)	0	947,582	0	803,963	803,963	0	

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
02079K-10-7	ALPHABET CLASS C		07/28/2020	Morgan Stanley	269,000	407,654		373,154	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	S. G. COWEN SECURITIES CORP.	2,260,000	555,148		322,918	519,393	(196,475)	0	0	(196,475)	0	322,918	0	232,230	232,230	7,209	
03073E-10-5	AMERISOURCEBERGEN CORP		02/24/2020	S. G. COWEN SECURITIES CORP.	15,649,000	1,488,196		1,311,386	1,330,478	(19,092)	0	0	(19,092)	0	1,311,386	0	176,810	176,810	6,573	
09062X-10-3	BIOMGEN INC		08/03/2020	S. G. COWEN SECURITIES CORP.	18,782,000	5,517,698		5,466,266	5,573,183	(106,916)	0	0	(106,916)	0	5,466,266	0	51,431	51,431	0	
097023-10-5	BOEING CO		03/23/2020	S. G. COWEN SECURITIES CORP.	8,192,000	787,477		1,049,012	2,668,626	(1,619,614)	0	0	(1,619,614)	0	1,049,012	0	(261,535)	(261,535)	16,835	
110122-10-8	BRISTOL-MYERS SQUIBB		11/24/2020	S. G. COWEN SECURITIES CORP.	21,537,000	1,364,286		1,161,498	1,382,460	(220,962)	0	0	(220,962)	0	1,161,498	0	202,788	202,788	28,769	
149123-10-1	CATERPILLAR INC		10/16/2020	S. G. COWEN SECURITIES CORP.	72,313,000	11,999,603		9,638,708	10,641,495	(1,002,787)	0	0	(1,002,787)	0	9,638,708	0	2,360,895	2,360,895	221,571	
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)	0	721,624	0	1,149,656	1,149,656	0	
244199-10-5	DEERE & COMPANY		12/02/2020	Various	78,616,000	19,059,269		10,812,761	13,622,058	(2,809,297)	0	0	(2,809,297)	0	10,812,761	0	8,246,508	8,246,508	238,808	
25746U-10-9	DOMINION RESOURCES		09/18/2020	CORP.	3,670,000	289,085		284,830	303,949	(19,119)	0	0	(19,119)	0	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	464,801	0	0	0	0	0	464,801	0	71,187	71,187	0	
30303M-10-2	FACEBOOK INC-A		11/24/2020	Various	15,177,000	4,153,635		4,386,685	4,386,685	0	0	0	0	0	4,386,685	0	(233,051)	(233,051)	0	
31428X-10-6	FEDEX CORP		11/24/2020	S. G. COWEN SECURITIES CORP.	4,064,000	1,187,835		670,999	670,999	0	0	0	0	0	670,999	0	516,835	516,835	2,642	
370334-10-4	GENERAL MILLS		12/02/2020	Various	21,040,000	1,206,132		1,119,328	1,126,902	(7,574)	0	0	(7,574)	0	1,119,328	0	86,804	86,804	28,778	
37045V-10-0	GENERAL MOTORS CO		08/20/2020	Various	41,337,000	1,196,602		1,458,671	1,512,934	(54,263)	0	0	(54,263)	0	1,458,671	0	(262,069)	(262,069)	15,708	
375558-10-3	GILEAD SCIENCES INC		04/02/2020	S. G. COWEN SECURITIES CORP.	11,854,000	887,583		773,948	770,273	3,675	0	0	3,675	0	773,948	0	113,635	113,635	8,061	
38141G-10-4	GOLDMAN SACHS GROUP INC		11/24/2020	S. G. COWEN SECURITIES CORP.	10,160,000	2,391,279		2,250,846	2,336,089	(85,242)	0	0	(85,242)	0	2,250,846	0	140,433	140,433	38,100	
40412C-10-1	HCA HOLDINGS INC		07/28/2020	Morgan Stanley	1,810,000	225,339		171,944	171,944	0	0	0	0	0	171,944	0	53,394	53,394	0	
40434L-10-5	HP INC		09/24/2020	S. G. COWEN SECURITIES CORP.	36,295,000	662,776		459,518	745,862	(286,344)	0	0	(286,344)	0	459,518	0	203,258	203,258	21,362	
406216-10-1	HALLIBURTON COMPANY		03/12/2020	S. G. COWEN SECURITIES CORP.	97,371,000	766,023		2,383,642	2,382,668	974	0	0	974	0	2,383,642	0	(1,617,620)	(1,617,620)	17,527	
437076-10-2	HOME DEPOT		09/18/2020	S. G. COWEN SECURITIES CORP.	1,730,000	476,652		310,158	360,747	(50,588)	0	0	(50,588)	0	310,158	0	166,493	166,493	7,344	
458140-10-0	INTEL CORPORATION		10/16/2020	S. G. COWEN SECURITIES CORP.	10,312,000	559,171		202,639	617,173	(414,534)	0	0	(414,534)	0	202,639	0	356,532	356,532	10,209	
46120E-60-2	INTUITIVE SURGICAL INC		08/14/2020	JP MORGAN - EQ	554,000	381,673		309,900	309,900	0	0	0	0	0	309,900	0	71,773	71,773	0	
478160-10-4	JOHNSON & JOHNSON		11/24/2020	Various	17,042,000	2,464,263		1,869,388	2,472,707	(603,319)	0	0	(603,319)	0	1,869,388	0	594,875	594,875	53,428	
48020Q-10-7	JONES LANG LASALLE INC		11/24/2020	S. G. COWEN SECURITIES CORP.	8,560,000	1,198,502		1,405,124	1,490,210	(85,086)	0	0	(85,086)	0	1,405,124	0	(206,622)	(206,622)	0	
487836-10-8	KELLOGG CO		09/24/2020	S. G. COWEN SECURITIES CORP.	6,199,000	382,911		413,969	428,723	(14,754)	0	0	(14,754)	0	413,969	0	(31,059)	(31,059)	10,600	
494368-10-3	KIMBERLY CLARK		01/16/2020	Various	4,743,000	677,787		499,693	653,184	(153,490)	0	0	(153,490)	0	499,693	0	178,094	178,094	4,401	
532457-10-8	ELI LILLY		09/24/2020	S. G. COWEN SECURITIES CORP.	14,987,000	2,169,440		1,210,012	1,969,741	(759,730)	0	0	(759,730)	0	1,210,012	0	959,429	959,429	20,287	
55261F-10-4	M & T BANK CORP		11/12/2020	CORP.	14,787,000	1,695,841		2,540,998	2,510,093	30,905	0	0	30,905	0	2,540,998	0	(845,157)	(845,157)	48,797	
58933Y-10-5	MERCK & CO INC		08/12/2020	MERRILL LYNCH-ALGO	6,445,000	532,127		493,881	493,881	0	0	0	0	0	493,881	0	38,246	38,246	0	
594918-10-4	MICROSOFT CORP		11/24/2020	Various	39,072,000	7,372,740		2,441,064	6,200,601	(3,759,537)	0	0	(3,759,537)	0	2,441,064	0	4,931,676	4,931,676	46,940	
65339F-10-1	NEXTERA ENERGY INC		12/04/2020	VIRTU FINANCIAL	5,754,000	418,991		251,070	348,347	(97,277)	0	0	(97,277)	0	251,070	0	167,921	167,921	8,056	
674215-20-7	OASIS PETROLEUM INC NEW COMMON		11/20/2020	Cash Adjustment	0	0		10	10	0	0	0	0	0	10	0	(10)	(10)	0	
68389X-10-5	ORACLE CORP		11/24/2020	S. G. COWEN SECURITIES CORP.	20,756,000	1,189,660		1,155,368	1,155,368	0	0	0	0	0	1,155,368	0	34,292	34,292	4,981	
701094-10-4	PARKER HANNIFIN		11/24/2020	S. G. COWEN SECURITIES CORP.	2,140,000	594,230		350,020	350,020	0	0	0	0	0	350,020	0	244,210	244,210	4,964	
702149-10-5	PARTY CITY HOLDINGS INC PARTY CITY		08/11/2020	Cash Adjustment	0	0		1	1	0	0	0	0	0	1	0	(1)	(1)	0	
717081-10-3	PFIZER INC		11/17/2020	Sprin Off	0	144,857		144,857	171,475	(26,619)	0	0	(26,619)	0	144,857	0	0	0	0	

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
742718-10-9	PROCTER & GAMBLE CO		.11/12/2020	S. G. COWEN SECURITIES CORP.	640,814,000	90,428,765		49,848,921	80,037,669	(30,188,748)	0	0	(30,188,748)	0	49,848,921	0	40,579,844	40,579,844	1,691,549	
744600-10-9	PUBLIC STORAGE INC REIT		.02/24/2020	S. G. COWEN SECURITIES CORP.	2,254,000	509,129		477,686	480,012	(2,326)	0	0	(2,326)	0	477,686	0	31,443	31,443	0	
78462F-10-3	SPDR TRUST SERIES 1		.08/27/2020	S. G. COWEN SECURITIES CORP.	31,137,000	10,170,923		9,994,199	10,021,755	(27,556)	0	0	(27,556)	0	9,994,199	0	176,724	176,724	86,306	
806857-10-8	SCHLUMBERGER LTD		.02/24/2020	S. G. COWEN SECURITIES CORP.	11,270,000	353,080		435,181	453,054	(17,873)	0	0	(17,873)	0	435,181	0	(82,101)	(82,101)	11,270	
828806-10-9	SIMON PROPERTY GRP LP REIT		.04/09/2020	Various	22,930,000	2,230,993		3,332,876	3,415,653	(82,777)	0	0	(82,777)	0	3,332,876	0	(1,101,882)	(1,101,882)	40,301	
882508-10-4	TEXAS INSTRUMENTS		.11/24/2020	S. G. COWEN SECURITIES CORP.	5,545,000	877,496		648,899	648,899	0	0	0	0	0	648,899	0	228,597	228,597	13,853	
907818-10-8	UNION PACIFIC CORP		.08/28/2020	Various	39,907,000	7,266,639		5,636,066	7,214,787	(1,578,721)	0	0	(1,578,721)	0	5,636,066	0	1,630,574	1,630,574	84,792	
911312-10-6	UNITED PARCEL SERVICE		.08/19/2020	S. G. COWEN SECURITIES CORP.	6,411,000	1,029,240		646,265	750,472	(104,206)	0	0	(104,206)	0	646,265	0	382,974	382,974	12,950	
913017-10-9	UNITED TECHNOLOGIES		.04/03/2020	Sprin Off	0.000	3,399,122		3,399,122	4,092,909	(693,787)	0	0	(693,787)	0	3,399,122	0	0	0	0	
913017-10-9	UNITED TECHNOLOGIES		.04/03/2020	Tax Free Exchange	59,817,000	4,040,572		4,040,572	4,865,285	(824,712)	0	0	(824,712)	0	4,040,572	0	0	0	43,966	
91324P-10-2	UNITEDHEALTH GROUP INC		.11/24/2020	S. G. COWEN SECURITIES CORP.	3,474,000	1,169,437		834,432	1,024,142	(189,710)	0	0	(189,710)	0	834,432	0	335,005	335,005	12,045	
931142-10-3	WAL-MART		.04/09/2020	S. G. COWEN SECURITIES CORP.	5,505,000	673,761		351,641	654,214	(302,574)	0	0	(302,574)	0	351,641	0	322,121	322,121	5,890	
98850P-10-9	YUM CHINA HOLDINGS INC -H/I		.08/03/2020	S. G. COWEN SECURITIES CORP.	113,267,000	5,649,124		4,437,801	5,437,949	(1,000,148)	0	0	(1,000,148)	0	4,437,801	0	1,211,323	1,211,323	13,592	
112585-10-4	BROOKFIELD ASSET MANAGE-CL A	A	.07/24/2020	S. G. COWEN SECURITIES CORP.	57,980,000	2,869,697		2,313,402	3,351,244	(1,037,842)	0	0	(1,037,842)	0	2,313,402	0	556,295	556,295	16,233	
143658-30-0	CARNIVAL CRUISE UNIT	C	.03/17/2020	S. G. COWEN SECURITIES CORP.	43,362,000	550,048		2,022,837	2,204,090	(181,253)	0	0	(181,253)	0	2,022,837	0	(1,472,790)	(1,472,790)	21,681	
47215P-10-6	JD.COM INC-ADR RECEIPTS	D	.11/24/2020	S. G. COWEN SECURITIES CORP.	27,376,000	2,428,761		594,059	964,456	(370,397)	0	0	(370,397)	0	594,059	0	1,834,702	1,834,702	0	
592688-10-5	METTLER-TOLEDO INTERNATIONAL	D	.08/14/2020	Various	707,000	686,710		557,085	557,085	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.	30,578,000	2,634,878		1,991,388	2,895,431	(904,043)	0	0	(904,043)	0	1,991,388	0	643,490	643,490	94,405	
65494J-10-3	LINDE	D	.08/19/2020	S. G. COWEN SECURITIES CORP.	8,391,000	2,007,751		925,948	1,784,022	(858,074)	0	0	(858,074)	0	925,948	0	1,081,803	1,081,803	16,161	
H1467J-10-4	CHUBB LTD	D	.02/24/2020	S. G. COWEN SECURITIES CORP.	11,270,000	1,826,258		1,501,934	1,754,288	(252,354)	0	0	(252,354)	0	1,501,934	0	324,324	324,324	8,453	
254687-FK-7	DISNEY		.09/01/2020	Various	0.000	0		0	0	0	0	0	0	0	0	0	0	0	139	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						219,365,662	XXX	153,818,587	206,419,394	(52,600,803)	0	0	(52,600,803)	0	153,818,587	0	65,547,069	65,547,069	3,055,885	XXX
091941-10-4	BLACKROCK FLT RT INC CLOSED END FUND		.05/22/2020	KNIGHT SECURITIES	22,838,000	242,306		289,344	293,925	(4,581)	0	0	(4,581)	0	289,344	0	(47,038)	(47,038)	8,724	
9699999. Subtotal - Closed-End Funds						242,306	XXX	289,344	293,925	(4,581)	0	0	(4,581)	0	289,344	0	(47,038)	(47,038)	8,724	XXX
9799997. Total - Common Stocks - Part 4						219,607,968	XXX	154,107,931	206,713,319	(52,605,384)	0	0	(52,605,384)	0	154,107,931	0	65,500,031	65,500,031	3,064,609	XXX
9799998. Total - Common Stocks - Part 5						20,748,349	XXX	18,524,758		0	0	0	0	0	18,524,758	0	2,223,591	2,223,591	57,160	XXX
9799999. Total - Common Stocks						240,356,317	XXX	172,632,689	206,713,319	(52,605,384)	0	0	(52,605,384)	0	172,632,689	0	67,723,622	67,723,622	3,121,769	XXX
9899999. Total - Preferred and Common Stocks						245,053,388	XXX	176,895,341	210,975,971	(52,605,384)	0	0	(52,605,384)	0	176,895,341	0	68,158,041	68,158,041	3,278,054	XXX
9999999 - Totals						1,122,770,505	XXX	1,058,410,870	956,872,761	(52,605,384)	(5,019,344)	2,999,978	(60,624,706)	0	1,048,704,300	0	72,241,834	72,241,834	29,270,229	XXX

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 5

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

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
	CUSIP Identi- fication	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	12	13	14	15	16	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
36176F-2C-1	G2 G2 765171	4.700% 12/20/61		03/03/2020	Various	12/01/2020	Various	107	107	107	107	0	0	0	0	0	0	0	0	1	0
36176F-2S-0	G2 G2 765164	3.640% 10/20/61		05/01/2020	Interest Capitalization	06/03/2020	Paydown	1,045	1,045	1,045	1,045	0	0	0	0	0	0	0	0	8	0
36176F-29-2	G2 G2 765168	4.940% 11/20/61		08/01/2020	Various	09/01/2020	Various	116	116	116	116	0	0	0	0	0	0	0	0	2	0
36297E-ZY-4	G2 G2 710059	4.500% 11/20/60		03/01/2020	Various	12/01/2020	Various	1,238	1,238	1,240	1,240	0	0	2	2	0	0	0	0	28	0
90376P-AB-7	INT DEV FIN CORP	0.080% 04/20/35		01/13/2020	STIFEL NICHOLAS	07/07/2020	STIFEL NICHOLAS	6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	0	0	0	60,180	0
	INT DEV FIN CORP AGENCY DEBENTURES																				
90376P-BG-5	0.080% 06/20/28			06/29/2020	WELLS FARGO	09/03/2020	WELLS FARGO	3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	0	0	0	1,093	0
912810-SH-2	U S TREASURY	2.875% 05/15/49		02/04/2020	Various	03/06/2020	Various	3,900,000	4,613,645	5,219,660	4,612,031	0	(1,613)	0	(1,613)	0	0	607,628	607,628	34,973	25,030
912810-SL-3	U S TREASURY	2.000% 02/15/50		05/05/2020	Various	05/12/2020	Various	3,640,000	4,271,222	4,180,555	4,270,650	0	(572)	0	(572)	0	0	(90,095)	(90,095)	13,426	11,163
912828-ZQ-6	U S TREASURY	0.625% 05/15/30		06/03/2020	BANK of AMERICA SEC	06/17/2020	Various	949,000	937,582	938,865	937,619	0	36	0	36	0	0	1,247	1,247	529	338
912828-ZT-0	U S TREASURY	0.250% 05/31/25		06/18/2020	MORGAN STANLEY FIXED INC	06/24/2020	BARCLAYS	1,166,000	1,161,628	1,162,307	1,161,635	0	8	0	8	0	0	672	672	199	175
0599999	Subtotal - Bonds - U.S. Governments							18,657,506	19,986,583	20,503,895	19,984,443	0	(2,139)	0	(2,139)	0	0	519,452	519,452	110,439	36,706
698299-BM-5	REPUBLIC OF PANAMA SOVEREIGN	4.500%		04/01/56	HONG KONG SHANGHAI BK	03/26/2020	JEFFERIES & CO	326,000	326,000	346,375	326,000	0	0	0	0	0	0	20,375	20,375	0	0
91087B-AG-5	UNITED MEXICAN STATES SOVEREIGN	4.500% 01/31/50		11/13/2020	Various	11/17/2020	GOLDMAN SACHS	899,000	1,030,589	1,039,262	1,029,275	0	(1,314)	0	(1,314)	0	0	9,987	9,987	27,729	5,746
1099999	Subtotal - Bonds - All Other Governments							1,225,000	1,356,589	1,385,637	1,355,275	0	(1,314)	0	(1,314)	0	0	30,362	30,362	27,729	5,746
313780-CQ-5	FHR FHR 4184 GZ	3.000% 03/15/43		05/01/2020	Interest Capitalization	11/01/2020	Paydown	2,616	2,616	2,818	2,818	0	203	0	203	0	0	0	0	28	0
62630W-CQ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL	0.440% 12/01/30		03/12/2020	BARCLAYS	03/23/2020	BARCLAYS	7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	0	0	0	28,649	2,791
3199999	Subtotal - Bonds - U.S. Special Revenues							7,002,616	7,002,616	7,002,818	7,002,818	0	203	0	203	0	0	0	0	28,677	2,791
00287Y-CE-7	ABBVIE INC	5.000% 12/15/21		05/15/2020	Tax Free Exchange	11/19/2020	Tax Free Exchange	2,000,000	2,038,208	2,023,791	2,023,791	0	(14,416)	0	(14,416)	0	0	0	0	92,778	41,667
00287Y-CF-4	ABBVIE INC	3.450% 03/15/22		05/14/2020	Tax Free Exchange	11/19/2020	Tax Free Exchange	2,500,000	2,505,910	2,504,200	2,504,200	0	(1,710)	0	(1,710)	0	0	0	0	58,458	14,135
00287Y-CK-3	ABBVIE INC	4.550% 03/15/25		05/14/2020	Tax Free Exchange	11/19/2020	Tax Free Exchange	10,500,000	10,222,526	10,229,800	10,229,800	0	7,275	0	7,275	0	0	0	0	325,135	78,298
00287Y-DC-0	ABBVIE INC	3.800% 03/15/25		05/14/2020	Tax Free Exchange	11/19/2020	Tax Free Exchange	843,000	893,226	887,846	887,846	0	(5,380)	0	(5,380)	0	0	0	0	21,712	5,250
00724P-AB-5	ADOBE INC	1.900% 02/01/25		01/22/2020	Various	05/04/2020	JANE STREET EXECUTION SERVICES	1,378,000	1,376,207	1,439,693	1,376,295	0	88	0	88	0	0	63,398	63,398	6,764	0
025816-BR-9	AMERICAN EXPRESS CO	3.000% 10/30/24		01/15/2020	TD SECURITIES	06/10/2020	GOLDMAN SACHS	1,432,000	1,488,077	1,545,013	1,483,508	0	(4,570)	0	(4,570)	0	0	61,506	61,506	26,492	9,189
02665W-BS-9	AMERICAN HONDA FINANCE	0.542%		07/20/20	TD SECURITIES	07/20/2020	Maturity	3,500,000	3,467,380	3,500,000	3,500,000	0	32,620	0	32,620	0	0	0	0	30,712	14,218
03254T-AC-7	PARTY CITY HOLDINGS INC	10.000%		08/11/2020	Taxable Exchange	10/13/2020	SEAPORT GROUP LLC	276,006	258,546	235,985	258,546	0	0	0	0	0	0	(22,561)	(22,561)	0	0
03254T-AC-7	PARTY CITY HOLDINGS INC	10.000%		08/15/26	Taxable Exchange	08/11/2020	Cash Adjustment	1	1	0	1	0	0	0	0	0	0	(1)	(1)	0	0
06406R-AE-7	BANK OF NY MELLON CORP	2.950%		01/29/23	NATIONAL INT Active Corp 26	04/07/2020	HONG KONG SHANGHAI BK	1,449,000	1,491,799	1,487,861	1,488,303	0	(3,496)	0	(3,496)	0	0	(442)	(442)	29,660	18,998
10112R-AZ-7	BOSTON PROPERTIES LP	3.200% 01/15/25		01/15/2020	RAYMOND JAMES	06/18/2020	MORGAN STANLEY FIXED INC	1,308,000	1,365,147	1,407,539	1,360,204	0	(4,942)	0	(4,942)	0	0	47,334	47,334	18,254	233
110122-BU-1	BRISTOL-MYERS SQUIBB	5.000% 08/15/45		01/15/2020	MORGAN STANLEY FIXED INC	07/17/2020	Tax Free Exchange	954,000	1,248,156	1,244,311	1,244,311	0	(3,846)	0	(3,846)	0	0	0	0	43,990	20,140
11135F-AA-9	BROADCOM INC	3.125% 04/15/21		01/16/2020	Various	02/05/2020	J P MORGAN SEC	1,365,000	1,383,468	1,383,359	1,382,681	0	(786)	0	(786)	0	0	678	678	13,271	10,976
14448C-AA-2	CARRIER GLOBAL CORP	2.722% 02/15/30		12/04/2020	BNP SECURITIES	12/10/2020	Tax Free Exchange	5,000,000	5,300,050	5,299,797	5,299,797	0	(253)	0	(253)	0	0	0	0	43,476	42,342
14448C-AB-0	CARRIER GLOBAL CORP	3.377% 04/05/40		02/13/2020	GOLDMAN SACHS	12/09/2020	Tax Free Exchange	15,000,000	14,999,400	14,999,935	14,999,935	0	535	0	535	0	0	0	0	396,798	0
14448C-AC-8	CARRIER GLOBAL CORP	3.577% 04/05/50		11/05/2020	CITIGROUP GLOBAL MKTS	12/10/2020	Tax Free Exchange	874,000	854,081	854,632	854,632	0	551	0	551	0	0	0	0	20,136	3,950
198280-AF-6	COLUMBIA PIPELINE GROUP	4.500%		06/01/25	WELLS FARGO	06/17/2020	Various	1,021,000	1,123,100	1,162,977	1,115,354	0	(7,746)	0	(7,746)	0	0	47,623	47,623	24,829	5,871
233851-BV-5	DAIMLER FINANCE NA LLC	2.450%		05/18/20	LLOYDS SECURITIES	05/18/2020	Maturity	2,700,000	2,704,698	2,700,000	2,700,000	0	(4,698)	0	(4,698)	0	0	0	0	33,075	10,658
254687-FK-7	DISNEY	1.750% 08/30/24		01/15/2020	STIFEL NICHOLAS	04/14/2020	Various	1,431,000	1,423,859	1,468,349	1,424,232	0	373	0	373	0	0	44,117	44,117	15,247	9,113
26875P-AU-5	EOG RESOURCES	4.375% 04/15/30		04/08/2020	Various	06/03/2020	BANK of AMERICA SEC	949,000	975,917	1,134,102	975,592	0	(325)	0	(325)	0	0	158,510	158,510	5,882	0
26984L-AH-2	EQT CORP	6.125% 02/01/25		01/15/2020	Various	04/08/2020	J P MORGAN SEC	1,126,000	1,128,556	965,545	1,128,452	0	(104)	0	(104)	0	0	(162,907)	(162,907)	15,709	0
31677Q-BK-4	FIFTH THIRD BANK	2.200% 10/30/20		03/10/2020	HILLTOP SECURITIES INC.	09/30/2020	Redemption 100.0000	1,000,000	1,005,210	1,000,000	1,000,000	0	(5,210)	0	(5,210)	0	0	0	0	20,167	8,067
340711-AT-7	FLORIDA GAS TRANSMISSION	5.450%		07/15/20	STIFEL NICHOLAS	07/15/2020	Maturity	2,000,000	2,019,400	2,000,000	2,000,000	0	(19,400)	0	(19,400)	0	0	0	0	54,500	17,561
341081-FZ-5	FLORIDA PR & LT CO	2.850% 04/01/25		03/24/2020	WELLS FARGO	04/06/2020	MITSUBISHI UFJ SECURITIES	600,000	599,388	631,284	599,390	0	2	0	2	0	0	31,894	31,894	523	0

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
345397-ZB-2	FORD MOTOR CREDIT 4.140% 02/15/23		01/09/2020	NATIONAL INT Active Corp 26	08/10/2020	MORGAN STANLEY FIXED INC	672,000	691,380	687,133	687,737	0	(3,643)	0	(3,643)	0	0	(604)	(604)	27,589	11,128
369604-BV-4	GENERAL ELECTRIC CO 3.450% 05/01/27		04/13/2020	BANK of AMERICA SEC	04/13/2020	STIFEL NICHOLAS	390,000	389,396	401,131	389,396	0	0	0	0	0	0	11,735	11,735	0	0
37940X-AA-0	GLOBAL PAYMENTS INC 2.650% 02/15/25		01/02/2020	J P MORGAN SEC	10/02/2020	Various	1,500,000	1,511,550	1,582,737	1,510,039	0	(1,511)	0	(1,511)	0	0	72,698	72,698	43,593	15,679
38141G-WN-0	07/24/23		01/15/2020	BANK of AMERICA SEC	06/02/2020	RBC/DAIN	1,363,000	1,379,007	1,349,738	1,376,637	0	(2,370)	0	(2,370)	0	0	(26,899)	(26,899)	23,013	9,449
40434L-AA-3	HP INC 2.200% 06/17/25		06/09/2020	BNP SECURITIES	06/11/2020	BNP SECURITIES	5,000,000	4,988,450	5,045,950	4,988,450	0	0	0	0	0	0	57,500	57,500	0	0
446150-AM-6	05/15/25		01/09/2020	NATIONAL INT Active Corp 26	01/10/2020	MITSUBISHI UFJ SECURITIES	1,397,000	1,511,435	1,512,211	1,511,152	0	(284)	0	(284)	0	0	1,059	1,059	9,158	8,382
46124H-AB-2	INTUIT INC 0.950% 07/15/25		06/25/2020	BANK of AMERICA SEC	07/21/2020	BANK of AMERICA SEC	1,118,000	1,117,117	1,128,666	1,117,127	0	10	0	10	0	0	11,538	11,538	708	0
46591T-AC-8	JPMIT 2020-2 A3 3.500% 07/25/50		02/19/2020	Various	12/01/2020	Various	935,147	957,210	935,147	935,147	0	(22,064)	0	(22,064)	0	0	0	0	18,095	2,455
46647P-AQ-9	JPMORGAN CHASE & CO 0.939% 04/23/24		01/09/2020	NATIONAL INT Active Corp 26	05/06/2020	MIZUHO SECURITIES USA INC	1,093,000	1,095,678	1,070,320	1,095,419	0	(259)	0	(259)	0	0	(25,099)	(25,099)	15,256	6,309
50076Q-AR-7	KRAFT FOODS GROUP INC 6.875% 01/26/39		01/15/2020	JANE STREET EXECUTION SERVICES	05/11/2020	Various	1,306,000	1,669,107	1,584,040	1,665,915	0	(3,192)	0	(3,192)	0	0	(81,875)	(81,875)	66,571	42,649
53227J-AC-8	LIFE STORAGE LP 2.200% 10/15/30		11/05/2020	Various	11/19/2020	CITIGROUP GLOBAL MKTS	1,019,000	1,021,004	1,033,286	1,021,036	0	32	0	32	0	0	12,251	12,251	3,736	672
55336V-BG-4	MPLX LP 1.130% 09/09/21		04/08/2020	Various	09/13/2020	Call 100.0000	1,593,000	1,481,490	1,593,000	1,513,700	0	32,210	0	32,210	0	0	79,300	79,300	12,870	2,941
571903-BC-6	MARRIOTT INTERNATIONAL-CL A 2.125% 10/03/22		01/15/2020	MARKET AXESS	06/22/2020	TENDER OFFER	1,478,000	1,482,050	1,470,610	1,481,437	0	(613)	0	(613)	0	0	(10,827)	(10,827)	22,596	9,073
573334-AH-2	MARTIN MIDSTREAM PARTNER 11.500%		02/28/25	Taxable Exchange	10/28/2020	Various	3,450,000	3,148,125	3,113,930	3,156,214	0	8,089	0	8,089	0	0	(42,284)	(42,284)	78,042	0
58019M-FP-4	MCDONALD'S CORP 3.500% 07/01/27		03/25/2020	Various	05/06/2020	Various	1,154,000	1,155,576	1,244,645	1,155,540	0	(36)	0	(36)	0	0	89,105	89,105	3,881	0
581557-BM-6	MCKESSON CORP 3.650% 11/30/20		07/14/2020	US BANCORP	11/30/2020	Maturity	1,380,000	1,396,505	1,380,000	1,380,000	0	(16,505)	0	(16,505)	0	0	0	0	25,185	6,436
654106-AM-5	NIKE INC 3.375% 03/27/50		03/25/2020	BANK of AMERICA SEC	06/16/2020	Various	645,000	642,826	717,697	642,834	0	8	0	8	0	0	74,863	74,863	3,887	0
68902V-AA-5	OTIS WORLDWIDE CORP 3.112% 02/15/40		04/08/2020	Various	09/08/2020	Various	7,812,000	7,761,001	7,761,723	7,761,723	0	722	0	722	0	0	0	0	128,983	3,229
702150-AE-3	PARTY CITY HOLDINGS INC 5.335% 07/15/25		08/11/2020	Taxable Exchange	10/13/2020	WELLS FARGO	510,606	299,828	376,572	304,781	0	4,953	0	4,953	0	0	71,791	71,791	6,117	0
702150-AE-3	PARTY CITY HOLDINGS INC 5.335% 07/15/25		08/11/2020	Taxable Exchange	08/11/2020	Cash Adjustment	1	1	0	1	0	0	0	0	0	0	(1)	(1)	0	0
718546-AU-8	PHILLIPS 66 3.700% 04/06/23		04/07/2020	MIZUHO SECURITIES USA INC	04/08/2020	BANK of AMERICA SEC	982,000	980,871	990,563	980,875	0	4	0	4	0	0	9,688	9,688	404	0
760759-AU-4	REPUBLIC SERVICES INC 2.500% 08/15/24		01/02/2020	J P MORGAN SEC	02/19/2020	BARCLAYS	1,500,000	1,522,515	1,531,947	1,521,955	0	(560)	0	(560)	0	0	9,991	9,991	20,090	15,521
808625-AA-5	SCIENCE APPLICATIONS INT 4.875% 04/01/28		03/04/2020	CITIGROUP GLOBAL MKTS	03/04/2020	STIFEL NICHOLAS	190,000	190,000	194,750	190,000	0	0	0	0	0	0	4,750	4,750	0	0
88579Y-BM-2	3M CO. 2.650% 04/15/25		03/25/2020	Various	04/06/2020	Various	1,155,000	1,160,512	1,190,180	1,160,479	0	(33)	0	(33)	0	0	29,701	29,701	832	0
89469A-AD-6	TREEHOUSE FOODS INC 4.000% 09/01/28		08/25/2020	J P MORGAN SEC HI-YIELD	08/25/2020	IMPERIAL CAPITAL LLC	472,000	472,000	477,900	472,000	0	0	0	0	0	0	5,900	5,900	0	0
92343V-DS-0	VERIZON COMMUNICATIONS 5.012% 04/15/49		01/15/2020	GOLDMAN SACHS	11/05/2020	CREDIT SUISSE FIRST BOSTON	89,000	114,510	126,470	114,097	0	(413)	0	(413)	0	0	12,373	12,373	44,610	1,140
92343V-DS-0	VERIZON COMMUNICATIONS 5.012% 04/15/49		01/15/2020	GOLDMAN SACHS	10/06/2020	Taxable Exchange	820,000	1,055,037	966,651	1,051,672	0	(3,365)	0	(3,365)	0	0	(85,020)	(85,020)	228,409	10,503
94974B-FN-5	WELLS FARGO CO 4.125% 08/15/23		01/15/2020	BNY MELLON CAPITAL MARKETS	07/23/2020	Various	853,000	907,524	932,703	899,845	0	(7,679)	0	(7,679)	0	0	32,858	32,858	33,226	14,856
95040Q-AC-8	WELLTOWER INC 4.250% 04/01/26		01/16/2020	Various	03/04/2020	MORGAN STANLEY FIXED INC	992,000	1,089,497	1,125,543	1,087,552	0	(1,944)	0	(1,944)	0	0	37,991	37,991	18,152	12,728
00507U-AS-0	ALLERGAN FUNDING SCS 3.800% 03/15/25	D	01/15/2020	RBC/DAIN	05/14/2020	Tax Free Exchange	843,000	896,564	893,226	893,226	0	(3,338)	0	(3,338)	0	0	0	0	21,267	10,856
22546Q-AP-2	CREDIT SUISS NEW YORK 3.625% 09/09/24	D	01/15/2020	JANE STREET EXECUTION SERVICES	02/10/2020	CREDIT SUISSE FIRST BOSTON	959,000	1,021,009	1,027,540	1,020,135	0	(874)	0	(874)	0	0	7,405	7,405	14,775	12,360
60920L-AE-4	MONDELEZ INTL HLDINGS NE 2.125% 09/19/22	D	01/23/2020	Various	05/05/2020	BNP SECURITIES	1,467,000	1,472,711	1,492,555	1,472,118	0	(592)	0	(592)	0	0	20,437	20,437	19,743	10,639
71654Q-CT-7	PETROLEOS MEXICANOS 6.840% 01/23/30	D	01/10/2020	CITIGROUP GLOBAL MKTS	04/30/2020	CITIGROUP GLOBAL MKTS	1,050,000	1,131,900	808,500	1,129,970	0	(1,930)	0	(1,930)	0	0	(321,470)	(321,470)	44,090	22,145
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							104,393,761	105,585,696	105,853,083	105,525,079	0	(60,615)	0	(60,615)	0	0	328,004	328,004	2,232,446	539,816
8399998. Total - Bonds							131,278,883	133,931,484	134,745,433	133,867,615	0	(63,865)	0	(63,865)	0	0	877,818	877,818	2,399,291	585,059
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
09857L-10-8	BOOKING HOLDING		08/12/2020	MERRILL LYNCH-ALGO	10/29/2020	S. G. COWEN SECURITIES CORP.	433,000	788,525	693,751	788,525	0	0	0	0	0	0	(94,774)	(94,774)	0	0
12504L-10-9	CBRE GROUP INC - A		06/30/2020	S. G. COWEN SECURITIES CORP	07/09/2020	ROBERT W. BAIRD	10,698,000	478,753	466,702	478,753	0	0	0	0	0	0	(12,051)	(12,051)	0	0

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi- fication	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
14448C-10-4	CARRIER GLOBAL CORP		04/03/2020	Spin Off	08/19/2020	S. G. COVEN SECURITIES CORP.	59,817,000	1,148,696	1,624,405	1,148,696	0	0	0	0	0	0	475,709	475,709	4,785	0
17275R-10-2	CISCO SYSTEMS INC		06/30/2020	S. G. COVEN SECURITIES CORP.	07/09/2020	ROBERT W. BAIRD	13,326,000	624,371	619,779	624,371	0	0	0	0	0	0	(4,593)	(4,593)	4,797	0
237194-10-5	DARDEN RESTAURANTS INC		06/30/2020	S. G. COVEN SECURITIES CORP.	07/09/2020	ROBERT W. BAIRD	9,262,000	696,259	657,965	696,259	0	0	0	0	0	0	(38,293)	(38,293)	0	0
25754A-20-1	DOMINO'S PIZZA INC		08/12/2020	MERRILL LYNCH-ALGO	12/07/2020	INSTINET	1,499,000	591,395	583,533	591,395	0	0	0	0	0	0	(7,862)	(7,862)	1,169	0
298736-10-9	EURONET WORLDWIDE INC		06/30/2020	S. G. COVEN SECURITIES CORP.	07/09/2020	ROBERT W. BAIRD	8,049,000	755,417	732,127	755,417	0	0	0	0	0	0	(23,290)	(23,290)	0	0
38173M-11-0	GOLUB CAPITAL BDC INC		05/04/2020	Various	05/05/2020	Various	403,666,000	0	53,464	0	0	0	0	0	0	0	53,464	53,464	0	0
459200-10-1	IBM		06/30/2020	S. G. COVEN SECURITIES CORP.	07/09/2020	STIFEL NICHOLAS	1,628,000	195,123	189,010	195,123	0	0	0	0	0	0	(6,113)	(6,113)	0	0
526107-10-7	LENNOX INTERNATIONAL INC		06/30/2020	S. G. COVEN SECURITIES CORP.	07/09/2020	STIFEL NICHOLAS	1,673,000	389,677	410,302	389,677	0	0	0	0	0	0	20,625	20,625	0	0
650111-10-7	NEW YORK TIMES CO-A		06/30/2020	S. G. COVEN SECURITIES CORP.	07/09/2020	STIFEL NICHOLAS	11,856,000	500,138	511,378	500,138	0	0	0	0	0	0	11,240	11,240	711	0
68902V-10-7	OTIS WORLDWIDE CORP		04/03/2020	Spin Off	08/19/2020	S. G. COVEN SECURITIES CORP.	29,908,000	2,250,426	1,781,971	2,250,426	0	0	0	0	0	0	(468,454)	(468,454)	5,982	0
693506-10-7	PPG INDUSTRIES INC		06/30/2020	S. G. COVEN SECURITIES CORP.	07/09/2020	STIFEL NICHOLAS	2,899,000	304,839	304,010	304,839	0	0	0	0	0	0	(829)	(829)	0	0
731068-10-2	POLARIS INDUSTRIES INC		06/30/2020	S. G. COVEN SECURITIES CORP.	08/11/2020	Various	7,604,000	704,077	615,345	704,077	0	0	0	0	0	0	111,267	111,267	0	0
747525-10-3	QUALCOMM		06/30/2020	S. G. COVEN SECURITIES CORP.	12/07/2020	INSTINET	3,482,000	319,433	548,318	319,433	0	0	0	0	0	0	228,884	228,884	4,527	0
760759-10-0	REPUBLIC SERVICES INC		06/30/2020	S. G. COVEN SECURITIES CORP.	07/09/2020	STIFEL NICHOLAS	5,018,000	407,210	400,333	407,210	0	0	0	0	0	0	(6,878)	(6,878)	0	0
770323-10-3	ROBERT HALF INTERNATIONAL		06/30/2020	S. G. COVEN SECURITIES CORP.	07/09/2020	STIFEL NICHOLAS	7,354,000	383,038	363,269	383,038	0	0	0	0	0	0	(19,768)	(19,768)	0	0
784117-10-3	SEI INVESTMENTS COMPANY		06/30/2020	S. G. COVEN SECURITIES CORP.	07/09/2020	STIFEL NICHOLAS	5,053,000	272,210	272,707	272,210	0	0	0	0	0	0	497	497	0	0
831865-20-9	SMITH (A.O.) CORP		06/30/2020	S. G. COVEN SECURITIES CORP.	07/09/2020	ROBERT W. BAIRD	8,223,000	383,558	392,818	383,558	0	0	0	0	0	0	9,260	9,260	0	0
87236Y-10-8	TD AMERITRADE HOLDING CORP		06/30/2020	S. G. COVEN SECURITIES CORP.	07/09/2020	ROBERT W. BAIRD	7,915,000	284,005	288,766	284,005	0	0	0	0	0	0	4,761	4,761	0	0
891092-10-8	TORO CO		06/30/2020	S. G. COVEN SECURITIES CORP.	09/24/2020	VIRTU FINANCIAL	5,773,000	380,528	480,086	380,528	0	0	0	0	0	0	99,559	99,559	0	0
907818-10-8	UNION PACIFIC CORP		04/02/2020	S. G. COVEN SECURITIES CORP.	09/24/2020	S. G. COVEN SECURITIES CORP.	13,283,000	1,616,688	2,585,640	1,616,688	0	0	0	0	0	0	968,953	968,953	23,329	0
92556V-10-6	VIATRIS INC		11/17/2020	Spin Off	12/29/2020	INSTINET	10,432,000	144,844	183,542	144,844	0	0	0	0	0	0	38,698	38,698	0	0
92556V-10-6	VIATRIS INC		11/17/2020	Spin Off	11/17/2020	Cash Adjustment	1,000	13	15	13	0	0	0	0	0	0	2	2	0	0
983919-10-1	XILINX INC		06/30/2020	S. G. COVEN SECURITIES CORP.	12/07/2020	INSTINET	8,702,000	858,290	1,287,907	858,290	0	0	0	0	0	0	429,616	429,616	6,614	0
112585-10-4	BROOKFIELD ASSET MANAGE-CL A	A	04/02/2020	Stock Split	07/24/2020	S. G. COVEN SECURITIES CORP.	28,990,000	0	0	0	0	0	0	0	0	0	0	0	2,811	0
550021-10-9	LULULEMON ATHLETICA INC	A	08/12/2020	MERRILL LYNCH-ALGO	12/07/2020	INSTINET	1,910,000	660,211	707,069	660,211	0	0	0	0	0	0	46,858	46,858	0	0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								15,137,724	16,954,212	15,137,724	0	0	0	0	0	0	1,816,488	1,816,488	54,725	0
464287-61-4	ISHARES RUSSELL 1000 GROWTH FUND		06/30/2020	S. G. COVEN SECURITIES CORP.	11/05/2020	Various	17,669,000	3,387,034	3,794,137	3,387,034	0	0	0	0	0	0	407,103	407,103	2,435	0
9499999. Subtotal - Common Stocks - Mutual Funds								3,387,034	3,794,137	3,387,034	0	0	0	0	0	0	407,103	407,103	2,435	0
9799998. Total - Common Stocks								18,524,758	20,748,349	18,524,758	0	0	0	0	0	0	2,223,591	2,223,591	57,160	0
9899999. Total - Preferred and Common Stocks								18,524,758	20,748,349	18,524,758	0	0	0	0	0	0	2,223,591	2,223,591	57,160	0
9999999 - Totals								152,456,242	155,493,782	152,392,373	0	(63,865)	0	(63,865)	0	0	3,101,409	3,101,409	2,456,451	585,059

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

[illegible]

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

2.Total amount of intangible assets nonadmitted \$

SCHEDULE D - PART 6 - SECTION 2

[illegible]

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For- eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non- Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1099999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
CATHOLIC HEALTH INITIATV CP			08/27/2020	J P MORGAN SEC	01/14/2021	2,995,333	0	0	0	0	3,000,000	2,995,333	4,233	0	0.400	0.406	MAT	0	0
CATHOLIC HEALTH INITIATV CP			10/27/2020	J P MORGAN SEC	03/25/2021	7,089,715	0	0	0	0	7,100,000	7,089,715	4,556	0	0.350	0.355	MAT	0	0
CATHOLIC HEALTH INITIATV CP			11/05/2020	J P MORGAN SEC	04/08/2021	3,595,072	0	0	0	0	3,600,000	3,595,072	1,824	0	0.320	0.325	MAT	0	0
CATHOLIC HEALTH INITIATV CP			12/09/2020	J P MORGAN SEC	06/17/2021	499,076	0	0	0	0	500,000	499,076	112	0	0.350	0.355	MAT	0	0
CORNELL UNIVERSITY CP			12/03/2020	J P MORGAN SEC	03/18/2021	999,563	0	0	0	0	1,000,000	999,563	121	0	0.150	0.152	MAT	0	0
INTERCONTINENTALEXCHANGE CP			12/28/2020	J P MORGAN SEC	05/11/2021	2,996,092	0	0	0	0	3,000,000	2,996,092	117	0	0.350	0.355	MAT	0	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						18,174,851	0	0	0	0	18,200,000	18,174,851	10,963	0	XXX	XXX	XXX	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						18,174,851	0	0	0	0	18,200,000	18,174,851	10,963	0	XXX	XXX	XXX	0	0
4899999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7699999. Total - Issuer Obligations						18,174,851	0	0	0	0	18,200,000	18,174,851	10,963	0	XXX	XXX	XXX	0	0
7799999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8199999. Total - Affiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds						18,174,851	0	0	0	0	18,200,000	18,174,851	10,963	0	XXX	XXX	XXX	0	0
8699999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
9199999 - Totals						18,174,851	0	0	0	0	XXX	18,174,851	10,963	0	XXX	XXX	XXX	0	0

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..\$ 18,174,851 1B ..\$ 0 1C ..\$ 0 1D ..\$ 0 1E ..\$ 0 1F ..\$ 0 1G ..\$ 0
2A ..\$ 0 2B ..\$ 0 2C ..\$ 0
3A ..\$ 0 3B ..\$ 0 3C ..\$ 0
4A ..\$ 0 4B ..\$ 0 4C ..\$ 0
5A ..\$ 0 5B ..\$ 0 5C ..\$ 0
6 ...\$ 0

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	01/12/2018	01/14/2021	63,388		195.81	564,746			125,508		125,508	(339,126)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	01/26/2018	01/27/2021	15,220		197.76	136,654			19,482		19,482	(77,624)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	02/14/2018	02/12/2021	102,841		190.79	890,793			688,005		688,005	(411,363)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	02/27/2018	02/26/2021	26,336		192.59	229,254			139,053		139,053	(112,980)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	03/15/2018	03/12/2021	131,832		191.19	1,136,746			868,774		868,774	(526,011)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	03/27/2018	03/26/2021	22,731		191.06	195,869			155,481		155,481	(88,879)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	04/12/2018	04/14/2021	170,980		192.11	1,481,400			1,061,787		1,061,787	(671,952)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	04/27/2018	04/27/2021	23,147		192.29	199,850			143,745		143,745	(90,275)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	05/11/2018	05/14/2021	145,260		193.24	1,260,343			830,886		830,886	(562,155)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	05/25/2018	05/27/2021	17,993		193.41	155,904			118,033		118,033	(54,338)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	06/14/2018	06/14/2021	165,892		191.57	1,423,744			1,196,084		1,196,084	(597,213)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	06/27/2018	06/25/2021	13,615		194.42	118,850			73,656		73,656	(50,783)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	07/13/2018	07/14/2021	177,160		194.53	1,543,942			979,697		979,697	(643,092)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	07/27/2018	07/27/2021	14,333		193.89	124,221			86,714		86,714	(51,168)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	08/14/2018	08/13/2021	171,684		193.53	1,488,525			1,103,928		1,103,928	(597,460)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	08/27/2018	08/27/2021	11,963		194.85	104,429			68,907		68,907	(41,512)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	09/14/2018	09/14/2021	185,446		194.10	1,605,377			1,179,434		1,179,434	(626,806)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	09/27/2018	09/27/2021	15,953		194.95	138,395			95,238		95,238	(53,601)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	10/11/2018	10/14/2021	191,367		191.13	1,623,974			1,628,534		1,628,534	(608,547)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	10/26/2018	10/27/2021	81,659		188.10	683,520			881,097		881,097	(243,343)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	11/13/2018	11/12/2021	128,106		186.79	1,062,448			1,524,467		1,524,467	(365,103)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	11/27/2018	11/24/2021	83,893		186.01	695,983			1,056,217		1,056,217	(233,223)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	12/14/2018	12/14/2021	90,087		185.31	747,891			1,193,651		1,193,651	(242,334)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	12/27/2018	12/27/2021	91,867		184.69	765,212			1,269,608		1,269,608	(241,611)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	01/14/2019	01/14/2022	87,090		185.28	727,734			1,167,874		1,167,874	(231,659)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	01/14/2019	01/14/2021	19,738		185.28	137,503			237,247		237,247	(53,292)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	01/25/2019	01/27/2022	56,051		185.17	468,093			760,615		760,615	(147,415)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	01/25/2019	01/27/2021	8,895		185.17	61,927			107,980		107,980	(24,282)						0001

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/14/2019	02/12/2021	18,159	186.19	127,126			202,108		202,108	(54,113)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/14/2019	02/14/2022	99,769	186.19	837,778			1,283,030		1,283,030	(264,388)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/27/2019	02/26/2021	18,029	185.87	126,333			206,609		206,609	(53,365)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/27/2019	02/25/2022	93,038	185.87	781,644			1,224,382		1,224,382	(244,690)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/14/2019	03/14/2022	113,702	185.88	955,302			1,505,420		1,505,420	(294,489)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/14/2019	03/12/2021	17,839	185.88	125,013			204,797		204,797	(53,340)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/27/2019	03/25/2022	85,490	188.21	732,095			989,115		989,115	(232,532)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/27/2019	03/26/2021	18,660	188.21	132,754			174,098		174,098	(64,004)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/12/2019	04/14/2021	18,878	186.67	133,207			204,829		204,829	(59,089)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/12/2019	04/13/2022	146,660	186.67	1,242,916			1,874,313		1,874,313	(381,316)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/26/2019	04/27/2021	16,859	187.62	119,561			169,428		169,428	(55,296)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/26/2019	04/27/2022	94,148	187.62	801,946			1,144,837		1,144,837	(247,609)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/13/2019	05/13/2022	93,809	187.21	800,827			1,176,366		1,176,366	(241,089)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/13/2019	05/14/2021	16,538	187.21	117,338			173,810		173,810	(52,755)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/23/2019	05/27/2021	13,952	187.50	99,146			144,124		144,124	(44,925)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/23/2019	05/26/2022	80,763	187.50	690,521			1,001,457		1,001,457	(207,560)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/14/2019	06/14/2021	17,599	189.50	127,397			154,695		154,695	(59,836)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/14/2019	06/14/2022	91,641	189.50	800,573			1,019,050		1,019,050	(238,267)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/27/2019	06/27/2022	82,317	191.71	729,082			805,061		805,061	(217,317)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/27/2019	06/25/2021	9,337	191.71	68,557			67,227		67,227	(33,613)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/12/2019	07/14/2021	14,943	192.06	109,634			106,545		106,545	(52,600)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/12/2019	07/14/2022	114,673	192.06	1,015,306			1,106,590		1,106,590	(300,442)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/25/2019	07/27/2022	86,599	193.12	772,649			788,051		788,051	(226,889)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/26/2019	07/27/2021	8,917	193.12	65,780			58,315		58,315	(31,565)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/14/2019	08/13/2021	8,111	195.66	61,100			42,015		42,015	(28,551)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/14/2019	08/12/2022	121,864	195.66	1,111,130			950,543		950,543	(318,066)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/26/2019	08/26/2022	101,165	197.50	933,066			705,117		705,117	(259,993)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/27/2019	08/27/2021	8,628	197.50	65,604			37,617		37,617	(29,766)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/12/2019	09/14/2021	8,643	195.30	64,819			49,006		49,006	(29,300)						0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	09/13/2019	09/14/2022	130,205	195.30	1,184,991			1,065,075		1,065,075	(329,418)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	09/27/2019	09/27/2022	79,494	196.63	726,842			602,568		602,568	(199,531)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	09/27/2019	09/27/2021	10,100	196.63	76,262			51,208		51,208	(33,937)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	10/14/2019	10/14/2021	11,103	195.71	83,661			63,288		63,288	(36,640)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	10/14/2019	10/14/2022	103,515	195.71	946,095			841,580		841,580	(257,753)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	10/24/2019	10/27/2022	64,889	197.03	594,503			489,909		489,909	(159,626)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	10/24/2019	10/27/2021	9,516	197.03	72,188			48,724		48,724	(31,023)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	11/13/2019	11/12/2021	13,902	197.16	105,254			72,154		72,154	(44,488)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	11/14/2019	11/14/2022	82,567	197.16	755,346			625,861		625,861	(200,639)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	11/27/2019	11/22/2022	66,226	197.55	608,360			492,723		492,723	(161,592)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	11/27/2019	11/24/2021	11,258	197.55	85,402			57,415		57,415	(35,800)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	12/12/2019	12/14/2022	65,632	198.73	605,195			460,735		460,735	(154,891)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	12/13/2019	12/14/2021	12,031	198.73	91,814			56,668		56,668	(36,936)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	12/27/2019	12/27/2022	46,693	198.98	430,173			302,572		302,572	(132,609)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	12/27/2019	12/27/2021	6,558	198.98	50,112			27,742		27,742	(23,020)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/14/2020	01/13/2023	63,975	201.22		597,307		390,886		390,886	(206,421)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/14/2020	01/14/2022	8,190	201.22		63,283		32,023		32,023	(31,260)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/14/2020	01/14/2021	24,128	201.22		133,513		2,172		2,172	(131,341)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/24/2020	01/27/2022	5,779	200.20		44,429		25,486		25,486	(18,942)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/27/2020	01/27/2021	15,145	200.20		83,380		7,270		7,270	(76,110)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/27/2020	01/27/2023	39,021	200.20		363,258		257,929		257,929	(105,329)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	02/14/2020	02/14/2022	11,597	202.13		90,244		44,067		44,067	(46,177)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	02/14/2020	02/14/2023	65,626	202.13		618,149		388,506		388,506	(229,643)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	02/14/2020	02/12/2021	38,099	202.13		211,778		15,240		15,240	(196,538)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	02/26/2020	02/26/2021	25,972	194.79		139,628		94,796		94,796	(44,832)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	02/27/2020	02/25/2022	13,137	194.79		99,033		94,719		94,719	(4,314)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	02/27/2020	02/27/2023	52,184	194.79		476,739		487,402		487,402	10,664						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	03/13/2020	03/14/2022	12,144	190.05		90,935		124,235		124,235	33,300						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	03/13/2020	03/12/2021	28,335	190.05		150,242		214,777		214,777	64,535						0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/13/2020	03/14/2023	58,958	190.05		538,961		715,163		715,163	176,202						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		397,277		397,277	31,333						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/27/2020	03/26/2021	17,329	193.61		93,605		84,564		84,564	(9,041)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/27/2020	03/25/2022	8,326	193.61		63,513		67,191		67,191	3,678						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		112,515		112,515	15,985						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/13/2020	04/14/2021	34,423	192.49		184,865		203,782		203,782	18,916						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/14/2020	04/14/2023	43,665	192.49		404,281		472,451		472,451	68,171						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/24/2020	04/27/2023	46,372	192.51		430,281		504,059		504,059	73,778						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		124,922		124,922	14,020						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/27/2020	04/27/2022	12,742	192.51		96,648		113,660		113,660	17,012						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		172,660		172,660	25,167						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		191,620		191,620	22,742						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/14/2020	05/12/2023	38,129	192.69		354,860		413,314		413,314	58,454						0001
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		129,353		129,353	18,283						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		165,974		165,974	25,788						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		296,380		296,380	43,820						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		253,089		253,089	43,560						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		195,704		195,704	33,359						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/12/2020	06/14/2023	41,801	192.58		388,815		462,317		462,317	73,502						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		283,163		283,163	42,484						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/25/2020	06/27/2022	10,764	192.87		82,002		97,735		97,735	15,733						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/25/2020	06/25/2021	20,480	192.87		110,205		131,073		131,073	20,868						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/13/2020	07/14/2022	21,188	193.79		162,187		183,063		183,063	20,876						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		163,389		163,389	15,910						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/14/2020	07/14/2023	43,212	193.79		404,464		454,587		454,587	50,123						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		102,087		102,087	9,025						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		199,883		199,883	17,744						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/27/2020	07/27/2021	18,902	194.32		102,477		109,441		109,441	6,965						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		300,774		300,774	25,898						0001

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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		160,322		160,322	14,227						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/14/2020	08/13/2021	26,924	194.51		146,112		156,967		156,967	10,855						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		143,902		143,902	13,330						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/27/2020	08/25/2023	14,111	194.60		132,632		145,202		145,202	12,570						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/27/2020	08/25/2023	5,904	194.60		52,624		60,756		60,756	8,132						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/27/2020	08/27/2021	23,587	194.60		128,061		139,398		139,398	11,337						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/11/2020	09/14/2023	22,473	194.63		211,264		232,825		232,825	21,560						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		132,731		132,731	13,598						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		143,719		143,719	20,059						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/14/2020	09/14/2022	20,115	194.63		154,643		171,783		171,783	17,140						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		100,668		100,668	18,283						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/24/2020	09/27/2023	6,841	193.38		60,593		75,872		75,872	15,278						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		149,756		149,756	32,827						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		136,883		136,883	19,953						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		221,192		221,192	34,899						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/13/2020	10/13/2023	13,507	195.01		120,374		138,987		138,987	18,613						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/14/2020	10/14/2021	22,178	195.01		120,668		134,844		134,844	14,177						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/14/2020	10/13/2023	26,645	195.01		250,447		274,175		274,175	23,728						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/14/2020	10/14/2022	19,609	195.01		150,666		166,679		166,679	16,013						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/26/2020	10/27/2022	10,782	193.65		82,267		100,384		100,384	18,116						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/26/2020	10/27/2023	8,629	193.65		76,365		95,523		95,523	19,158						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/26/2020	10/27/2023	18,663	193.65		174,195		206,594		206,594	32,400						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/27/2020	10/27/2021	18,404	193.65		99,436		128,462		128,462	29,027						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/12/2020	11/12/2021	30,157	194.75		163,857		195,113		195,113	31,257						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/12/2020	11/14/2023	10,475	194.75		93,228		110,720		110,720	17,492						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/13/2020	11/14/2022	20,082	194.75		154,093		176,924		176,924	22,830						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/13/2020	11/14/2023	32,334	194.75		303,515		341,768		341,768	38,253						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/24/2020	11/27/2023	5,852	196.34		52,509		57,468		57,468	4,958						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/25/2020	11/27/2023	20,388	196.34		192,945		200,211		200,211	7,267						0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	11/25/2020	11/22/2022	11,215	196.34		86,759		90,283		90,283	3,524						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	11/25/2020	11/24/2021	19,925	196.34		109,145		113,969		113,969	4,824						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	12/11/2020	12/14/2022	15,728	196.85		121,982		124,249		124,249	2,266						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	12/14/2020	12/14/2023	8,443	196.85		75,953		81,475		81,475	5,521						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	12/14/2020	12/14/2023	43,073	196.85		408,688		415,658		415,658	6,971						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	12/14/2020	12/14/2021	40,605	196.85		223,005		227,385		227,385	4,381						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	12/22/2020	12/27/2022	12,013	196.21		92,866		99,585		99,585	6,719						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	12/22/2020	12/27/2023	15,336	196.21		145,034		153,663		153,663	8,629						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	12/22/2020	12/27/2021	16,192	196.21		88,638		97,475		97,475	8,837						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528 ZBUT11V806EZRVTTWT807	12/23/2020	12/27/2023	6,223	196.21		55,800		62,354		62,354	6,554						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	01/12/2018	01/14/2021	1,369	229.43	19,342			192		192	(17,053)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	01/26/2018	01/27/2021	1,868	233.45	26,988			187		187	(19,517)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	02/14/2018	02/12/2021	3,481	220.90	46,448			14,726		14,726	(49,468)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	02/27/2018	02/26/2021	1,268	221.55	17,113			5,416		5,416	(17,554)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	03/15/2018	03/12/2021	3,748	221.69	50,755			17,168		17,168	(50,829)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	03/27/2018	03/26/2021	5,722	219.69	74,414			34,960		34,960	(77,529)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	04/13/2018	04/14/2021	2,018	221.04	26,002			11,562		11,562	(26,432)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	04/27/2018	04/27/2021	2,609	221.14	33,524			15,499		15,499	(33,789)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	05/14/2018	05/14/2021	4,583	221.23	58,406			28,555		28,555	(58,256)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	05/25/2018	05/27/2021	3,273	221.49	41,833			20,720		20,720	(41,113)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	06/14/2018	06/14/2021	9,245	222.93	118,508			54,546		54,546	(112,327)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	06/27/2018	06/25/2021	3,686	223.53	47,133			21,381		21,381	(44,199)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	07/13/2018	07/14/2021	6,109	225.57	78,822			31,889		31,889	(70,009)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	07/27/2018	07/27/2021	3,762	224.37	48,024			22,269		22,269	(43,560)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	08/15/2018	08/13/2021	5,447	225.26	70,307			31,484		31,484	(61,552)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	08/27/2018	08/27/2021	8,576	227.62	112,826			42,964		42,964	(92,532)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	09/14/2018	09/14/2021	10,419	227.19	137,759			56,573		56,573	(112,000)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	09/27/2018	09/27/2021	4,367	223.94	57,213			30,658		30,658	(49,088)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	10/12/2018	10/14/2021	4,529	218.60	58,014			45,515		45,515	(53,485)						0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	10/26/2018	10/27/2021	3,965		217.17	49,766			43,889		43,889	(47,100)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	11/14/2018	11/12/2021	8,647		219.74	109,440			84,477		84,477	(99,695)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	11/27/2018	11/26/2021	2,832		219.61	35,641			28,295		28,295	(32,571)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/14/2018	12/14/2021	5,494		218.62	67,857			59,220		59,220	(63,066)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/27/2018	12/27/2021	3,932		213.61	47,292			55,132		55,132	(46,599)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/14/2019	01/14/2022	3,085		216.52	38,410			38,164		38,164	(35,510)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/14/2019	01/14/2021	2,642		216.52	26,941			18,149		18,149	(38,729)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/25/2019	01/27/2022	5,521		218.44	69,586			62,884		62,884	(62,277)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/25/2019	01/27/2021	4,679		218.44	48,341			25,639		25,639	(68,589)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	02/14/2019	02/12/2021	5,247		221.27	54,451			20,935		20,935	(74,350)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	02/14/2019	02/14/2022	5,731		221.27	72,783			57,592		57,592	(62,234)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	02/27/2019	02/26/2021	6,310		222.19	65,333			24,482		24,482	(86,761)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	02/27/2019	02/25/2022	1,841		222.19	23,354			17,874		17,874	(19,733)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	03/14/2019	03/14/2022	17,457		223.52	224,365			161,478		161,478	(182,775)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	03/14/2019	03/12/2021	4,420		223.52	46,436			15,824		15,824	(58,656)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	03/27/2019	03/25/2022	11,231		224.38	145,656			100,629		100,629	(116,128)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	03/27/2019	03/26/2021	3,721		224.38	39,412			13,099		13,099	(47,931)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	04/12/2019	04/14/2021	3,773		226.60	40,356			11,433		11,433	(45,618)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	04/12/2019	04/14/2022	9,726		226.60	127,612			79,562		79,562	(96,680)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	04/26/2019	04/27/2021	2,823		225.31	30,274			10,755		10,755	(34,579)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	04/26/2019	04/27/2022	4,656		225.31	61,262			41,390		41,390	(46,884)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	05/14/2019	05/13/2022	6,809		223.10	89,165			68,631		68,631	(69,993)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	05/14/2019	05/14/2021	3,156		223.10	33,722			16,283		16,283	(39,350)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	05/24/2019	05/27/2021	3,351		223.52	35,802			17,793		17,793	(40,747)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	05/24/2019	05/27/2022	7,113		223.52	93,333			71,988		71,988	(71,704)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	06/14/2019	06/14/2021	4,365		226.13	47,376			18,987		18,987	(50,587)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	06/14/2019	06/14/2022	4,573		226.13	61,213			41,199		41,199	(44,674)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	06/27/2019	06/25/2021	1,820		227.44	20,038			7,299		7,299	(20,496)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	06/27/2019	06/27/2022	2,176		227.44	29,552			18,674		18,674	(20,828)						0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/12/2019	.07/14/2021	1,440		228.49	15,989			5,644		5,644	(15,652)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/12/2019	.07/14/2022	2,131		228.49	29,220			17,733		17,733	(19,950)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/26/2019	.07/27/2021	2,077		229.23	23,372			7,995		7,995	(22,094)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/26/2019	.07/27/2022	4,655		229.23	64,554			37,936		37,936	(43,010)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/14/2019	.08/13/2021	4,308		226.77	47,678			21,585		21,585	(47,564)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/14/2019	.08/12/2022	7,929		226.77	108,419			73,737		73,737	(75,402)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/27/2019	.08/26/2022	2,539		228.01	34,972			22,626		22,626	(23,667)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/27/2019	.08/27/2021	1,368		228.01	15,226			6,472		6,472	(14,669)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/13/2019	.09/14/2021	1,536		230.49	17,240			6,282		6,282	(15,497)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/13/2019	.09/14/2022	2,369		230.49	32,924			19,212		19,212	(21,130)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/27/2019	.09/27/2022	1,626		233.05	21,793			10,961		10,961	(14,831)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/27/2019	.09/27/2021	154		233.05	1,663			482		482	(1,522)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/14/2019	.10/14/2021	925		230.27	9,841			3,848		3,848	(9,611)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/14/2019	.10/14/2022	1,537		230.27	20,320			12,099		12,099	(14,543)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/25/2019	.10/27/2022	1,753		232.23	23,443			12,724		12,724	(16,106)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/25/2019	.10/27/2021	1,580		232.23	16,992			5,831		5,831	(15,724)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/14/2019	.11/14/2022	2,052		232.48	27,332			14,999		14,999	(18,692)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/14/2019	.11/12/2021	1,316		232.48	14,137			4,975		4,975	(12,978)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/27/2019	.11/26/2021	1,058		234.50	11,383			3,522		3,522	(9,973)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/27/2019	.11/25/2022	699		234.50	9,332			4,679		4,679	(6,203)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.12/13/2019	.12/14/2021	1,743		234.64	18,896			6,083		6,083	(16,263)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.12/13/2019	.12/14/2022	3,665		234.64	49,106			24,997		24,997	(32,144)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.12/27/2019	.12/27/2021	1,848		237.56	20,194			5,322		5,322	(16,077)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.12/27/2019	.12/27/2022	2,715		237.56	36,765			16,318		16,318	(22,725)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.01/14/2020	.01/14/2022	1,608		237.00		17,526		5,096		5,096	(12,430)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.01/14/2020	.01/13/2023	1,785		237.00		24,069		11,226		11,226	(12,842)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.01/14/2020	.01/14/2021	7,278		237.00		55,890					(55,890)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.01/27/2020	.01/27/2023	385		233.89		5,148		2,844		2,844	(2,304)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.01/27/2020	.01/27/2021	4,789		233.89		36,512		287		287	(36,225)						0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	.01/27/2020	.01/27/2022	3,044		233.89		33,037		12,542		12,542	(20,495)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	.02/14/2020	.02/12/2021	9,603		235.75		73,354		960		960	(72,393)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	.02/14/2020	.02/14/2022	2,859		235.75		31,139		10,778		10,778	(20,361)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	.02/14/2020	.02/14/2023	1,290		235.75		17,389		8,910		8,910	(8,478)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	.02/27/2020	.02/25/2022	4,447		222.85		45,883		38,733		38,733	(7,150)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	.02/27/2020	.02/26/2021	6,753		222.85		48,762		23,367		23,367	(25,395)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	.02/27/2020	.02/27/2023	1,055		222.85		13,489		12,781		12,781	(708)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	.03/13/2020	.03/14/2022	4,541		211.87		43,675		69,833		69,833	26,158						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	.03/13/2020	.03/12/2021	9,756		211.87		65,524		118,145		118,145	52,621						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	.03/13/2020	.03/14/2023	3,285		211.87		39,950		60,149		60,149	20,199						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	.03/27/2020	.03/25/2022	1,640		211.59		16,066		25,698		25,698	9,632						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	.03/27/2020	.03/26/2021	4,202		211.59		27,826		52,435		52,435	24,609						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	.03/27/2020	.03/27/2023	2,675		211.59		32,658		49,701		49,701	17,043						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	.04/14/2020	.04/14/2021	10,754		212.30		72,143		129,366		129,366	57,224						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	.04/14/2020	.04/14/2023	1,154		212.30		14,406		21,038		21,038	6,632						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	.04/14/2020	.04/14/2022	3,570		212.30		35,474		54,770		54,770	19,296						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	.04/27/2020	.04/27/2021	4,743		212.08		32,192		58,582		58,582	26,390						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	.04/27/2020	.04/27/2023	905		212.08		11,386		16,712		16,712	5,327						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	.04/27/2020	.04/27/2022	1,834		212.08		18,205		28,632		28,632	10,427						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	.05/14/2020	.05/12/2023	2,130		212.20		26,939		39,364		39,364	12,424						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	.05/14/2020	.05/13/2022	6,315		212.20		63,114		98,890		98,890	35,776						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	.05/14/2020	.05/14/2021	12,319		212.20		84,694		152,997		152,997	68,303						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	.05/27/2020	.05/26/2023	2,498		212.60		31,648		45,757		45,757	14,109						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	.05/27/2020	.05/27/2022	2,385		212.60		24,133		36,964		36,964	12,831						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	.05/27/2020	.05/27/2021	5,710		212.60		39,698		69,779		69,779	30,081						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	.06/12/2020	.06/14/2023	2,412		212.71		30,011		44,352		44,352	14,341						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	.06/12/2020	.06/14/2021	14,409		212.71		99,000		177,522		177,522	78,523						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	.06/12/2020	.06/14/2022	4,184		212.71		41,207		65,188		65,188	23,981						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	.06/26/2020	.06/27/2022	1,390		212.88		13,823		21,649		21,649	7,826						0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	06/26/2020	06/27/2023	1,738		212.88		21,719		31,928		31,928	10,209						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	06/26/2020	06/25/2021	6,238		212.88		42,894		76,731		76,731	33,836						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	07/14/2020	07/14/2022	4,875		213.34		48,568		75,073		75,073	26,505						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	07/14/2020	07/14/2021	7,706		213.34		53,266		93,551		93,551	40,285						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	07/14/2020	07/14/2023	1,711		213.34		21,462		31,104		31,104	9,642						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	07/27/2020	07/27/2021	5,747		213.85		39,820		68,390		68,390	28,570						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	07/27/2020	07/27/2023	3,414		213.85		42,851		61,343		61,343	18,492						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	07/27/2020	07/27/2022	2,834		213.85		28,300		43,016		43,016	14,716						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	08/14/2020	08/14/2023	3,466		213.79		43,423		62,804		62,804	19,382						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	08/14/2020	08/13/2021	7,302		213.79		50,576		88,495		88,495	37,919						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	08/14/2020	08/12/2022	3,503		213.79		34,903		53,778		53,778	18,874						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	08/27/2020	08/27/2021	6,874		213.86		47,775		83,927		83,927	36,152						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	08/27/2020	08/25/2023	2,142		213.86		26,839		38,870		38,870	12,031						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	08/27/2020	08/26/2022	1,641		213.86		16,357		25,292		25,292	8,935						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	09/14/2020	09/14/2021	7,962		214.39		55,648		95,705		95,705	40,057						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	09/14/2020	09/14/2022	3,690		214.39		37,177		56,192		56,192	19,015						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	09/14/2020	09/14/2023	1,371		214.39		17,317		24,643		24,643	7,326						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	09/25/2020	09/27/2022	1,452		212.18		14,445		24,285		24,285	9,840						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	09/25/2020	09/27/2021	9,318		212.18		64,450		128,210		128,210	63,759						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	09/25/2020	09/27/2023	3,662		212.18		45,765		70,896		70,896	25,131						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	10/14/2020	10/14/2022	3,073		215.12		31,133		46,121		46,121	14,988						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	10/14/2020	10/14/2021	4,611		215.12		32,438		54,460		54,460	22,022						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	10/14/2020	10/13/2023	2,873		215.12		36,524		50,878		50,878	14,354						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	10/27/2020	10/27/2021	4,146		213.20		28,907		55,105		55,105	26,198						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	10/27/2020	10/27/2023	1,271		213.20		15,935		24,024		24,024	8,089						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	10/27/2020	10/27/2022	1,871		213.20		18,753		30,486		30,486	11,733						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	11/13/2020	11/12/2021	8,856		218.16		63,756		89,976		89,976	26,220						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	11/13/2020	11/14/2023	440		218.16		5,731		7,151		7,151	1,419						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	11/13/2020	11/14/2022	3,759		218.16		39,032		50,705		50,705	11,673						0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTW807	11/27/2020	11/26/2021	4,350		221.60		32,005		36,324		36,324	4,319						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTW807	11/27/2020	11/27/2023	1,196		221.60		15,847		17,435		17,435	1,588						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTW807	11/27/2020	11/25/2022	3,330		221.60		35,203		39,165		39,165	3,962						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTW807	12/14/2020	12/14/2022	3,281		222.46		35,113		37,672		37,672	2,559						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTW807	12/14/2020	12/14/2021	7,723		222.46		57,381		62,554		62,554	5,173						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTW807	12/14/2020	12/14/2023	1,555		222.46		20,829		22,210		22,210	1,381						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTW807	12/24/2020	12/27/2023	771		223.18		10,234		10,805		10,805	571						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTW807	12/24/2020	12/27/2021	8,410		223.18		61,941		66,273		66,273	4,332						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTW807	12/24/2020	12/27/2022	3,840		223.18		40,708		43,123		43,123	2,415						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		2,151,790		2,151,790	1,279,788						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/27/2020	01/27/2021	1,254		3,243.63		252,216		645,937		645,937	393,721						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		2,269,098		2,269,098	1,131,877						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		2,061,670		2,061,670	1,483,480						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		5,292,019		5,292,019	3,550,331						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		3,942,628		3,942,628	3,026,328						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		6,069,615		6,069,615	4,136,094						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		2,562,291		2,562,291	1,670,034						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		4,435,809		4,435,809	2,993,431						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		1,716,051		1,716,051	1,085,140						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		3,732,969		3,732,969	2,173,801						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		2,055,951		2,055,951	1,279,007						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		2,895,142		2,895,142	1,557,914						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/27/2020	07/27/2021	2,090		3,239.41		419,678		1,236,822		1,236,822	817,144						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		1,768,516		1,768,516	770,919						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		571,987		571,987	178,170						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		1,711,761		1,711,761	703,013						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/25/2020	09/27/2021	2,490		3,298.46		591,264		1,405,532		1,405,532	814,268						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	10/14/2020	10/14/2021	3,402		3,488.67		995,725		1,452,866		1,452,866	457,141						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	10/27/2020	10/27/2021	2,516		3,390.68		750,816		1,267,918		1,267,918	517,102						0001

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	..11/13/2020	..11/12/2021	..3,864		..3,585.15		..1,077,841		..1,429,393		..1,429,393	..351,552						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	..11/27/2020	..11/26/2021	..1,895		..3,638.35		..516,975		..642,666		..642,666	..125,691						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	..12/14/2020	..12/14/2021	..4,753		..3,647.49		..1,359,299		..1,615,015		..1,615,015	..255,716						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	..12/24/2020	..12/27/2021	..1,699		..3,703.06		..495,102		..524,050		..524,050	..28,949						0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										43,566,720	39,911,000	0	115,900,426	XXX	115,900,426	14,873,897	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										43,566,720	39,911,000	0	115,900,426	XXX	115,900,426	14,873,897	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
PREMIER OIL PLC PP Warrant G7216B186	Premier Oil	N/A		US - Chicago Board 213800QKYDSBDFH2K71	..07/28/2017	..05/31/2022	..140,841		..42.75	83,635			..81,366		..81,366							
TIDEWATER INC Tidewater Warrant 88642R133	Tidewater	N/A		US - Chicago Board 549300UJMTB7PD2UT305	..01/31/2018	..07/31/2042	..1,941		..0.00							(290)						
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants										83,635	0	0	81,366	XXX	81,366	(290)	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										83,635	0	0	81,366	XXX	81,366	(290)	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										43,650,355	39,911,000	0	115,981,792	XXX	115,981,792	14,873,607	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										43,650,355	39,911,000	0	115,981,792	XXX	115,981,792	14,873,607	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	..01/14/2020	..01/14/2021	..164		..3,348.81		..(24,651)		..(66,942)		..(66,942)	..(42,291)						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)		..(691,822)		..(691,822)	..(445,265)						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)		..(82,980)		..(82,980)	..(54,814)						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)		..(37,467)		..(37,467)	..(24,587)						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)		..(142,239)		..(142,239)	..(94,602)						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)		..(216,999)		..(216,999)	..(141,513)						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)		..(101,287)		..(101,287)	..(68,253)						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)		..(10,776)		..(10,776)	..(7,318)						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)		..(335,670)		..(335,670)	..(217,589)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GNF3BB653	..01/27/2020	..01/27/2021	..121		..3,373.38		..(15,169)		..(47,372)		..(47,372)	..(32,203)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GNF3BB653	..01/27/2020	..01/27/2021	..172		..3,365.27		..(22,169)		..(68,293)		..(68,293)	..(46,124)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GNF3BB653	..01/27/2020	..01/27/2021	..46		..3,357.16		..(6,165)		..(18,747)		..(18,747)	..(12,582)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GNF3BB653	..01/27/2020	..01/27/2021	..641		..3,340.94		..(91,016)		..(269,665)		..(269,665)	..(178,648)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GNF3BB653	..01/27/2020	..01/27/2021	..39		..3,308.50		..(6,150)		..(17,425)		..(17,425)	..(11,275)						0001

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUH3JPGFNF3B8653	01/27/2020	01/27/2021	236	3,389.59		(27,504)		(88,238)		(88,238)	(60,734)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2020	02/12/2021	1,132	3,481.56		(155,950)		(342,578)		(342,578)	(186,628)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2020	02/12/2021	1,006	3,490.02		(134,169)		(297,021)		(297,021)	(162,852)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2020	02/12/2021	398	3,532.27		(44,822)		(103,077)		(103,077)	(58,255)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2020	02/12/2021	2,031	3,473.11		(288,742)		(629,580)		(629,580)	(340,838)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2020	02/12/2021	616	3,506.92		(76,888)		(172,805)		(172,805)	(95,917)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2020	02/12/2021	246	3,515.37		(29,694)		(67,265)		(67,265)	(37,571)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2020	02/12/2021	27	3,540.72		(2,924)		(6,776)		(6,776)	(3,852)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2020	02/12/2021	172	3,498.47		(22,144)		(49,394)		(49,394)	(27,250)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2020	02/12/2021	139	3,447.76		(21,635)		(46,122)		(46,122)	(24,487)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	02/27/2020	02/26/2021	263	3,097.91		(39,749)		(174,928)		(174,928)	(135,179)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	02/27/2020	02/26/2021	295	3,038.34		(53,768)		(213,228)		(213,228)	(159,460)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	02/27/2020	02/26/2021	239	3,083.02		(37,878)		(162,270)		(162,270)	(124,392)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	02/27/2020	02/26/2021	130	3,120.25		(18,236)		(83,796)		(83,796)	(65,560)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	02/27/2020	02/26/2021	256	3,090.46		(39,728)		(172,288)		(172,288)	(132,560)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	02/27/2020	02/26/2021	280	3,112.80		(40,234)		(181,884)		(181,884)	(141,650)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	02/27/2020	02/26/2021	1,184	3,068.12		(196,807)		(820,724)		(820,724)	(623,918)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/13/2020	03/12/2021	927	2,799.13		(265,644)		(881,363)		(881,363)	(615,719)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/13/2020	03/12/2021	1,346	2,785.57		(395,661)		(1,297,952)		(1,297,952)	(902,291)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/13/2020	03/12/2021	295	2,819.46		(81,486)		(275,239)		(275,239)	(193,753)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/13/2020	03/12/2021	210	2,826.24		(57,128)		(194,147)		(194,147)	(137,020)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/13/2020	03/12/2021	1,671	2,792.35		(485,163)		(1,600,362)		(1,600,362)	(1,115,199)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/13/2020	03/12/2021	346	2,765.24		(105,581)		(340,485)		(340,485)	(234,903)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/13/2020	03/12/2021	32	2,833.02		(8,521)		(29,135)		(29,135)	(20,615)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/13/2020	03/12/2021	277	2,812.68		(77,295)		(259,525)		(259,525)	(182,230)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	03/27/2020	03/26/2021	563	2,636.78		(124,982)		(624,001)		(624,001)	(499,019)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	03/27/2020	03/26/2021	1,302	2,617.71		(301,690)		(1,467,839)		(1,467,839)	(1,166,149)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	03/27/2020	03/26/2021	168	2,624.07		(38,387)		(188,418)		(188,418)	(150,031)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	03/27/2020	03/26/2021	345	2,592.30		(84,359)		(397,316)		(397,316)	(312,957)						0001

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

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S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/27/2020	03/26/2021	214	2,649.48		(46,155)		(234,287)		(234,287)	(188,132)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/27/2020	03/26/2021	687	2,643.13		(150,505)		(757,603)		(757,603)	(607,098)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	04/14/2020	04/14/2021	69	2,902.98		(17,503)		(58,966)		(58,966)	(41,464)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	04/14/2020	04/14/2021	386	2,952.79		(88,030)		(313,229)		(313,229)	(225,200)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	04/14/2020	04/14/2021	1,795	2,931.44		(429,240)		(1,490,878)		(1,490,878)	(1,061,638)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	04/14/2020	04/14/2021	353	2,967.02		(77,810)		(281,666)		(281,666)	(203,856)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	04/14/2020	04/14/2021	690	2,959.90		(154,684)		(555,088)		(555,088)	(400,403)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	04/14/2020	04/14/2021	52	2,974.13		(11,369)		(41,467)		(41,467)	(30,098)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	04/14/2020	04/14/2021	1,722	2,924.33		(418,141)		(1,441,270)		(1,441,270)	(1,023,130)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	04/14/2020	04/14/2021	1,612	2,938.56		(379,510)		(1,328,521)		(1,328,521)	(949,011)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	04/27/2020	04/27/2021	1,121	2,964.83		(284,211)		(900,069)		(900,069)	(615,859)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	04/27/2020	04/27/2021	66	2,979.23		(16,226)		(52,181)		(52,181)	(35,955)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	04/27/2020	04/27/2021	851	2,993.62		(202,777)		(661,888)		(661,888)	(459,111)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	04/27/2020	04/27/2021	434	2,972.03		(108,202)		(345,461)		(345,461)	(237,259)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	04/27/2020	04/27/2021	145	2,986.42		(35,070)		(113,610)		(113,610)	(78,540)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	04/27/2020	04/27/2021	285	3,000.82		(66,749)		(219,577)		(219,577)	(152,829)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	04/27/2020	04/27/2021	10	3,008.01		(2,326)		(7,707)		(7,707)	(5,381)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	05/14/2020	05/14/2021	502	2,966.60		(114,703)		(404,317)		(404,317)	(289,614)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	05/14/2020	05/14/2021	14	2,980.86		(3,023)		(10,842)		(10,842)	(7,819)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	05/14/2020	05/14/2021	188	2,952.34		(44,464)		(153,946)		(153,946)	(109,482)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	05/14/2020	05/14/2021	1,190	2,945.21		(285,435)		(980,337)		(980,337)	(694,901)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	05/14/2020	05/14/2021	400	2,959.47		(92,992)		(324,616)		(324,616)	(231,625)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	05/14/2020	05/14/2021	1,324	2,938.08		(322,848)		(1,098,911)		(1,098,911)	(776,063)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	05/14/2020	05/14/2021	16	2,909.55		(4,095)		(13,495)		(13,495)	(9,400)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	05/14/2020	05/14/2021	1,030	2,930.94		(255,312)		(861,457)		(861,457)	(606,144)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	05/14/2020	05/14/2021	232	2,973.73		(52,087)		(185,206)		(185,206)	(133,119)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/27/2020	05/27/2021	209	3,165.17		(41,192)		(132,543)		(132,543)	(91,350)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/27/2020	05/27/2021	19	3,172.76		(3,687)		(11,978)		(11,978)	(8,291)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/27/2020	05/27/2021	315	3,157.58		(63,192)		(201,419)		(201,419)	(138,227)						0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/27/2020	05/27/2021	889	3, 127.21		(193, 437)		(592, 892)		(592, 892)	(399, 455)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/27/2020	05/27/2021	428	3, 134.80		(91, 351)		(282, 719)		(282, 719)	(191, 368)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/27/2020	05/27/2021	310	3, 142.39		(64, 738)		(202, 361)		(202, 361)	(137, 623)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/27/2020	05/27/2021	125	3, 149.98		(25, 647)		(80, 761)		(80, 761)	(55, 114)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/12/2020	06/14/2021	300	3, 162.96		(72, 151)		(192, 323)		(192, 323)	(120, 171)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/12/2020	06/14/2021	752	3, 155.36		(184, 023)		(487, 535)		(487, 535)	(303, 512)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/12/2020	06/14/2021	860	3, 124.95		(224, 629)		(580, 385)		(580, 385)	(355, 757)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/12/2020	06/14/2021	1, 297	3, 132.55		(333, 747)		(866, 982)		(866, 982)	(533, 235)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/12/2020	06/14/2021	964	3, 147.76		(240, 131)		(631, 652)		(631, 652)	(391, 521)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/12/2020	06/14/2021	815	3, 140.15		(206, 170)		(539, 205)		(539, 205)	(333, 036)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/26/2020	06/25/2021	761	3, 099.32		(181, 333)		(533, 659)		(533, 659)	(352, 327)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/26/2020	06/25/2021	166	3, 129.41		(36, 741)		(111, 905)		(111, 905)	(75, 164)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/26/2020	06/25/2021	841	3, 114.37		(193, 292)		(578, 571)		(578, 571)	(385, 279)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/26/2020	06/25/2021	26	3, 136.93		(5, 637)		(17, 323)		(17, 323)	(11, 686)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/26/2020	06/25/2021	539	3, 121.89		(121, 559)		(367, 039)		(367, 039)	(245, 480)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/26/2020	06/25/2021	302	3, 106.84		(70, 597)		(209, 536)		(209, 536)	(138, 939)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/14/2020	07/14/2021	1, 165	3, 285.45		(270, 957)		(640, 489)		(640, 489)	(369, 532)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/14/2020	07/14/2021	685	3, 309.43		(150, 034)		(363, 018)		(363, 018)	(212, 983)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/14/2020	07/14/2021	1, 698	3, 293.45		(387, 234)		(922, 239)		(922, 239)	(535, 005)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/14/2020	07/14/2021	220	3, 317.43		(47, 132)		(115, 000)		(115, 000)	(67, 868)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/14/2020	07/14/2021	554	3, 301.44		(123, 934)		(297, 462)		(297, 462)	(173, 528)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/14/2020	07/14/2021	329	3, 325.42		(69, 158)		(170, 205)		(170, 205)	(101, 046)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/27/2020	07/27/2021	172	3, 360.89		(22, 336)		(84, 919)		(84, 919)	(62, 584)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/27/2020	07/27/2021	119	3, 368.99		(15, 016)		(58, 242)		(58, 242)	(43, 226)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/27/2020	07/27/2021	7	3, 344.69		(1, 027)		(3, 755)		(3, 755)	(2, 728)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/27/2020	07/27/2021	1, 120	3, 336.59		(159, 951)		(574, 582)		(574, 582)	(414, 631)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/27/2020	07/27/2021	671	3, 352.79		(90, 004)		(335, 756)		(335, 756)	(245, 753)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	08/14/2020	08/13/2021	716	3, 482.47		(151, 599)		(291, 477)		(291, 477)	(139, 878)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	08/14/2020	08/13/2021	827	3, 457.17		(186, 517)		(352, 313)		(352, 313)	(165, 796)						0001

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	08/14/2020	08/13/2021	205	3,516.20		(39,802)		(78,322)		(78,322)	(38,520)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	08/14/2020	08/13/2021	286	3,490.90		(59,348)		(114,722)		(114,722)	(55,374)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	08/14/2020	08/13/2021	1,241	3,474.04		(268,677)		(513,129)		(513,129)	(244,452)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	08/14/2020	08/13/2021	329	3,524.63		(62,380)		(123,562)		(123,562)	(61,182)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	08/27/2020	08/27/2021	44	3,571.66		(10,122)		(15,495)		(15,495)	(5,374)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	08/27/2020	08/27/2021	822	3,589.09		(179,349)		(276,333)		(276,333)	(96,984)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	08/27/2020	08/27/2021	116	3,641.35		(22,194)		(34,875)		(34,875)	(12,681)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	08/27/2020	08/27/2021	69	3,632.64		(13,440)		(21,075)		(21,075)	(7,635)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	08/27/2020	08/27/2021	193	3,597.80		(41,255)		(63,736)		(63,736)	(22,481)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	08/27/2020	08/27/2021	45	3,580.38		(10,112)		(15,516)		(15,516)	(5,404)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	08/27/2020	08/27/2021	100	3,606.51		(20,845)		(32,352)		(32,352)	(11,507)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	09/14/2020	09/14/2021	515	3,493.51		(116,499)		(212,403)		(212,403)	(95,903)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	09/14/2020	09/14/2021	14	3,501.96		(3,210)		(5,877)		(5,877)	(2,668)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	09/14/2020	09/14/2021	575	3,535.80		(117,538)		(219,393)		(219,393)	(101,855)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	09/14/2020	09/14/2021	736	3,468.13		(176,363)		(317,108)		(317,108)	(140,745)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	09/14/2020	09/14/2021	90	3,476.59		(21,236)		(38,391)		(38,391)	(17,154)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	09/14/2020	09/14/2021	1,071	3,485.05		(246,794)		(447,996)		(447,996)	(201,202)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	09/14/2020	09/14/2021	460	3,527.34		(95,850)		(178,218)		(178,218)	(82,368)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3B8653	09/25/2020	09/27/2021	165	3,389.17		(29,756)		(81,436)		(81,436)	(51,679)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3B8653	09/25/2020	09/27/2021	340	3,438.64		(52,781)		(155,764)		(155,764)	(102,983)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3B8653	09/25/2020	09/27/2021	73	3,405.66		(12,632)		(35,380)		(35,380)	(22,748)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3B8653	09/25/2020	09/27/2021	327	3,446.89		(49,219)		(147,385)		(147,385)	(98,166)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3B8653	09/25/2020	09/27/2021	549	3,380.92		(101,834)		(275,197)		(275,197)	(173,362)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3B8653	09/25/2020	09/27/2021	1,035	3,397.41		(182,703)		(505,697)		(505,697)	(322,994)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	10/14/2020	10/14/2021	1,157	3,593.33		(267,653)		(408,631)		(408,631)	(140,978)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	10/14/2020	10/14/2021	779	3,602.05		(176,735)		(270,562)		(270,562)	(93,827)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	10/14/2020	10/14/2021	1,013	3,575.89		(243,915)		(370,040)		(370,040)	(126,125)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	10/14/2020	10/14/2021	33	3,584.61		(7,786)		(11,838)		(11,838)	(4,052)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	10/14/2020	10/14/2021	143	3,645.66		(29,183)		(45,347)		(45,347)	(16,165)						0001

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	10/14/2020	10/14/2021	276		3,636.94		(57,744)		(89,392)		(89,392)	(31,649)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	10/27/2020	10/27/2021	34		3,483.92		(8,103)		(14,634)		(14,634)	(6,531)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	10/27/2020	10/27/2021	587		3,475.45		(144,300)		(259,324)		(259,324)	(115,023)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	10/27/2020	10/27/2021	341		3,500.88		(78,990)		(144,118)		(144,118)	(65,128)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	10/27/2020	10/27/2021	351		3,534.78		(75,212)		(140,135)		(140,135)	(64,924)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	10/27/2020	10/27/2021	305		3,543.26		(64,035)		(119,957)		(119,957)	(55,922)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	10/27/2020	10/27/2021	898		3,492.40		(212,328)		(385,416)		(385,416)	(173,088)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	11/13/2020	11/12/2021	139		3,701.67		(29,300)		(40,809)		(40,809)	(11,509)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	11/13/2020	11/12/2021	542		3,746.48		(101,619)		(143,500)		(143,500)	(41,881)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	11/13/2020	11/12/2021	458		3,737.52		(87,847)		(123,765)		(123,765)	(35,918)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	11/13/2020	11/12/2021	831		3,683.74		(182,254)		(252,626)		(252,626)	(70,372)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	11/13/2020	11/12/2021	970		3,674.78		(217,723)		(300,686)		(300,686)	(82,963)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	11/13/2020	11/12/2021	924		3,692.70		(198,449)		(275,702)		(275,702)	(77,254)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	11/27/2020	11/26/2021	391		3,729.31		(83,959)		(109,848)		(109,848)	(25,888)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	11/27/2020	11/26/2021	678		3,738.40		(142,124)		(186,518)		(186,518)	(44,394)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	11/27/2020	11/26/2021	128		3,802.08		(22,706)		(30,546)		(30,546)	(7,840)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	11/27/2020	11/26/2021	218		3,792.98		(39,539)		(52,986)		(52,986)	(13,447)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	11/27/2020	11/26/2021	90		3,756.60		(17,972)		(23,741)		(23,741)	(5,769)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	11/27/2020	11/26/2021	389		3,747.50		(79,622)		(104,838)		(104,838)	(25,216)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	12/14/2020	12/14/2021	882		3,747.80		(198,167)		(243,541)		(243,541)	(45,374)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	12/14/2020	12/14/2021	376		3,766.03		(80,870)		(99,872)		(99,872)	(19,002)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	12/14/2020	12/14/2021	1,232		3,738.68		(283,185)		(347,079)		(347,079)	(63,894)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	12/14/2020	12/14/2021	1,443		3,756.91		(317,359)		(390,581)		(390,581)	(73,222)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	12/14/2020	12/14/2021	309		3,811.63		(59,220)		(74,050)		(74,050)	(14,830)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	12/14/2020	12/14/2021	510		3,802.51		(100,176)		(124,825)		(124,825)	(24,649)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	12/24/2020	12/27/2021	136		3,869.70		(25,803)		(28,820)		(28,820)	(3,017)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	12/24/2020	12/27/2021	477		3,814.15		(104,488)		(115,726)		(115,726)	(11,238)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	12/24/2020	12/27/2021	151		3,860.44		(29,407)		(32,787)		(32,787)	(3,381)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	12/24/2020	12/27/2021	461		3,804.89		(103,213)		(114,221)		(114,221)	(11,008)						0001

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)		
\$SP500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	12/24/2020	12/27/2021	269	3,795.64		(61,591)		(68,011)		(68,011)	(6,420)							0001	
\$SP500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	12/24/2020	12/27/2021	207	3,823.41		(44,294)		(49,106)		(49,106)	(4,813)							0001	
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										0	(17,589,819)	0	(46,445,220)	XXX	(46,445,220)	(28,855,409)	0	0	0	0	XXX	XXX		
0709999999. Subtotal - Written Options - Hedging Other										0	(17,589,819)	0	(46,445,220)	XXX	(46,445,220)	(28,855,409)	0	0	0	0	XXX	XXX		
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	XXX	XXX				
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
0929999999. Total Written Options - Call Options and Warrants										0	(17,589,819)	0	(46,445,220)	XXX	(46,445,220)	(28,855,409)	0	0	0	0	0	XXX	XXX	
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
0989999999. Total Written Options										0	(17,589,819)	0	(46,445,220)	XXX	(46,445,220)	(28,855,409)	0	0	0	0	0	XXX	XXX	
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1409999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1709999999. Subtotal - Hedging Other										43,566,720	22,321,181	0	69,455,206	XXX	69,455,206	(13,981,512)	0	0	0	0	0	XXX	XXX	
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1739999999. Subtotal - Other										83,635	0	0	81,366	XXX	81,366	(290)	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1759999999 - Totals										43,650,355	22,321,181	0	69,536,572	XXX	69,536,572	(13,981,802)	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.

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
0079999999	Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108											0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0149999999	Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108											0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	12/27/2016	12/27/2016	12/27/2019	Closing Sale			174.70			46.647		46.647					46.647			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	01/13/2017	01/14/2020	01/14/2020	Closing Sale			174.83	418.488		1,344.029		1,344.029			(821.135)		925.541			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	01/27/2017	01/27/2020	01/27/2020	Closing Sale			174.80	279.321		863.571		863.571			(584.250)		584.250			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	02/14/2017	02/14/2020	02/14/2020	Closing Sale			175.82	475.452		1,513.775		1,513.775			(866.290)		1,038.323			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	02/27/2017	02/27/2020	02/27/2020	Closing Sale			176.77	409.652		888.512		888.512			(692.360)		478.860			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	03/14/2017	03/13/2020	03/13/2020	Closing Sale			175.82	410.827		707.453		707.453			(746.553)		296.626			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	03/27/2017	03/27/2020	03/27/2020	Closing Sale			175.64	300.095		653.259		653.259			(552.014)		353.164			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	04/13/2017	04/14/2020	04/14/2020	Closing Sale			176.74	374.261		709.614		709.614			(631.814)		335.353			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	04/27/2017	04/27/2020	04/27/2020	Closing Sale			178.92	393.390		635.749		635.749			(549.241)		242.359			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	05/11/2017	05/14/2020	05/14/2020	Closing Sale			179.60	404.348		527.973		527.973			(444.837)		187.505			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	05/26/2017	05/27/2020	05/27/2020	Closing Sale			180.14	223.579		330.619		330.619			(276.574)		107.040			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	06/14/2017	06/12/2020	06/12/2020	Closing Sale			181.28	337.554		447.686		447.686			(368.840)		110.132			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	06/27/2017	06/26/2020	06/26/2020	Closing Sale			180.46	25.429		315.580		315.580			(258.068)		99.897			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	07/14/2017	07/14/2020	07/14/2020	Closing Sale			179.99	325.898		531.636		531.636			(409.532)		205.738			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	07/27/2017	07/27/2020	07/27/2020	Closing Sale			180.60	177.519		286.935		286.935			(208.801)		108.416			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	08/14/2017	08/14/2020	08/14/2020	Closing Sale			180.27	310.186		321.193		321.193			(379.450)		211.087			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	08/24/2017	08/27/2020	08/27/2020	Closing Sale			179.90	153.314		266.545		266.545			(184.826)		113.231			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	09/14/2017	09/14/2020	09/14/2020	Closing Sale			182.94	234.483		318.801		318.801			(212.765)		84.318			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	09/27/2017	09/25/2020	09/25/2020	Closing Sale			183.03	251.168		302.193		302.193			(226.209)		51.025			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	10/13/2017	10/14/2020	10/14/2020	Closing Sale			186.07	297.839		304.470		304.470			(170.105)		6.631			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	10/27/2017	10/27/2020	10/27/2020	Closing Sale			187.82	204.920		135.336		135.336			(82.002)		69.584			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	11/14/2017	11/13/2020	11/13/2020	Closing Sale			187.49	333.324		274.617		274.617			(147.066)		58.707			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	11/27/2017	11/25/2020	11/25/2020	Closing Sale			188.44	204.262		182.198		182.198			(72.956)		22.064			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	12/14/2017	12/14/2020	12/14/2020	Closing Sale			189.52	584.680		481.138		481.138			(155.077)		103.542			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	12/27/2017	12/22/2020	12/22/2020	Closing Sale			191.36	165.440		92.709		92.709			(19.242)		72.731			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	12/27/2017	12/27/2019	12/27/2019	Closing Sale			191.36			4.365		4.365					4.365			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	01/12/2018	01/14/2020	01/14/2020	Closing Sale			195.81	43.890		31.911		31.911			(23.009)		11.979			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	01/26/2018	01/27/2020	01/27/2020	Closing Sale			197.76	35.816		11.660		11.660			(24.299)		24.156			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	02/14/2018	02/14/2020	02/14/2020	Closing Sale			198.79	58.566		91.830		91.830			(9.953)		33.275			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	02/27/2018	02/27/2020	02/27/2020	Closing Sale			192.59	41.391		12.508		12.508			(28.883)		2.103			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	03/15/2018	03/13/2020	03/13/2020	Closing Sale			191.19	68.267		9.446		9.446			(9.758)		68.267			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	03/27/2018	03/27/2020	03/27/2020	Closing Sale			191.06	44.113		15.575		15.575			(7.684)		28.537			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	04/12/2018	04/14/2020	04/14/2020	Closing Sale			192.11	95.747		5.010		5.010			(5.910)		90.737			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	04/27/2018	04/27/2020	04/27/2020	Closing Sale			193.29	75.098		2.279		2.279			(4.565)		72.819			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	05/14/2018	05/14/2020	05/14/2020	Closing Sale			193.24	154.611		3.741		3.741					154.611			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	05/25/2018	05/27/2020	05/27/2020	Closing Sale			193.41	146.903		3.479		3.479					146.903			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	06/14/2018	06/12/2020	06/12/2020	Closing Sale			191.57	253.386		35.530		35.530			(49.494)		217.857			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	06/27/2018	06/26/2020	06/26/2020	Closing Sale			194.42	92.120									92.120			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	07/13/2018	07/14/2020	07/14/2020	Closing Sale			194.53	159.236									159.236			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	07/27/2018	07/27/2020	07/27/2020	Closing Sale			193.89	99.413		5.879		5.879			(125.000)		193.533			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	08/14/2018	08/14/2020	08/14/2020	Closing Sale			193.53	148.896		20.053		20.053			(7.638)		128.843			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	08/27/2018	08/27/2020	08/27/2020	Closing Sale			194.85	112.275									112.275			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	09/14/2018	09/14/2020	09/14/2020	Closing Sale			194.10	160.670		11.730		11.730			(5.327)		148.940			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	09/27/2018	09/25/2020	09/25/2020	Closing Sale			194.95	77.942									77.942			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	10/12/2018	10/14/2020	10/14/2020	Closing Sale			191.13	161.418		87.616		87.616			(58.977)		73.802			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	10/26/2018	10/27/2020	10/27/2020	Closing Sale			188.10	122.522		96.660		96.660			(88.911)		25.862			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	11/14/2018	11/13/2020	11/13/2020	Closing Sale			186.79	188.775		215.673		215.673			(170.499)		26.898			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	11/27/2018	11/25/2020	11/25/2020	Closing Sale			186.01	84.075		124.842		124.842			(84.637)		40.767			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	12/14/2018	12/14/2020	12/14/2020	Closing Sale			185.31	122.325		203.138		203.138			(134.502)		80.813			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	12/27/2018	12/27/2019	12/27/2019	Closing Sale			184.69			18.337		18.337					18.337			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	12/27/2018	12/22/2020	12/22/2020	Closing Sale			185.265	109.867		185.265		185.265			(129.981)		75.398			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	01/14/2019	01/14/2020	01/14/2020	Closing Sale			185.28	112.472		355.742		355.742			(197.742)		243.270			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	01/25/2019	01/27/2020	01/27/2020	Closing Sale			185.17	72.651		216.801		216.801			(129.293)		144.150			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	02/14/2019	02/14/2020	02/14/2020	Closing Sale			186.19	196.302		617.858		617.858			(306.822)		421.566			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	02/27/2019	02/27/2020	02/27/2020	Closing Sale			185.87	131.914		231.890		231.890			(213.582)		99.977			0001

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIIP21HZNBB6K528	10/24/2019	10/27/2020	Closing Sale	21,758		197.03	117,893							114,832		117,892			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIIP21HZNBB6K528	11/13/2019	11/13/2020	Closing Sale	32,948		197.16	178,640							123,989		178,640			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIIP21HZNBB6K528	11/27/2019	11/25/2020	Closing Sale	20,764		197.55	112,805							112,805		112,805			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIIP21HZNBB6K528	12/13/2019	12/14/2020	Closing Sale	42,626		198.73	232,953							12,819		232,952			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIIP21HZNBB6K528	12/27/2019	12/23/2020	Closing Sale	16,936		198.98	92,675							4,472		92,675			0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIIP21HZNBB6K528	04/13/2020	04/13/2022	Closing Sale	26		192.49				197	197	197		1,322					0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIIP21HZNBB6K528	04/13/2020	04/14/2021	Closing Sale	47		192.49				251	251	251							0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIIP21HZNBB6K528	04/24/2020	04/27/2023	Closing Sale	213		192.51		1,976	1,976										0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIIP21HZNBB6K528	09/24/2020	09/27/2022	Closing Sale	98		193.38		749	749										0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIIP21HZNBB6K528	09/24/2020	09/27/2023	Closing Sale	465		193.38		4,122	4,122										0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIIP21HZNBB6K528	10/26/2020	10/27/2022	Closing Sale	10		193.65		79	79										0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIIP21HZNBB6K528	10/26/2020	10/27/2023	Closing Sale	604		193.65		5,347	5,347										0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIIP21HZNBB6K528	11/12/2020	11/14/2023	Closing Sale	981		194.75		8,729	8,729										0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIIP21HZNBB6K528	11/24/2020	11/27/2023	Closing Sale	800		196.34		7,175	7,175										0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIIP21HZNBB6K528	12/11/2020	12/14/2022	Closing Sale	1,087		196.85		8,432	8,432										0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIIP21HZNBB6K528	12/22/2020	12/27/2022	Closing Sale	20		196.21		158	158										0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROIIP21HZNBB6K528	12/22/2020	12/27/2023	Closing Sale	31		196.21		289	289										0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	12/20/2017	12/14/2020	Closing Sale	1,282		228.53	18,020							1,596		18,019			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	12/27/2017	12/24/2020	Closing Sale	432		229.43	6,158							794		6,158			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	01/12/2018	01/14/2020	Closing Sale	715		229.43	8,233			5,411	5,411			3,172		8,232			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	01/26/2018	01/27/2020	Closing Sale	2,043		233.45	24,136			899	899			15,411		23,237			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	02/14/2018	02/14/2020	Closing Sale	1,444		220.90	15,854			21,445	21,445			6,588		5,580			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	02/27/2018	02/27/2020	Closing Sale	925		221.55	10,291			1,203	1,203			3,561		9,088			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	03/15/2018	03/13/2020	Closing Sale	2,873		221.69	31,897							11,031		31,897			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	03/27/2018	03/27/2020	Closing Sale	910		219.69	9,720							5,665		19,720			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	04/15/2018	04/14/2020	Closing Sale	1,737		221.04	18,355							9,041		18,355			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	04/27/2018	04/27/2020	Closing Sale	2,112		221.14	22,228							11,137		22,228			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	05/14/2018	05/14/2020	Closing Sale	4,547		221.23	47,684							24,436		47,684			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	05/25/2018	05/27/2020	Closing Sale	1,589		221.49	16,720							8,342		16,720			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	06/14/2018	06/12/2020	Closing Sale	2,920		222.93	30,857							12,157		30,857			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	06/27/2018	06/26/2020	Closing Sale	1,678		223.53	17,663							6,512		17,662			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	07/13/2018	07/14/2020	Closing Sale	3,631		225.57	38,575							8,952		38,575			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	07/27/2018	07/27/2020	Closing Sale	1,925		224.37	20,304							6,844		20,304			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	08/15/2018	08/14/2020	Closing Sale	3,485		225.26	37,131							10,298		37,130			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	08/27/2018	08/27/2020	Closing Sale	1,973		227.62	21,372							2,595		21,372			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	09/14/2018	09/14/2020	Closing Sale	4,406		227.19	47,948							7,656		47,948			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	09/27/2018	09/25/2020	Closing Sale	1,308		223.94	14,123							5,569		14,123			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	10/12/2018	10/14/2020	Closing Sale	4,039		218.60	42,826							34,972		42,825			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	10/26/2018	10/27/2020	Closing Sale	3,813		217.17	39,413							38,823		39,413			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	11/14/2018	11/13/2020	Closing Sale	3,946		219.74	41,183							32,166		41,182			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	11/27/2018	11/27/2020	Closing Sale	3,388		219.61	35,191			6,742	6,742			28,500		28,449			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	12/14/2018	12/14/2020	Closing Sale	5,137		218.62	52,107			19,725	19,725			48,984		32,382			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	12/27/2018	12/24/2020	Closing Sale	4,916		213.61	48,510			47,041	47,041			68,479		1,469			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	01/14/2019	01/14/2020	Closing Sale	5,501		216.52	39,899			112,653	112,653			71,105		72,755			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	01/25/2019	01/27/2020	Closing Sale	4,770		218.44	35,115			73,699	73,699			51,941		38,584			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	02/14/2019	02/14/2020	Closing Sale	8,054		221.27	59,875			116,615	116,615			64,632		56,740			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	02/27/2019	02/27/2020	Closing Sale	4,991		222.19	37,041			3,294	3,294			36,031		33,746			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	03/14/2019	03/13/2020	Closing Sale	7,892		223.52	59,270							47,349		59,270			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	03/27/2019	03/27/2020	Closing Sale	3,998		224.38	30,319							21,212		30,319			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	04/12/2019	04/14/2020	Closing Sale	7,643		226.60	58,368							27,391		58,368			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	04/26/2019	04/27/2020	Closing Sale	5,077		225.51	38,782							24,904		38,782			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	05/14/2019	05/14/2020	Closing Sale	13,904		223.10	105,778							95,275		105,778			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	05/24/2019	05/27/2020	Closing Sale	5,543		223.52	42,156							5,543		42,156			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	06/14/2019	06/12/2020	Closing Sale	12,440		226.13	95,361							58,519		95,361			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	06/27/2019	06/26/2020	Closing Sale	5,197		227.44	40,424							19,861		40,424			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	07/12/2019	07/14/2020	Closing Sale	7,703		228.49	60,544							24,648		60,544			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	07/26/2019	07/27/2020	Closing Sale	4,367		229.23	34,535							12,452		34,534			0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807	08/14/2019	08/14/2020	Closing Sale	6,928		226.77	53,885							33,543	</				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3876	02/27/2019	02/27/2020	02/27/2020	Closing Sale	2,354	2,792.38	425,866		248,788		248,788		(622,519)			(177,077)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3876	03/14/2019	03/13/2020	03/13/2020	Closing Sale	5,318	2,808.48	948,373						(1,354,248)			(948,372)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/27/2019	03/27/2020	03/27/2020	Closing Sale	2,729	2,805.37	497,575						(698,383)			(497,575)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/12/2019	04/14/2020	04/14/2020	Closing Sale	6,883	2,907.41	1,220,793						(1,187,657)			(1,220,793)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3876	04/26/2019	04/27/2020	04/27/2020	Closing Sale	2,935	2,939.88	533,334						(424,428)			(533,334)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3876	05/14/2019	05/14/2020	05/14/2020	Closing Sale	4,717	2,834.41	886,497		85,337		85,337		(1,117,540)			(801,160)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3876	05/24/2019	05/27/2020	05/27/2020	Closing Sale	2,043	2,826.06	382,883		198,537		198,537		(507,580)			(184,345)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/14/2019	06/12/2020	06/12/2020	Closing Sale	4,706	2,886.98	847,829		452,393		452,393		(970,356)			(395,436)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3876	06/27/2019	06/26/2020	06/26/2020	Closing Sale	2,411	2,924.92	444,213		202,809		202,809		(421,093)			(241,404)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3876	07/12/2019	07/14/2020	07/14/2020	Closing Sale	4,474	3,013.77	794,208		424,528		424,528		(504,406)			(369,679)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3876	07/26/2019	07/27/2020	07/27/2020	Closing Sale	1,605	3,025.86	295,730		161,505		161,505		(165,722)			(134,226)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/14/2019	08/14/2020	08/14/2020	Closing Sale	4,004	2,840.60	791,561		389,308		389,308		(982,056)			(402,253)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFG9NF38B653	08/27/2019	08/27/2020	08/27/2020	Closing Sale	1,316	2,869.16	234,050		132,937		132,937		(322,157)			(101,113)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/13/2019	09/14/2020	09/14/2020	Closing Sale	3,570	3,007.39	687,168		401,298		401,298		(444,235)			(285,871)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3876	09/27/2019	09/25/2020	09/25/2020	Closing Sale	2,064	2,961.79	430,285		228,621		228,621		(307,497)			(201,664)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3876	10/14/2019	10/14/2020	10/14/2020	Closing Sale	3,683	2,966.15	728,698		358,660		358,660		(588,278)			(370,038)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFG9NF38B653	10/25/2019	10/27/2020	10/27/2020	Closing Sale	2,503	3,022.55	468,968		260,410		260,410		(332,766)			(208,558)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3876	11/14/2019	11/13/2020	11/13/2020	Closing Sale	4,155	3,096.63	836,355		443,340		443,340		(289,943)			(393,015)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3876	11/27/2019	11/27/2020	11/27/2020	Closing Sale	2,085	3,153.63	420,736		217,020		217,020		(77,289)			(203,716)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/13/2019	12/14/2020	12/14/2020	Closing Sale	5,132	3,168.80	1,021,191		521,098		521,098		(182,015)			(500,083)			0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3876	12/27/2019	12/24/2020	12/24/2020	Closing Sale	1,967	3,240.02	391,940		204,929		204,929		9,620			(187,011)			0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												31,302,396	37,504	23,064,447	0	23,064,447	XXX	(30,395,861)	0	0	(8,275,435)	0	0	XXX
0219999999. Subtotal - Purchased Options - Hedging Other												31,302,396	37,504	23,064,447	0	23,064,447	XXX	(30,395,861)	0	0	(8,275,435)	0	0	XXX
0289999999. Subtotal - Purchased Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0359999999. Subtotal - Purchased Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0429999999. Subtotal - Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0439999999. Total Purchased Options - Call Options and Warrants												31,302,396	37,504	23,064,447	0	23,064,447	XXX	(30,395,861)	0	0	(8,275,435)	0	0	XXX
0449999999. Total Purchased Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0459999999. Total Purchased Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0469999999. Total Purchased Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0479999999. Total Purchased Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0489999999. Total Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0499999999. Total Purchased Options												31,302,396	37,504	23,064,447	0	23,064,447	XXX	(30,395,861)	0	0	(8,275,435)	0	0	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3876	01/14/2019	01/14/2020	01/14/2020	Expiration	1,191	2,666.54	(170,683)						500,548			(170,683)			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3876	01/14/2019	01/14/2020	01/14/2020	Expiration	455	2,660.09	(66,679)						192,952			(66,679)			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3876	01/14/2019	01/14/2020	01/14/2020	Expiration	356	2,711.74	(43,066)						141,685			(43,066)			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3876	01/14/2019	01/14/2020	01/14/2020	Expiration	323	2,685.91	(43,066)						132,521			(43,066)			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3876	01/14/2019	01/14/2020	01/14/2020	Expiration	2,830	2,653.63	(424,595)						1,207,095			(424,595)			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3876	01/14/2019	01/14/2020	01/14/2020	Expiration	723	2,718.20	(85,276)						284,770			(85,276)			0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	01/14/2019	01/14/2020	01/14/2020	Expiration	163	2,673.00	(22,872						68,189			22,872			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/25/2019	01/27/2020	01/27/2020	Expiration	95	2,758.03	(12,446						32,687			12,446			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/25/2019	01/27/2020	01/27/2020	Expiration	161	2,771.35	(19,952						54,325			19,952			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/25/2019	01/27/2020	01/27/2020	Expiration	516	2,744.70	(71,139						180,178			71,139			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/25/2019	01/27/2020	01/27/2020	Expiration	250	2,738.04	(35,298						88,017			35,298			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/25/2019	01/27/2020	01/27/2020	Expiration	316	2,798.00	(34,985						102,356			34,985			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/25/2019	01/27/2020	01/27/2020	Expiration	163	2,804.66	(17,490						52,125			17,490			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/25/2019	01/27/2020	01/27/2020	Expiration	67	2,751.36	(9,004						23,251			9,004			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	02/14/2019	02/14/2020	02/14/2020	Expiration	752	2,883.02	(77,644						189,555			77,644			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	02/14/2019	02/14/2020	02/14/2020	Expiration	763	2,834.97	(96,999						209,293			96,999			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	02/14/2019	02/14/2020	02/14/2020	Expiration	3,104	2,828.10	(405,647						860,178			405,647			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	02/14/2019	02/14/2020	02/14/2020	Expiration	232	2,848.69	(27,837						62,205			27,837			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	02/14/2019	02/14/2020	02/14/2020	Expiration	622	2,862.42	(70,328						162,700			70,328			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	02/14/2019	02/14/2020	02/14/2020	Expiration	125	2,855.56	(14,501						32,979			14,501			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	02/14/2019	02/14/2020	02/14/2020	Expiration	181	2,889.88	(18,177						45,003			18,177			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	02/14/2019	02/14/2020	02/14/2020	Expiration	1,390	2,841.83	(171,765						376,653			171,765			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	02/27/2019	02/27/2020	02/27/2020	Expiration	104	2,890.11	(12,280						24,464			12,280			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	02/27/2019	02/27/2020	02/27/2020	Expiration	253	2,897.09	(28,916						58,796			28,916			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	02/27/2019	02/27/2020	02/27/2020	Expiration	43	2,938.98	(4,032						9,151			4,032			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	02/27/2019	02/27/2020	02/27/2020	Expiration	71	2,911.06	(7,603						16,030			7,603			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	02/27/2019	02/27/2020	02/27/2020	Expiration	543	2,876.15	(67,962						130,779			67,962			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	02/27/2019	02/27/2020	02/27/2020	Expiration	91	2,925.02	(9,119						19,990			9,119			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	02/27/2019	02/27/2020	02/27/2020	Expiration	466	2,932.00	(45,145						100,611			45,145			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	02/27/2019	02/27/2020	02/27/2020	Expiration	180	2,904.08	(19,919						41,221			19,919			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	02/27/2019	02/27/2020	02/27/2020	Expiration	602	2,883.13	(73,124						143,368			73,124			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	03/14/2019	03/13/2020	03/13/2020	Expiration	90	2,913.80	(10,363						19,970			10,363			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	03/14/2019	03/13/2020	03/13/2020	Expiration	376	2,948.90	(36,503						76,977			36,503			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	03/14/2019	03/13/2020	03/13/2020	Expiration	33	2,927.84	(3,591						7,196			3,591			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	03/14/2019	03/13/2020	03/13/2020	Expiration	1,551	2,885.71	(200,858						358,442			200,858			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	03/14/2019	03/13/2020	03/13/2020	Expiration	130	2,920.82	(14,378						28,165			14,378			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	03/14/2019	03/13/2020	03/13/2020	Expiration	1,342	2,899.76	(163,531						302,612			163,531			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	03/14/2019	03/13/2020	03/13/2020	Expiration	1,445	2,892.73	(181,393						330,727			181,393			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	03/14/2019	03/13/2020	03/13/2020	Expiration	139	2,941.88	(13,962						28,981			13,962			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	03/14/2019	03/13/2020	03/13/2020	Expiration	194	2,906.78	(22,987						43,385			22,987			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	03/14/2019	03/13/2020	03/13/2020	Expiration	17	2,955.93	(1,637						3,533			1,637			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/27/2019	03/27/2020	03/27/2020	Expiration	33	2,910.57	(3,906						7,433			3,906			0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	03/27/2019	03/27/2020	03/27/2020	Expiration	249	2,917.58	(28,449)							55,017			28,449		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	03/27/2019	03/27/2020	03/27/2020	Expiration	96	2,896.54	(12,042)							22,106			12,042		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	03/27/2019	03/27/2020	03/27/2020	Expiration	294	2,903.56	(35,766)							66,682			35,766		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	03/27/2019	03/27/2020	03/27/2020	Expiration	1,116	2,889.53	(143,980)							258,538			143,980		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	03/27/2019	03/27/2020	03/27/2020	Expiration	199	2,938.63	(20,627)							42,401			20,627		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	03/27/2019	03/27/2020	03/27/2020	Expiration	741	2,945.64	(74,185)							155,861			74,185		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/12/2019	04/14/2020	04/14/2020	Expiration	1,560	3,001.90	(185,069)							230,586			185,069		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/12/2019	04/14/2020	04/14/2020	Expiration	679	3,052.78	(63,398)							88,657			63,398		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/12/2019	04/14/2020	04/14/2020	Expiration	360	3,016.44	(40,034)							51,469			40,034		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/12/2019	04/14/2020	04/14/2020	Expiration	1,784	2,987.36	(225,072)							272,782			225,072		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/12/2019	04/14/2020	04/14/2020	Expiration	277	3,023.71	(29,741)							39,131			29,741		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/12/2019	04/14/2020	04/14/2020	Expiration	1,887	2,994.63	(231,003)							285,255			231,003		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/12/2019	04/14/2020	04/14/2020	Expiration	304	3,045.51	(29,349)							40,297			29,349		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/12/2019	04/14/2020	04/14/2020	Expiration	31	3,030.97	(3,249)							4,307			3,249		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3876	04/26/2019	04/27/2020	04/27/2020	Expiration	137	3,064.82	(14,665)							15,597			14,665		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3876	04/26/2019	04/27/2020	04/27/2020	Expiration	1,392	3,028.08	(175,095)							175,061			175,095		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3876	04/26/2019	04/27/2020	04/27/2020	Expiration	286	3,086.87	(27,417)							30,756			27,417		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3876	04/26/2019	04/27/2020	04/27/2020	Expiration	340	3,035.43	(41,500)							41,687			41,500		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3876	04/26/2019	04/27/2020	04/27/2020	Expiration	115	3,050.13	(13,114)							13,595			13,114		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3876	04/26/2019	04/27/2020	04/27/2020	Expiration	186	3,072.17	(19,145)							20,893			19,145		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3876	04/26/2019	04/27/2020	04/27/2020	Expiration	314	3,057.48	(34,667)							36,584			34,667		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3876	04/26/2019	04/27/2020	04/27/2020	Expiration	166	3,079.52	(16,461)							18,039			16,461		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3876	05/14/2019	05/14/2020	05/14/2020	Expiration	1,023	2,926.53	(133,736)							217,741			133,736		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3876	05/14/2019	05/14/2020	05/14/2020	Expiration	1,479	2,919.44	(199,073)							316,859			199,073		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3876	05/14/2019	05/14/2020	05/14/2020	Expiration	1,158	2,912.36	(160,210)							252,122			160,210		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3876	05/14/2019	05/14/2020	05/14/2020	Expiration	133	2,954.87	(15,419)							26,939			15,419		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3876	05/14/2019	05/14/2020	05/14/2020	Expiration	214	2,947.79	(25,615)							44,084			25,615		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3876	05/14/2019	05/14/2020	05/14/2020	Expiration	129	2,969.04	(14,093)							25,541			14,093		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3876	05/14/2019	05/14/2020	05/14/2020	Expiration	215	2,940.70	(26,535)							44,676			26,535		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3876	05/14/2019	05/14/2020	05/14/2020	Expiration	137	2,976.13	(14,434)							26,744			14,434		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3876	05/14/2019	05/14/2020	05/14/2020	Expiration	228	2,961.96	(25,686)							45,785			25,686		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3876	05/24/2019	05/27/2020	05/27/2020	Expiration	40	2,953.23	(4,402)							8,475			4,402		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3876	05/24/2019	05/27/2020	05/27/2020	Expiration	51	2,967.36	(5,262)							10,561			5,262		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3876	05/24/2019	05/27/2020	05/27/2020	Expiration	156	2,946.17	(17,864)							33,805			17,864		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3876	05/24/2019	05/27/2020	05/27/2020	Expiration	267	2,939.10	(31,593)							58,372			31,593		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3876	05/24/2019	05/27/2020	05/27/2020	Expiration	934	2,910.84	(124,297)							213,742			124,297		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3876	05/24/2019	05/27/2020	05/27/2020	Expiration	155	2,932.04	(18,878)							34,092			18,878			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3876	05/24/2019	05/27/2020	05/27/2020	Expiration	31	2,960.30	(3,306)							6,533			3,306			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3876	05/24/2019	05/27/2020	05/27/2020	Expiration	412	2,917.91	(53,265)							92,820			53,265			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/14/2019	06/12/2020	06/12/2020	Expiration	684	3,002.46	(77,163)							120,746			77,163			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/14/2019	06/12/2020	06/12/2020	Expiration	203	3,009.68	(22,180)							35,489			22,180			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/14/2019	06/12/2020	06/12/2020	Expiration	185	3,016.89	(19,571)							31,704			19,571			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/14/2019	06/12/2020	06/12/2020	Expiration	1,318	2,973.59	(168,035)							245,051			168,035			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/14/2019	06/12/2020	06/12/2020	Expiration	26	3,024.11	(2,694)							4,474			2,694			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/14/2019	06/12/2020	06/12/2020	Expiration	972	2,966.37	(127,487)							182,045			127,487			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/14/2019	06/12/2020	06/12/2020	Expiration	934	2,980.81	(115,566)							170,632			115,566			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/14/2019	06/12/2020	06/12/2020	Expiration	374	2,995.24	(43,618)							67,246			43,618			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/14/2019	06/12/2020	06/12/2020	Expiration	9	3,031.33	(891)							1,501			891			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3876	06/27/2019	06/26/2020	06/26/2020	Expiration	923	3,012.67	(119,070)							146,284			119,070			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3876	06/27/2019	06/26/2020	06/26/2020	Expiration	42	3,049.23	(4,637)							6,176			4,637			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3876	06/27/2019	06/26/2020	06/26/2020	Expiration	558	3,019.98	(69,850)							86,703			69,850			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3876	06/27/2019	06/26/2020	06/26/2020	Expiration	348	3,041.92	(39,741)							52,213			39,741			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3876	06/27/2019	06/26/2020	06/26/2020	Expiration	11	3,056.54	(1,168)							1,593			1,168			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3876	06/27/2019	06/26/2020	06/26/2020	Expiration	528	3,034.60	(62,109)							79,877			62,109			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3876	07/12/2019	07/14/2020	07/14/2020	Expiration	47	3,141.86	(4,876)							4,413			4,876			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3876	07/12/2019	07/14/2020	07/14/2020	Expiration	340	3,126.79	(37,478)							31,981			37,478			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3876	07/12/2019	07/14/2020	07/14/2020	Expiration	947	3,111.72	(111,838)							92,156			111,838			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3876	07/12/2019	07/14/2020	07/14/2020	Expiration	433	3,134.32	(46,102)							40,597			46,102			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3876	07/12/2019	07/14/2020	07/14/2020	Expiration	1,281	3,096.65	(161,390)							129,079			161,390			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3876	07/12/2019	07/14/2020	07/14/2020	Expiration	1,426	3,104.18	(174,029)							142,725			174,029			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3876	07/26/2019	07/27/2020	07/27/2020	Expiration	211	3,139.33	(23,861)							18,981			23,861			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3876	07/26/2019	07/27/2020	07/27/2020	Expiration	269	3,124.20	(32,520)							24,991			32,520			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3876	07/26/2019	07/27/2020	07/27/2020	Expiration	831	3,116.64	(103,870)							77,708			103,870			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3876	07/26/2019	07/27/2020	07/27/2020	Expiration	14	3,154.46	(1,466)							1,206			1,466			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIOLXP3876	07/26/2019	07/27/2020	07/27/2020	Expiration	280	3,146.89	(30,613)							24,512			30,613			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/14/2019	08/14/2020	08/14/2020	Expiration	1,083	2,932.92	(153,185)							242,767			153,185			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/14/2019	08/14/2020	08/14/2020	Expiration	621	2,989.73	(70,207)							128,941			70,207			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/14/2019	08/14/2020	08/14/2020	Expiration	33	2,996.83	(3,628)							6,761			3,628			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/14/2019	08/14/2020	08/14/2020	Expiration	948	2,925.82	(137,612)							215,523			137,612			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/14/2019	08/14/2020	08/14/2020	Expiration	1,058	2,918.72	(157,763)							241,672			157,763			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/14/2019	08/14/2020	08/14/2020	Expiration	154	2,947.12	(20,674)							34,161			20,674			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/14/2019	08/14/2020	08/14/2020	Expiration	29	2,940.02	(4,026)							6,512			4,026			0001

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S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/14/2019	08/14/2020	08/14/2020	Expiration	77	2,954.22	(10,120)							16,897			10,120		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFG9NF38B653	08/27/2019	08/27/2020	08/27/2020	Expiration	186	2,962.41	(22,577)							42,298			22,577		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFG9NF38B653	08/27/2019	08/27/2020	08/27/2020	Expiration	787	2,955.23	(98,223)							179,451			98,223		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFG9NF38B653	08/27/2019	08/27/2020	08/27/2020	Expiration	49	2,969.58	(5,808)							11,074			5,808		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFG9NF38B653	08/27/2019	08/27/2020	08/27/2020	Expiration	37	2,976.75	(4,237)							8,302			4,237		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFG9NF38B653	08/27/2019	08/27/2020	08/27/2020	Expiration	48	3,026.96	(4,295)							10,108			4,295		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFG9NF38B653	08/27/2019	08/27/2020	08/27/2020	Expiration	207	3,019.79	(19,067)							43,433			19,067		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/13/2019	09/14/2020	09/14/2020	Expiration	847	3,105.13	(112,622)							94,294			112,622		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/13/2019	09/14/2020	09/14/2020	Expiration	977	3,097.61	(133,973)							108,892			133,973		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/13/2019	09/14/2020	09/14/2020	Expiration	864	3,165.28	(68,064)							65,937			68,064		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/13/2019	09/14/2020	09/14/2020	Expiration	550	3,090.09	(77,526)							62,739			77,526		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/13/2019	09/14/2020	09/14/2020	Expiration	533	3,157.76	(56,551)							54,345			56,551		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	09/27/2019	09/25/2020	09/25/2020	Expiration	967	3,050.64	(146,402)							132,593			146,402		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	09/27/2019	09/25/2020	09/25/2020	Expiration	304	3,117.28	(35,460)							37,621			35,460		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	09/27/2019	09/25/2020	09/25/2020	Expiration	401	3,058.05	(58,994)							54,781			58,994		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	09/27/2019	09/25/2020	09/25/2020	Expiration	376	3,109.88	(45,228)							46,812			45,228		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	09/27/2019	09/25/2020	09/25/2020	Expiration	3	3,065.45	(436)							407			436		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	09/27/2019	09/25/2020	09/25/2020	Expiration	12	3,028.43	(2,046)							1,780			2,046		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	10/14/2019	10/14/2020	10/14/2020	Expiration	31	3,040.30	(4,771)							4,702			4,771		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	10/14/2019	10/14/2020	10/14/2020	Expiration	1,053	3,047.72	(155,788)							155,290			155,788		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	10/14/2019	10/14/2020	10/14/2020	Expiration	1,160	3,062.55	(162,415)							167,584			162,415		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	10/14/2019	10/14/2020	10/14/2020	Expiration	172	3,121.87	(18,819)							23,066			18,819		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	10/14/2019	10/14/2020	10/14/2020	Expiration	338	3,114.46	(38,252)							45,612			38,252		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	10/14/2019	10/14/2020	10/14/2020	Expiration	885	3,055.13	(127,313)							130,255			127,313		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	10/14/2019	10/14/2020	10/14/2020	Expiration	44	3,032.89	(6,851)							6,594			6,851		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFG9NF38B653	10/25/2019	10/27/2020	10/27/2020	Expiration	55	3,098.11	(7,656)							6,797			7,656		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFG9NF38B653	10/25/2019	10/27/2020	10/27/2020	Expiration	482	3,120.78	(61,673)							58,832			61,673		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFG9NF38B653	10/25/2019	10/27/2020	10/27/2020	Expiration	75	3,083.00	(11,168)							9,531			11,168		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFG9NF38B653	10/25/2019	10/27/2020	10/27/2020	Expiration	356	3,173.68	(36,080)							40,476			36,080		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFG9NF38B653	10/25/2019	10/27/2020	10/27/2020	Expiration	796	3,113.23	(105,186)							97,111			105,186		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFG9NF38B653	10/25/2019	10/27/2020	10/27/2020	Expiration	17	3,090.56	(2,390)							2,096			2,390		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFG9NF38B653	10/25/2019	10/27/2020	10/27/2020	Expiration	228	3,181.23	(22,324)							25,254			22,324		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JFFG9NF38B653	10/25/2019	10/27/2020	10/27/2020	Expiration	493	3,105.67	(67,095)							61,392			67,095		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	11/14/2019	11/13/2020	11/13/2020	Expiration	858	3,197.27	(120,096)							55,139			120,096		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	11/14/2019	11/13/2020	11/13/2020	Expiration	1,128	3,181.79	(167,267)							74,316			167,267		0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	11/14/2019	11/13/2020	11/13/2020	Expiration	27	3,166.30	(4,259)							1,829			4,259		0001

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	11/14/2019	11/13/2020	11/13/2020	Expiration	589	3,251.46	(66,211)						34,902			66,211			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	11/14/2019	11/13/2020	11/13/2020	Expiration	109	3,158.56	(17,558)						7,303			17,558			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	11/14/2019	11/13/2020	11/13/2020	Expiration	862	3,189.53	(124,109)						57,192			124,109			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	11/14/2019	11/13/2020	11/13/2020	Expiration	67	3,174.05	(10,156)						4,507			10,156			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	11/14/2019	11/13/2020	11/13/2020	Expiration	516	3,243.72	(59,925)						30,470			59,925			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	11/27/2019	11/27/2020	11/27/2020	Expiration	249	3,303.43	(27,789)						9,019			27,789			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	11/27/2019	11/27/2020	11/27/2020	Expiration	744	3,248.24	(104,397)						28,754			104,397			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	11/27/2019	11/27/2020	11/27/2020	Expiration	465	3,256.12	(63,228)						17,230			63,228			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	11/27/2019	11/27/2020	11/27/2020	Expiration	122	3,216.70	(19,238)						4,915			19,238			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	11/27/2019	11/27/2020	11/27/2020	Expiration	147	3,311.31	(15,835)						5,045			15,835			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	11/27/2019	11/27/2020	11/27/2020	Expiration	333	3,240.35	(48,149)						12,579			48,149			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	11/27/2019	11/27/2020	11/27/2020	Expiration	25	3,232.47	(3,776)						1,011			3,776			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/13/2019	12/14/2020	12/14/2020	Expiration	1,310	3,255.94	(191,315)						42,914			191,315			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/13/2019	12/14/2020	12/14/2020	Expiration	203	3,319.32	(22,919)						6,403			22,919			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/13/2019	12/14/2020	12/14/2020	Expiration	654	3,311.40	(76,664)						20,025			76,664			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/13/2019	12/14/2020	12/14/2020	Expiration	1,495	3,263.86	(212,173)						49,900			212,173			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/13/2019	12/14/2020	12/14/2020	Expiration	261	3,232.18	(41,630)						9,114			41,630			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/13/2019	12/14/2020	12/14/2020	Expiration	1,210	3,271.79	(166,439)						38,551			166,439			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	12/27/2019	12/24/2020	12/24/2020	Expiration	178	3,385.82	(20,160)						16			20,160			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	12/27/2019	12/24/2020	12/24/2020	Expiration	207	3,304.82	(32,342)						9			32,342			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	12/27/2019	12/24/2020	12/24/2020	Expiration	358	3,345.32	(47,983)						441			47,983			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	12/27/2019	12/24/2020	12/24/2020	Expiration	737	3,337.22	(101,968)						52			101,968			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	12/27/2019	12/24/2020	12/24/2020	Expiration	289	3,329.12	(41,278)						337			41,278			0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDBSFIQLXP3876	12/27/2019	12/24/2020	12/24/2020	Expiration	198	3,393.92	(21,733)						252			21,733			0001
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants												(10,905,249)	0	0	0	0	XXX	15,190,289	0	0	10,905,249	0	0	XXX
0709999999. Subtotal - Written Options - Hedging Other												(10,905,249)	0	0	0	0	XXX	15,190,289	0	0	10,905,249	0	0	XXX
0779999999. Subtotal - Written Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0849999999. Subtotal - Written Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0919999999. Subtotal - Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0929999999. Total Written Options - Call Options and Warrants												(10,905,249)	0	0	0	0	XXX	15,190,289	0	0	10,905,249	0	0	XXX
0939999999. Total Written Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0949999999. Total Written Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0959999999. Total Written Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0969999999. Total Written Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0979999999. Total Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0989999999. Total Written Options												(10,905,249)	0	0	0	0	XXX	15,190,289	0	0	10,905,249	0	0	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1169999999. Subtotal - Swaps - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1229999999. Subtotal - Swaps - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1289999999. Subtotal - Swaps - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1349999999. Subtotal - Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1359999999. Total Swaps - Interest Rate												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
1369999999. Total Swaps - Credit Default												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1379999999. Total Swaps - Foreign Exchange												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1389999999. Total Swaps - Total Return												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1399999999. Total Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1409999999. Total Swaps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1479999999. Subtotal - Forwards												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1709999999. Subtotal - Hedging Other												20,397,147	37,504	23,064,447	0	23,064,447	XXX	(15,205,572)	0	0	2,629,814	0	0	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1739999999. Subtotal - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1759999999 - Totals												20,397,147	37,504	23,064,447	0	23,064,447	XXX	(15,205,572)	0	0	2,629,814	0	0	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
1579999999. Subtotal - Long Futures													0	0	0	0	0	0	0	XXX	XXX
MFH1	50	2,500	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/19/2021	NYF	549300R41G1TWPTZT5U32	12/11/2020	12,130.8000						(112,599)	(112,599)	718,146	0001	50
NQH1	10	200	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/19/2021	CME	SNZ20JLFFK8MNNCLQOF39	12/11/2020	12,401.0000						(96,886)	(96,886)	143,629	0001	20
RTH1	49	2,450	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/19/2021	NYF	549300R41G1TWPTZT5U32	12/11/2020	1,919.7000						(135,074)	(135,074)	703,783	0001	50
ESH1	36	1,800	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/31/2021	CME	SNZ20JLFFK8MNNCLQOF39	12/11/2020	3,660.8000						(158,458)	(158,458)	517,065	0001	50
ESH1	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/31/2021	CME	SNZ20JLFFK8MNNCLQOF39	12/21/2020	3,625.7500						(6,155)	(6,155)	14,363	0001	50
1609999999. Subtotal - Short Futures - Hedging Other													0	0	0	0	(509,172)	(509,172)	2,096,986	XXX	XXX
1649999999. Subtotal - Short Futures													0	0	0	0	(509,172)	(509,172)	2,096,986	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments													0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108													0	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108													0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other													0	0	0	0	(509,172)	(509,172)	2,096,986	XXX	XXX
1719999999. Subtotal - Replication													0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation													0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other													0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives													0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals													0	0	0	0	(509,172)	(509,172)	2,096,986	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Goldman Sachs	1,729,817	367,168	2,096,985
Total Net Cash Deposits	1,729,817	367,168	2,096,985

(a)	Code	Description of Hedged Risk(s)

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

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
1579999999. Subtotal - Long Futures															0	0	0	XXX	XXX
MFHO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	01/31/2020	1,976.5000	03/13/2020	1,517.2000	Closing Purchase	22,961	22,961			0001	50
MFHO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	01/31/2020	1,976.1000	03/13/2020	1,517.2000	Closing Purchase	22,941	22,941			0001	50
MFHO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	01/31/2020	1,976.6000	03/13/2020	1,517.2000	Closing Purchase	45,932	45,932			0001	50
MFHO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	01/31/2020	1,976.8000	03/13/2020	1,517.2000	Closing Purchase	22,976	22,976			0001	50
MFHO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	02/18/2020	2,012.0000	03/13/2020	1,517.2000	Closing Purchase	49,472	49,472			0001	50
MFHO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	02/21/2020	1,993.0000	03/13/2020	1,517.2000	Closing Purchase	47,572	47,572			0001	50
MFHO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	02/21/2020	1,994.6000	03/13/2020	1,517.2000	Closing Purchase	47,732	47,732			0001	50
MFHO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	02/24/2020	1,920.0000	03/13/2020	1,517.2000	Closing Purchase	20,136	20,136			0001	50
MFHO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	02/24/2020	1,922.0000	03/13/2020	1,517.2000	Closing Purchase	20,236	20,236			0001	50
MFHO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	02/24/2020	1,915.1000	03/13/2020	1,517.2000	Closing Purchase	19,891	19,891			0001	50
MFHO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	02/24/2020	1,914.9000	03/13/2020	1,517.2000	Closing Purchase	19,881	19,881			0001	50
MFHO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	02/24/2020	1,915.0000	03/13/2020	1,517.2000	Closing Purchase	19,886	19,886			0001	50
MFHO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	02/25/2020	1,885.4000	03/13/2020	1,517.2000	Closing Purchase	18,406	18,406			0001	50
MFHO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	02/25/2020	1,887.7000	03/13/2020	1,517.2000	Closing Purchase	18,521	18,521			0001	50
MFHO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	02/25/2020	1,884.3000	03/13/2020	1,517.2000	Closing Purchase	18,351	18,351			0001	50
MFHO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	02/25/2020	1,883.4000	03/13/2020	1,517.2000	Closing Purchase	18,306	18,306			0001	50
MFHO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	02/25/2020	1,882.8000	03/13/2020	1,517.2000	Closing Purchase	18,276	18,276			0001	50
MFHO	4	200	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	02/27/2020	1,845.0000	03/13/2020	1,517.2000	Closing Purchase	65,544	65,544			0001	50
MFHO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	02/27/2020	1,829.6000	03/13/2020	1,517.2000	Closing Purchase	31,232	31,232			0001	50
MFHO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	02/27/2020	1,829.4000	03/13/2020	1,517.2000	Closing Purchase	15,606	15,606			0001	50
MFHO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	02/27/2020	1,830.0000	03/13/2020	1,517.2000	Closing Purchase	15,636	15,636			0001	50
MFHO	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	02/27/2020	1,832.5000	03/13/2020	1,517.2000	Closing Purchase	47,283	47,283			0001	50
MFHO	6	300	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	03/05/2020	1,840.0000	03/13/2020	1,517.2000	Closing Purchase	96,816	96,816			0001	50
MFHO	4	200	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	03/06/2020	1,799.7000	03/13/2020	1,517.2000	Closing Purchase	56,484	56,484			0001	50
MFHO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	03/06/2020	1,799.0000	03/13/2020	1,517.2000	Closing Purchase	28,172	28,172			0001	50
MFHO	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	03/06/2020	1,790.7000	03/13/2020	1,517.2000	Closing Purchase	41,013	41,013			0001	50
MFHO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	03/09/2020	1,676.4000	03/13/2020	1,517.2000	Closing Purchase	15,912	15,912			0001	50
MFHO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	03/09/2020	1,712.4000	03/13/2020	1,517.2000	Closing Purchase	19,512	19,512			0001	50
MFHO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	03/09/2020	1,675.5000	03/13/2020	1,517.2000	Closing Purchase	7,911	7,911			0001	50
MFHO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	03/09/2020	1,664.3000	03/13/2020	1,517.2000	Closing Purchase	7,351	7,351			0001	50
MFHO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	03/09/2020	1,666.0000	03/13/2020	1,517.2000	Closing Purchase	7,436	7,436			0001	50
MFHO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	03/09/2020	1,661.7000	03/13/2020	1,517.2000	Closing Purchase	7,221	7,221			0001	50
MFHO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	03/09/2020	1,662.0000	03/13/2020	1,517.2000	Closing Purchase	7,236	7,236			0001	50
MFHO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	03/09/2020	1,663.6000	03/13/2020	1,517.2000	Closing Purchase	7,316	7,316			0001	50
MFHO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	03/09/2020	1,666.2000	03/13/2020	1,517.2000	Closing Purchase	7,446	7,446			0001	50
MFHO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	03/09/2020	1,674.1000	03/13/2020	1,517.2000	Closing Purchase	7,841	7,841			0001	50
MFHO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	03/09/2020	1,678.0000	03/13/2020	1,517.2000	Closing Purchase	8,036	8,036			0001	50
MFHO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	03/09/2020	1,682.6000	03/13/2020	1,517.2000	Closing Purchase	8,266	8,266			0001	50
MFHO	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	03/09/2020	1,676.5000	03/13/2020	1,517.2000	Closing Purchase	23,883	23,883			0001	50
MFHO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	03/09/2020	1,670.5000	03/13/2020	1,517.2000	Closing Purchase	7,661	7,661			0001	50
MFHO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	03/09/2020	1,671.8000	03/13/2020	1,517.2000	Closing Purchase	7,726	7,726			0001	50
MFHO	5	250	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	03/09/2020	1,664.4000	03/13/2020	1,517.2000	Closing Purchase	36,780	36,780			0001	50
MFHO	4	200	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	03/12/2020	1,445.6000	03/13/2020	1,517.2000	Closing Purchase	(14,336)	(14,336)			0001	50
MFHO	8	400	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	03/12/2020	1,488.9000	03/13/2020	1,517.2000	Closing Purchase	(11,352)	(11,352)			0001	50
MFHO	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	03/12/2020	1,450.8000	03/13/2020	1,517.2000	Closing Purchase	(9,972)	(9,972)			0001	50
MFHO	12	600	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/13/2020	1,499.3000	03/13/2020	1,525.9000	Closing Purchase	(16,007)	(16,007)			0001	50
MFHO	4	200	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/13/2020	1,499.3000	03/13/2020	1,525.8000	Closing Purchase	(5,316)	(5,316)			0001	50
MFHO	4	200	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/13/2020	1,499.3000	03/13/2020	1,543.7000	Closing Purchase	(8,896)	(8,896)			0001	50
MFHO	5	250	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/13/2020	1,499.3000	03/17/2020	1,386.5000	Closing Purchase	28,180	28,180			0001	50
MFHO	5	250	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/13/2020	1,499.3000	03/17/2020	1,430.3000	Closing Purchase	17,230	17,230			0001	50
MFHO	5	250	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/13/2020	1,499.3000	03/17/2020	1,440.9000	Closing Purchase	14,580	14,580			0001	50
MFHO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/13/2020	1,499.3000	03/17/2020	1,442.5000	Closing Purchase	2,836	2,836			0001	50
MFHO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/13/2020	1,499.3000	03/17/2020	1,442.2000	Closing Purchase	5,702	5,702			0001	50
MFHO	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/13/2020	1,499.3000	03/17/2020	1,442.4000	Closing Purchase	8,523	8,523			0001	50
MFHO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/13/2020	1,499.3000	03/17/2020	1,442.3000	Closing Purchase	5,692	5,692			0001	50
MFHO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/13/2020	1,499.3000	03/17/2020	1,435.7000	Closing Purchase	3,176	3,176			0001	50
MFHO	5	250	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/13/2020	1,499.3000	03/17/2020	1,435.8000	Closing Purchase	15,855	15,855			0001	50
MFHO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/13/2020	1,499.3000	03/17/2020	1,435.9000	Closing Purchase	3,166	3,166			0001	50
MFHO	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/13/2020	1,499.3000	03/17/2020	1,436.0000	Closing Purchase	9,483	9,483			0001	50

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
MFMO	5	250	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/13/2020	1,499,3000	03/17/2020	1,432,3000	Closing Purchase	16,730	16,730			0001	50
MFMO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/13/2020	1,499,3000	03/19/2020	1,387,4000	Closing Purchase	11,182	11,182			0001	50
MFMO	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/13/2020	1,499,3000	03/19/2020	1,387,5000	Closing Purchase	16,758	16,758			0001	50
MFMO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/13/2020	1,499,3000	03/20/2020	1,409,4000	Closing Purchase	8,982	8,982			0001	50
MFMO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/13/2020	1,499,3000	03/20/2020	1,419,7000	Closing Purchase	3,976	3,976			0001	50
MFMO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/13/2020	1,499,3000	03/20/2020	1,404,7000	Closing Purchase	9,452	9,452			0001	50
MFMO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/13/2020	1,499,3000	03/24/2020	1,456,2000	Closing Purchase	2,151	2,151			0001	50
MFMO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/13/2020	1,499,3000	03/24/2020	1,455,3000	Closing Purchase	4,392	4,392			0001	50
MFMO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/13/2020	1,499,3000	03/24/2020	1,451,3000	Closing Purchase	2,396	2,396			0001	50
MFMO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/13/2020	1,499,3000	03/24/2020	1,462,0000	Closing Purchase	1,861	1,861			0001	50
MFMO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/13/2020	1,499,3000	03/24/2020	1,457,5000	Closing Purchase	2,086	2,086			0001	50
MFMO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/13/2020	1,499,3000	03/24/2020	1,456,1000	Closing Purchase	4,312	4,312			0001	50
MFMO	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/13/2020	1,499,3000	03/24/2020	1,457,6000	Closing Purchase	6,243	6,243			0001	50
MFMO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/13/2020	1,499,3000	03/24/2020	1,460,5000	Closing Purchase	1,936	1,936			0001	50
MFMO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/13/2020	1,499,3000	03/24/2020	1,462,1000	Closing Purchase	1,856	1,856			0001	50
MFMO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/13/2020	1,499,3000	03/24/2020	1,467,0000	Closing Purchase	1,611	1,611			0001	50
MFMO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/13/2020	1,499,3000	03/24/2020	1,464,7000	Closing Purchase	1,726	1,726			0001	50
MFMO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/13/2020	1,499,3000	03/25/2020	1,521,6000	Closing Purchase	(1,119)	(1,119)			0001	50
MFMO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/13/2020	1,499,3000	03/25/2020	1,521,0000	Closing Purchase	(1,089)	(1,089)			0001	50
MFMO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/13/2020	1,499,3000	03/25/2020	1,519,7000	Closing Purchase	(1,024)	(1,024)			0001	50
MFMO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/13/2020	1,499,3000	03/25/2020	1,524,2000	Closing Purchase	(1,249)	(1,249)			0001	50
MFMO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/13/2020	1,499,3000	03/25/2020	1,524,4000	Closing Purchase	(1,259)	(1,259)			0001	50
MFMO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/13/2020	1,499,3000	03/25/2020	1,535,3000	Closing Purchase	(1,804)	(1,804)			0001	50
MFMO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/13/2020	1,499,3000	03/25/2020	1,538,5000	Closing Purchase	(1,964)	(1,964)			0001	50
MFMO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/13/2020	1,499,3000	03/25/2020	1,537,1000	Closing Purchase	(1,894)	(1,894)			0001	50
MFMO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/13/2020	1,499,3000	03/25/2020	1,532,2000	Closing Purchase	(1,649)	(1,649)			0001	50
MFMO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/13/2020	1,499,3000	03/25/2020	1,529,9000	Closing Purchase	(1,534)	(1,534)			0001	50
MFMO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/13/2020	1,499,3000	03/26/2020	1,581,9000	Closing Purchase	(4,134)	(4,134)			0001	50
MFMO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/13/2020	1,499,3000	03/26/2020	1,583,3000	Closing Purchase	(4,204)	(4,204)			0001	50
MFMO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/13/2020	1,499,3000	03/26/2020	1,587,9000	Closing Purchase	(4,434)	(4,434)			0001	50
MFMO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/13/2020	1,499,3000	03/26/2020	1,587,0000	Closing Purchase	(4,389)	(4,389)			0001	50
MFMO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/13/2020	1,499,3000	03/26/2020	1,584,9000	Closing Purchase	(4,284)	(4,284)			0001	50
MFMO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/13/2020	1,499,3000	03/26/2020	1,584,5000	Closing Purchase	(4,264)	(4,264)			0001	50
MFMO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/13/2020	1,499,3000	03/26/2020	1,581,5000	Closing Purchase	(4,114)	(4,114)			0001	50
MFMO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/13/2020	1,499,3000	04/02/2020	1,508,3000	Closing Purchase	(454)	(454)			0001	50
MFMO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/13/2020	1,499,3000	04/02/2020	1,517,8000	Closing Purchase	(1,858)	(1,858)			0001	50
MFMO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/16/2020	1,339,8000	04/02/2020	1,517,8000	Closing Purchase	(17,808)	(17,808)			0001	50
MFMO	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/16/2020	1,339,8000	04/06/2020	1,543,4000	Closing Purchase	(30,552)	(30,552)			0001	50
MFMO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/16/2020	1,339,8000	04/06/2020	1,550,2000	Closing Purchase	(10,524)	(10,524)			0001	50
MFMO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/16/2020	1,339,8000	04/06/2020	1,549,1000	Closing Purchase	(10,469)	(10,469)			0001	50
MFMO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/16/2020	1,339,8000	04/06/2020	1,551,2000	Closing Purchase	(10,574)	(10,574)			0001	50
MFMO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/16/2020	1,361,6000	04/06/2020	1,554,4000	Closing Purchase	(9,644)	(9,644)			0001	50
MFMO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/16/2020	1,361,5000	04/06/2020	1,555,5000	Closing Purchase	(9,704)	(9,704)			0001	50
MFMO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/16/2020	1,361,5000	04/06/2020	1,560,3000	Closing Purchase	(9,944)	(9,944)			0001	50
MFMO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/16/2020	1,361,5000	04/06/2020	1,562,4000	Closing Purchase	(10,049)	(10,049)			0001	50
MFMO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/16/2020	1,361,4000	04/06/2020	1,561,0000	Closing Purchase	(19,968)	(19,968)			0001	50
MFMO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/16/2020	1,361,4000	04/06/2020	1,561,1000	Closing Purchase	(9,989)	(9,989)			0001	50
MFMO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/16/2020	1,385,8000	04/08/2020	1,581,7000	Closing Purchase	(19,598)	(19,598)			0001	50
MFMO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/16/2020	1,385,8000	04/08/2020	1,578,0000	Closing Purchase	(9,614)	(9,614)			0001	50
MFMO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/16/2020	1,385,7000	04/08/2020	1,578,0000	Closing Purchase	(19,238)	(19,238)			0001	50
MFMO	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/16/2020	1,385,7000	04/09/2020	1,605,5000	Closing Purchase	(32,982)	(32,982)			0001	50
MFMO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/16/2020	1,385,6000	04/09/2020	1,614,9000	Closing Purchase	(11,469)	(11,469)			0001	50
MFMO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/16/2020	1,403,7000	04/17/2020	1,617,7000	Closing Purchase	(10,704)	(10,704)			0001	50
MFMO	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/16/2020	1,403,6000	04/17/2020	1,617,7000	Closing Purchase	(32,127)	(32,127)			0001	50
MFMO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/16/2020	1,403,6000	04/22/2020	1,588,5000	Closing Purchase	(18,498)	(18,498)			0001	50
MFMO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/16/2020	1,403,4000	04/22/2020	1,588,5000	Closing Purchase	(9,259)	(9,259)			0001	50
MFMO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/16/2020	1,403,4000	04/27/2020	1,618,3000	Closing Purchase	(21,498)	(21,498)			0001	50
MFMO	5	250	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/16/2020	1,403,4000	04/27/2020	1,620,7000	Closing Purchase	(54,345)	(54,345)			0001	50
MFMO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/16/2020	1,383,1000	04/27/2020	1,620,7000	Closing Purchase	(11,884)	(11,884)			0001	50
MFMO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/16/2020	1,383,0000	04/27/2020	1,620,7000	Closing Purchase	(11,889)	(11,889)			0001	50

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/16/2020	1,383.0000	04/29/2020	1,676.5000	Closing Purchase	(14,679)	(14,679)			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/16/2020	1,383.0000	04/29/2020	1,672.5000	Closing Purchase	(14,479)	(14,479)			0001	50
MFMO	5	250	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/16/2020	1,373.9000	04/29/2020	1,672.5000	Closing Purchase	(74,670)	(74,670)			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/16/2020	1,378.2000	05/07/2020	1,616.7000	Closing Purchase	(11,929)	(11,929)			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/16/2020	1,378.2000	05/07/2020	1,616.6000	Closing Purchase	(11,924)	(11,924)			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/16/2020	1,378.5000	05/07/2020	1,616.6000	Closing Purchase	(11,909)	(11,909)			0001	50
MFMO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/16/2020	1,378.3000	05/07/2020	1,616.6000	Closing Purchase	(23,838)	(23,838)			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/16/2020	1,378.3000	05/08/2020	1,642.6000	Closing Purchase	(13,219)	(13,219)			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/16/2020	1,378.3000	05/08/2020	1,643.0000	Closing Purchase	(13,239)	(13,239)			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/16/2020	1,378.3000	05/08/2020	1,643.4000	Closing Purchase	(13,259)	(13,259)			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/16/2020	1,378.3000	05/08/2020	1,644.0000	Closing Purchase	(13,289)	(13,289)			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/16/2020	1,378.4000	05/08/2020	1,643.9000	Closing Purchase	(13,279)	(13,279)			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/16/2020	1,378.4000	05/08/2020	1,644.1000	Closing Purchase	(13,289)	(13,289)			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/16/2020	1,378.4000	05/18/2020	1,636.7000	Closing Purchase	(12,919)	(12,919)			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/16/2020	1,378.4000	05/18/2020	1,637.2000	Closing Purchase	(12,944)	(12,944)			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/16/2020	1,378.4000	05/18/2020	1,639.9000	Closing Purchase	(13,079)	(13,079)			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/16/2020	1,378.4000	05/18/2020	1,659.7000	Closing Purchase	(14,069)	(14,069)			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/16/2020	1,381.7000	05/18/2020	1,659.7000	Closing Purchase	(13,904)	(13,904)			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/16/2020	1,381.7000	05/18/2020	1,636.0000	Closing Purchase	(12,719)	(12,719)			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/16/2020	1,381.7000	05/18/2020	1,661.7000	Closing Purchase	(14,004)	(14,004)			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/16/2020	1,381.5000	05/18/2020	1,661.7000	Closing Purchase	(14,014)	(14,014)			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/16/2020	1,381.5000	05/18/2020	1,661.9000	Closing Purchase	(14,024)	(14,024)			0001	50
MFMO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/18/2020	1,368.4000	05/18/2020	1,661.8000	Closing Purchase	(29,348)	(29,348)			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/18/2020	1,368.4000	05/18/2020	1,637.0000	Closing Purchase	(13,434)	(13,434)			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/18/2020	1,338.8000	05/18/2020	1,636.6000	Closing Purchase	(14,894)	(14,894)			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/18/2020	1,338.8000	05/18/2020	1,636.3000	Closing Purchase	(14,879)	(14,879)			0001	50
MFMO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/18/2020	1,338.8000	05/26/2020	1,695.5000	Closing Purchase	(35,678)	(35,678)			0001	50
MFMO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/18/2020	1,337.3000	05/26/2020	1,695.5000	Closing Purchase	(35,828)	(35,828)			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/18/2020	1,337.3000	05/27/2020	1,707.7000	Closing Purchase	(18,524)	(18,524)			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/18/2020	1,337.3000	05/27/2020	1,715.4000	Closing Purchase	(18,909)	(18,909)			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/18/2020	1,330.4000	05/27/2020	1,715.4000	Closing Purchase	(19,254)	(19,254)			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/18/2020	1,332.9000	05/27/2020	1,715.4000	Closing Purchase	(19,129)	(19,129)			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/18/2020	1,336.5000	05/27/2020	1,715.4000	Closing Purchase	(18,949)	(18,949)			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/18/2020	1,333.1000	06/02/2020	1,781.1000	Closing Purchase	(22,404)	(22,404)			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/18/2020	1,341.2000	06/02/2020	1,781.1000	Closing Purchase	(21,999)	(21,999)			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/18/2020	1,341.2000	06/03/2020	1,825.0000	Closing Purchase	(24,194)	(24,194)			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/18/2020	1,341.2000	06/03/2020	1,826.5000	Closing Purchase	(24,269)	(24,269)			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/18/2020	1,341.2000	06/03/2020	1,825.7000	Closing Purchase	(24,229)	(24,229)			0001	50
MFMO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/23/2020	1,369.2000	06/03/2020	1,825.7000	Closing Purchase	(45,658)	(45,658)			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/23/2020	1,369.2000	06/03/2020	1,825.4000	Closing Purchase	(22,814)	(22,814)			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/23/2020	1,369.2000	06/03/2020	1,824.9000	Closing Purchase	(22,789)	(22,789)			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/23/2020	1,369.2000	06/03/2020	1,822.6000	Closing Purchase	(22,674)	(22,674)			0001	50
MFMO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/23/2020	1,363.7000	06/05/2020	1,845.8000	Closing Purchase	(48,218)	(48,218)			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/23/2020	1,363.6000	06/05/2020	1,845.8000	Closing Purchase	(24,114)	(24,114)			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/23/2020	1,363.6000	06/08/2020	1,867.2000	Closing Purchase	(25,184)	(25,184)			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/23/2020	1,342.0000	06/08/2020	1,867.6000	Closing Purchase	(26,284)	(26,284)			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/23/2020	1,338.4000	06/08/2020	1,867.8000	Closing Purchase	(26,474)	(26,474)			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/23/2020	1,339.5000	06/12/2020	1,754.3000	Closing Purchase	(20,744)	(20,744)			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/23/2020	1,340.7000	06/12/2020	1,754.3000	Closing Purchase	(20,684)	(20,684)			0001	50
MFMO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/23/2020	1,346.9000	06/12/2020	1,754.3000	Closing Purchase	(40,748)	(40,748)			0001	50
MFMO	4	200	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/23/2020	1,347.0000	06/12/2020	1,754.3000	Closing Purchase	(81,476)	(81,476)			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/27/2020	1,536.2000	06/12/2020	1,754.3000	Closing Purchase	(10,909)	(10,909)			0001	50
MFMO	7	350	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	03/27/2020	1,536.1000	06/12/2020	1,754.3000	Closing Purchase	(76,398)	(76,398)			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	04/01/2020	1,497.0000	06/12/2020	1,754.3000	Closing Purchase	(12,869)	(12,869)			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	04/01/2020	1,496.0000	06/12/2020	1,754.3000	Closing Purchase	(12,919)	(12,919)			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	04/01/2020	1,493.6000	06/12/2020	1,754.3000	Closing Purchase	(13,039)	(13,039)			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	04/01/2020	1,494.1000	06/12/2020	1,754.3000	Closing Purchase	(13,014)	(13,014)			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	04/01/2020	1,493.7000	06/12/2020	1,754.3000	Closing Purchase	(13,034)	(13,034)			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	04/01/2020	1,489.4000	06/12/2020	1,754.3000	Closing Purchase	(13,249)	(13,249)			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	04/01/2020	1,488.5000	06/12/2020	1,754.3000	Closing Purchase	(13,294)	(13,294)			0001	

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	04/01/2020	1,491.3000	06/12/2020	1,754.3000	Closing Purchase	(13,154)	(13,154)			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	04/01/2020	1,491.7000	06/12/2020	1,754.3000	Closing Purchase	(13,134)	(13,134)			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	04/01/2020	1,492.1000	06/12/2020	1,754.3000	Closing Purchase	(13,114)	(13,114)			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	04/01/2020	1,493.0000	06/12/2020	1,754.3000	Closing Purchase	(13,069)	(13,069)			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	04/01/2020	1,492.6000	06/12/2020	1,754.3000	Closing Purchase	(13,089)	(13,089)			0001	50
MFMO	4	200	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	04/20/2020	1,594.7000	06/12/2020	1,754.3000	Closing Purchase	(31,936)	(31,936)			0001	50
MFMO	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	04/21/2020	1,566.5000	06/12/2020	1,754.3000	Closing Purchase	(28,182)	(28,182)			0001	50
MFMO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	04/21/2020	1,556.0000	06/12/2020	1,754.3000	Closing Purchase	(19,838)	(19,838)			0001	50
MFMO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	04/21/2020	1,562.4000	06/12/2020	1,754.3000	Closing Purchase	(19,198)	(19,198)			0001	50
MFMO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	04/21/2020	1,559.8000	06/12/2020	1,754.3000	Closing Purchase	(19,458)	(19,458)			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	04/30/2020	1,636.2000	06/12/2020	1,754.3000	Closing Purchase	(5,909)	(5,909)			0001	50
MFMO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	05/01/2020	1,610.0000	06/12/2020	1,754.3000	Closing Purchase	(14,438)	(14,438)			0001	50
MFMO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	05/01/2020	1,612.8000	06/12/2020	1,754.3000	Closing Purchase	(14,158)	(14,158)			0001	50
MFMO	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	05/01/2020	1,602.0000	06/12/2020	1,754.3000	Closing Purchase	(22,857)	(22,857)			0001	50
MFMO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	05/01/2020	1,599.4000	06/12/2020	1,754.3000	Closing Purchase	(15,498)	(15,498)			0001	50
MFMO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	05/01/2020	1,599.6000	06/12/2020	1,754.3000	Closing Purchase	(15,478)	(15,478)			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	05/11/2020	1,635.8000	06/12/2020	1,754.3000	Closing Purchase	(5,929)	(5,929)			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	05/12/2020	1,632.4000	06/12/2020	1,754.3000	Closing Purchase	(6,099)	(6,099)			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	05/12/2020	1,628.4000	06/12/2020	1,754.3000	Closing Purchase	(6,299)	(6,299)			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	05/12/2020	1,625.8000	06/12/2020	1,754.3000	Closing Purchase	(6,429)	(6,429)			0001	50
MFMO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	05/13/2020	1,630.5000	06/12/2020	1,754.3000	Closing Purchase	(12,388)	(12,388)			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	05/13/2020	1,625.4000	06/12/2020	1,754.3000	Closing Purchase	(6,449)	(6,449)			0001	50
MFMO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	05/13/2020	1,607.4000	06/12/2020	1,754.3000	Closing Purchase	(14,698)	(14,698)			0001	50
MFMO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	05/13/2020	1,606.7000	06/12/2020	1,754.3000	Closing Purchase	(14,768)	(14,768)			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	05/13/2020	1,610.2000	06/12/2020	1,754.3000	Closing Purchase	(7,209)	(7,209)			0001	50
MFMO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	05/14/2020	1,571.9000	06/12/2020	1,754.3000	Closing Purchase	(18,248)	(18,248)			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	05/14/2020	1,578.6000	06/12/2020	1,754.3000	Closing Purchase	(8,789)	(8,789)			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	06/11/2020	1,790.2000	06/12/2020	1,754.3000	Closing Purchase	1,791	1,791			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	06/11/2020	1,781.2000	06/12/2020	1,754.3000	Closing Purchase	1,345	1,345			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	06/11/2020	1,781.8000	06/12/2020	1,754.3000	Closing Purchase	1,375	1,375			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	06/11/2020	1,783.5000	06/12/2020	1,754.3000	Closing Purchase	1,460	1,460			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	06/11/2020	1,782.2000	06/12/2020	1,754.3000	Closing Purchase	1,395	1,395			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	06/11/2020	1,779.7000	06/12/2020	1,754.3000	Closing Purchase	1,270	1,270			0001	50
MFMO	5	250	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	06/11/2020	1,748.8000	06/12/2020	1,754.3000	Closing Purchase	(1,375)	(1,375)			0001	50
MFMO	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	06/11/2020	1,742.5000	06/12/2020	1,754.3000	Closing Purchase	(1,770)	(1,770)			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	06/11/2020	1,745.4000	06/12/2020	1,754.3000	Closing Purchase	(445)	(445)			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	06/11/2020	1,745.6000	06/12/2020	1,754.3000	Closing Purchase	(435)	(435)			0001	50
MFMO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/19/2020	CME	06/11/2020	1,744.8000	06/12/2020	1,754.3000	Closing Purchase	(475)	(475)			0001	50
MFUO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2020	CME	06/12/2020	1,748.4000	06/15/2020	1,771.1000	Closing Purchase	(1,139)	(1,139)			0001	50
MFUO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2020	CME	06/12/2020	1,748.4000	06/15/2020	1,771.2000	Closing Purchase	(1,144)	(1,144)			0001	50
MFUO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2020	CME	06/12/2020	1,748.4000	06/15/2020	1,772.1000	Closing Purchase	(1,189)	(1,189)			0001	50
MFUO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2020	CME	06/12/2020	1,748.4000	06/16/2020	1,802.0000	Closing Purchase	(2,684)	(2,684)			0001	50
MFUO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2020	CME	06/12/2020	1,748.4000	06/16/2020	1,778.6000	Closing Purchase	(1,514)	(1,514)			0001	50
MFUO	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2020	CME	06/12/2020	1,748.4000	06/16/2020	1,791.7000	Closing Purchase	(6,507)	(6,507)			0001	50
MFUO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2020	CME	06/12/2020	1,748.4000	06/16/2020	1,792.7000	Closing Purchase	(4,438)	(4,438)			0001	50
MFUO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2020	CME	06/12/2020	1,748.4000	06/30/2020	1,776.7000	Closing Purchase	(2,838)	(2,838)			0001	50
MFUO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2020	CME	06/12/2020	1,748.4000	07/02/2020	1,803.6000	Closing Purchase	(2,764)	(2,764)			0001	50
MFUO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2020	CME	06/12/2020	1,748.4000	07/06/2020	1,833.4000	Closing Purchase	(4,254)	(4,254)			0001	50
MFUO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2020	CME	06/12/2020	1,748.4000	07/06/2020	1,831.1000	Closing Purchase	(4,139)	(4,139)			0001	50
MFUO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2020	CME	06/12/2020	1,748.4000	07/06/2020	1,833.8000	Closing Purchase	(4,274)	(4,274)			0001	50
MFUO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2020	CME	06/12/2020	1,748.4000	07/06/2020	1,834.2000	Closing Purchase	(8,588)	(8,588)			0001	50
MFUO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2020	CME	06/12/2020	1,748.4000	07/15/2020	1,857.5000	Closing Purchase	(5,459)	(5,459)			0001	50
MFUO	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2020	CME	06/12/2020	1,748.4000	07/15/2020	1,860.2000	Closing Purchase	(16,782)	(16,782)			0001	50
MFUO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2020	CME	06/12/2020	1,748.4000	07/15/2020	1,856.8000	Closing Purchase	(5,424)	(5,424)			0001	50
MFUO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2020	CME	06/12/2020	1,748.4000	07/29/2020	1,879.4000	Closing Purchase	(6,554)	(6,554)			0001	50
MFUO	4	200	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2020	CME	06/12/2020	1,748.4000	08/05/2020	1,862.6000	Closing Purchase	(22,856)	(22,856)			0001	50
MFUO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2020	CME	06/12/2020	1,748.4000	08/12/2020	1,913.7000	Closing Purchase	(8,269)	(8,269)			0001	50
MFUO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2020	CME	06/12/2020	1,748.4000	08/12/2020	1,914.2000	Closing Purchase	(8,294)	(8,294)			0001	50
MFUO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2020	CME	06/12/2020	1,748.4000	08/12/2020	1,914.6000	Closing Purchase	(8,314)	(8,314)			0001	50
MFUO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2020	CME	06/12/2020	1,748.4000	08/12/2020	1,915.0000	Closing Purchase	(8,334)	(8,334)			0001	50

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
MFUO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2020	CME	06/12/2020	1,748,4000	08/26/2020	960,0500	Closing Purchase	78,827	78,827			0001	50
MFUO	51	2,550	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2020	CME	06/12/2020	1,748,4000	09/11/2020	1,894,0000	Closing Purchase	(371,481)	(371,481)			0001	50
MFUO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2020	CME	06/24/2020	1,772,3000	09/11/2020	1,894,0000	Closing Purchase	(6,089)	(6,089)			0001	50
MFUO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2020	CME	06/24/2020	1,774,8000	09/11/2020	1,894,0000	Closing Purchase	(5,960)	(5,960)			0001	50
MFUO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2020	CME	06/24/2020	1,767,9000	09/11/2020	1,894,0000	Closing Purchase	(6,305)	(6,305)			0001	50
MFUO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2020	CME	06/24/2020	1,767,2000	09/11/2020	1,894,0000	Closing Purchase	(6,340)	(6,340)			0001	50
MFUO	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2020	CME	06/26/2020	1,768,5000	09/11/2020	1,894,0000	Closing Purchase	(18,825)	(18,825)			0001	50
MFUO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2020	CME	07/14/2020	1,815,3000	09/11/2020	1,894,0000	Closing Purchase	(3,939)	(3,939)			0001	50
MFUO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2020	CME	07/31/2020	1,802,8000	09/11/2020	1,894,0000	Closing Purchase	(4,564)	(4,564)			0001	50
MFUO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2020	CME	08/14/2020	1,894,0000	09/11/2020	1,894,0000	Closing Purchase	(4)	(4)			0001	50
MFUO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2020	CME	09/03/2020	1,882,7000	09/11/2020	1,894,0000	Closing Purchase	(569)	(569)			0001	50
MFUO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2020	CME	09/03/2020	1,881,6000	09/11/2020	1,894,0000	Closing Purchase	(1,248)	(1,248)			0001	50
MFUO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2020	CME	09/03/2020	1,879,9000	09/11/2020	1,894,0000	Closing Purchase	(705)	(705)			0001	50
MFUO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2020	CME	09/08/2020	1,862,8000	09/11/2020	1,894,0000	Closing Purchase	(1,560)	(1,560)			0001	50
MFUO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2020	CME	09/08/2020	1,862,1000	09/11/2020	1,894,0000	Closing Purchase	(1,595)	(1,595)			0001	50
MFUO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2020	CME	09/08/2020	1,861,4000	09/11/2020	1,894,0000	Closing Purchase	(1,630)	(1,630)			0001	50
MFUO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2020	CME	09/08/2020	1,861,1000	09/11/2020	1,894,0000	Closing Purchase	(1,645)	(1,645)			0001	50
MFUO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/18/2020	CME	09/08/2020	1,860,9000	09/11/2020	1,894,0000	Closing Purchase	(1,655)	(1,655)			0001	50
MFZO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,887,6000	09/14/2020	1,898,4000	Closing Purchase	(544)	(544)			0001	50
MFZO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,887,6000	09/14/2020	1,897,3000	Closing Purchase	(489)	(489)			0001	50
MFZO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,887,6000	09/16/2020	1,921,8000	Closing Purchase	(1,714)	(1,714)			0001	50
MFZO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,887,6000	09/25/2020	1,833,7000	Closing Purchase	2,691	2,691			0001	50
MFZO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,887,6000	09/25/2020	1,834,1000	Closing Purchase	2,671	2,671			0001	50
MFZO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,887,6000	09/25/2020	1,835,1000	Closing Purchase	2,621	2,621			0001	50
MFZO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,887,6000	09/28/2020	1,862,5000	Closing Purchase	2,502	2,502			0001	50
MFZO	4	200	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,887,6000	09/28/2020	1,863,8000	Closing Purchase	4,744	4,744			0001	50
MFZO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,887,6000	10/07/2020	1,887,9000	Closing Purchase	(19)	(19)			0001	50
MFZO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,887,6000	10/07/2020	1,886,7000	Closing Purchase	41	41			0001	50
MFZO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,887,6000	10/07/2020	1,886,6000	Closing Purchase	46	46			0001	50
MFZO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,887,6000	10/07/2020	1,887,0000	Closing Purchase	26	26			0001	50
MFZO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,887,6000	10/09/2020	1,909,9000	Closing Purchase	(1,119)	(1,119)			0001	50
MFZO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,887,6000	10/12/2020	1,918,3000	Closing Purchase	(1,539)	(1,539)			0001	50
MFZO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,887,6000	11/03/2020	1,855,4000	Closing Purchase	1,606	1,606			0001	50
MFZO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,887,6000	11/03/2020	1,854,5000	Closing Purchase	1,651	1,651			0001	50
MFZO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,887,6000	11/03/2020	1,854,3000	Closing Purchase	1,661	1,661			0001	50
MFZO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,887,6000	11/03/2020	1,855,1000	Closing Purchase	1,621	1,621			0001	50
MFZO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,887,6000	11/03/2020	1,856,0000	Closing Purchase	1,576	1,576			0001	50
MFZO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,887,6000	11/03/2020	1,856,8000	Closing Purchase	1,536	1,536			0001	50
MFZO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,887,6000	11/05/2020	1,913,3000	Closing Purchase	(1,289)	(1,289)			0001	50
MFZO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,887,6000	11/05/2020	1,916,8000	Closing Purchase	(1,464)	(1,464)			0001	50
MFZO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,887,6000	11/05/2020	1,914,0000	Closing Purchase	(2,648)	(2,648)			0001	50
MFZO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,887,6000	11/05/2020	1,914,1000	Closing Purchase	(1,329)	(1,329)			0001	50
MFZO	4	200	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,887,6000	11/09/2020	1,983,0000	Closing Purchase	(19,096)	(19,096)			0001	50
MFZO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,887,6000	11/09/2020	1,990,0000	Closing Purchase	(10,248)	(10,248)			0001	50
MFZO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,887,6000	11/09/2020	1,993,5000	Closing Purchase	(5,299)	(5,299)			0001	50
MFZO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,887,6000	11/16/2020	2,034,4000	Closing Purchase	(14,688)	(14,688)			0001	50
MFZO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,887,6000	11/16/2020	2,036,8000	Closing Purchase	(14,928)	(14,928)			0001	50
MFZO	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,887,6000	11/24/2020	2,070,5000	Closing Purchase	(27,447)	(27,447)			0001	50
MFZO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,887,6000	12/04/2020	2,102,6000	Closing Purchase	(21,508)	(21,508)			0001	50
MFZO	25	1,250	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,887,6000	12/11/2020	2,090,3000	Closing Purchase	(253,474)	(253,474)			0001	50
MFZO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/18/2020	1,897,4000	12/11/2020	2,090,3000	Closing Purchase	(9,645)	(9,645)			0001	50
MFZO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/21/2020	1,829,3000	12/11/2020	2,090,3000	Closing Purchase	(13,050)	(13,050)			0001	50
MFZO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/21/2020	1,848,4000	12/11/2020	2,090,3000	Closing Purchase	(12,095)	(12,095)			0001	50
MFZO	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/21/2020	1,847,8000	12/11/2020	2,090,3000	Closing Purchase	(36,375)	(36,375)			0001	50
MFZO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/21/2020	1,841,0000	12/11/2020	2,090,3000	Closing Purchase	(24,930)	(24,930)			0001	50
MFZO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/23/2020	1,833,4000	12/11/2020	2,090,3000	Closing Purchase	(25,698)	(25,698)			0001	50
MFZO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/23/2020	1,831,9000	12/11/2020	2,090,3000	Closing Purchase	(25,840)	(25,840)			0001	50
MFZO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	10/19/2020	1,874,7000	12/11/2020	2,090,3000	Closing Purchase	(10,780)	(10,780)			0001	50
MFZO	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	10/19/2020	1,874,8000	12/11/2020	2,090,3000	Closing Purchase	(10,775)	(10,775)			0001	50
MFZO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	10/19/2020	1,874,9000	12/11/2020	2,090,3000	Closing Purchase	(21,540)	(21,540)			0001	50

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
MFZO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	10/19/2020	1,875,1000	12/11/2020	2,090,3000	Closing Purchase	(10,760)	(10,760)			0001	50
MFZO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	10/28/2020	1,793,3000	12/11/2020	2,090,3000	Closing Purchase	(14,854)	(14,854)			0001	50
MFZO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	10/28/2020	1,791,4000	12/11/2020	2,090,3000	Closing Purchase	(14,945)	(14,945)			0001	50
MFZO	4	200	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	10/28/2020	1,791,8000	12/11/2020	2,090,3000	Closing Purchase	(59,700)	(59,700)			0001	50
MFZO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	10/28/2020	1,791,3000	12/11/2020	2,090,3000	Closing Purchase	(14,950)	(14,950)			0001	50
MFZO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	10/30/2020	1,783,8000	12/11/2020	2,090,3000	Closing Purchase	(15,325)	(15,325)			0001	50
MFZO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	10/30/2020	1,783,4000	12/11/2020	2,090,3000	Closing Purchase	(15,345)	(15,345)			0001	50
MFZO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	10/30/2020	1,783,2000	12/11/2020	2,090,3000	Closing Purchase	(15,355)	(15,355)			0001	50
MFH1	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/19/2021	CME	12/11/2020	2,085,8000	01/15/2020	2,122,8000	Closing Purchase	(1,854)	(1,854)			0001	50
MFH1	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/19/2021	CME	12/11/2020	2,085,8000	12/17/2020	2,136,4000	Closing Purchase	(2,534)	(2,534)			0001	50
MFH1	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	12/13/2019	2,025,2000	01/15/2020	2,045,6000	Closing Purchase	(1,024)	(1,024)			0001	50
MFHO	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	12/13/2019	2,025,2000	01/16/2020	2,052,3000	Closing Purchase	(4,077)	(4,077)			0001	50
MFHO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	12/13/2019	2,025,2000	01/17/2020	2,059,4000	Closing Purchase	(3,428)	(3,428)			0001	50
MFHO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	12/13/2019	2,025,2000	02/28/2020	2,009,7000	Closing Purchase	771	771			0001	50
MFHO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	12/13/2019	2,025,2000	01/28/2020	2,009,8000	Closing Purchase	766	766			0001	50
MFHO	5	250	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	12/13/2019	2,025,2000	02/03/2020	1,982,4000	Closing Purchase	10,680	10,680			0001	50
MFHO	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	12/13/2019	2,025,2000	02/03/2020	1,978,6000	Closing Purchase	6,978	6,978			0001	50
MFHO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	12/13/2019	2,025,2000	02/04/2020	2,010,9000	Closing Purchase	1,422	1,422			0001	50
MFHO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	12/13/2019	2,025,2000	02/05/2020	2,030,0000	Closing Purchase	(244)	(244)			0001	50
MFHO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	12/13/2019	2,025,2000	02/05/2020	2,030,9000	Closing Purchase	(289)	(289)			0001	50
MFHO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	12/13/2019	2,025,2000	02/05/2020	2,030,2000	Closing Purchase	(254)	(254)			0001	50
MFHO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	12/13/2019	2,025,2000	02/12/2020	2,042,1000	Closing Purchase	(849)	(849)			0001	50
MFHO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	12/13/2019	2,025,2000	02/12/2020	2,041,9000	Closing Purchase	(839)	(839)			0001	50
MFHO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	12/13/2019	2,025,2000	03/02/2020	1,845,5000	Closing Purchase	17,962	17,962			0001	50
MFHO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	12/13/2019	2,025,2000	03/02/2020	1,841,2000	Closing Purchase	9,196	9,196			0001	50
MFHO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	12/13/2019	2,025,2000	03/02/2020	1,844,4000	Closing Purchase	9,036	9,036			0001	50
MFHO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	12/13/2019	2,025,2000	03/02/2020	1,842,7000	Closing Purchase	9,121	9,121			0001	50
MFHO	4	200	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	12/13/2019	2,025,2000	03/04/2020	1,880,6000	Closing Purchase	28,904	28,904			0001	50
MFHO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	12/13/2019	2,025,2000	03/10/2020	1,714,5000	Closing Purchase	15,531	15,531			0001	50
MFHO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	12/13/2019	2,025,2000	03/10/2020	1,710,4000	Closing Purchase	15,736	15,736			0001	50
MFHO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	12/13/2019	2,025,2000	03/10/2020	1,707,5000	Closing Purchase	15,881	15,881			0001	50
MFHO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	12/13/2019	2,025,2000	03/10/2020	1,705,9000	Closing Purchase	15,961	15,961			0001	50
MFHO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	12/13/2019	2,025,2000	03/10/2020	1,719,2000	Closing Purchase	15,296	15,296			0001	50
MFHO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	12/13/2019	2,025,2000	03/10/2020	1,712,2000	Closing Purchase	15,646	15,646			0001	50
MFHO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	12/13/2019	2,025,2000	03/10/2020	1,716,9000	Closing Purchase	15,411	15,411			0001	50
MFHO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	12/13/2019	2,025,2000	03/10/2020	1,710,0000	Closing Purchase	15,756	15,756			0001	50
MFHO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	12/13/2019	2,025,2000	03/10/2020	1,714,2000	Closing Purchase	15,546	15,546			0001	50
MFHO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	12/13/2019	2,025,2000	03/10/2020	1,719,9000	Closing Purchase	15,261	15,261			0001	50
MFHO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	12/13/2019	2,025,2000	03/10/2020	1,723,3000	Closing Purchase	15,091	15,091			0001	50
MFHO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	12/13/2019	2,025,2000	03/10/2020	1,725,6000	Closing Purchase	14,976	14,976			0001	50
MFHO	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	12/13/2019	2,025,2000	03/10/2020	1,723,5000	Closing Purchase	45,243	45,243			0001	50
MFHO	5	250	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	12/13/2019	2,025,2000	03/13/2020	1,517,2000	Closing Purchase	126,980	126,980			0001	50
MFHO	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	01/21/2020	2,049,1000	03/13/2020	1,517,2000	Closing Purchase	79,773	79,773			0001	50
MFHO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	01/21/2020	2,043,8000	03/13/2020	1,517,2000	Closing Purchase	26,326	26,326			0001	50
MFHO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	01/27/2020	1,999,1000	03/13/2020	1,517,2000	Closing Purchase	24,091	24,091			0001	50
MFHO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	01/27/2020	1,997,1000	03/13/2020	1,517,2000	Closing Purchase	47,982	47,982			0001	50
MFHO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	01/27/2020	1,990,8000	03/13/2020	1,517,2000	Closing Purchase	47,352	47,352			0001	50
MFHO	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	01/27/2020	1,990,6000	03/13/2020	1,517,2000	Closing Purchase	23,666	23,666			0001	50
MFHO	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	01/27/2020	1,990,9000	03/13/2020	1,517,2000	Closing Purchase	47,362	47,362			0001	50
NQMO	1	.20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2020	NYF	03/13/2020	7,202,2500	03/13/2020	7,554,5000	Closing Purchase	(7,049)	(7,049)			0001	20
NQMO	2	.40	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2020	NYF	03/13/2020	7,202,2500	03/13/2020	7,675,0000	Closing Purchase	(18,917)	(18,917)			0001	20
NQMO	2	.40	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2020	NYF	03/13/2020	7,202,2500	03/13/2020	7,781,5000	Closing Purchase	(23,177)	(23,177)			0001	20
NQMO	1	.20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2020	NYF	03/13/2020	7,202,2500	03/13/2020	7,875,2500	Closing Purchase	(13,464)	(13,464)			0001	20
NQMO	1	.20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2020	NYF	03/13/2020	7,202,2500	03/13/2020	7,873,7500	Closing Purchase	(13,434)	(13,434)			0001	20
NQMO	1	.20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2020	NYF	03/13/2020	7,202,2500	03/13/2020	7,873,0000	Closing Purchase	(13,419)	(13,419)			0001	20
NQMO	1	.20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2020	NYF	03/13/2020	7,202,2500	03/17/2020	7,468,2500	Closing Purchase	(5,324)	(5,324)			0001	20
NQMO	1	.20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2020	NYF	03/13/2020	7,202,2500	03/19/2020	7,394,7500	Closing Purchase	(3,854)	(3,854)			0001	20
NQMO	1	.20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2020	NYF	03/13/2020	7,202,2500	03/19/2020	7,395,7500	Closing Purchase	(3,874)	(3,874)			0001	20
NQMO	1	.20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2020	NYF	03/13/2020	7,202,2500	03/19/2020	7,399,0000	Closing Purchase	(3,939)	(3,939)			0001	20
NQMO	1	.20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2020	NYF	03/13/2020	7,202,2500	03/24/2020	7,446,7500	Closing Purchase	(4,894)	(4,894)			0001	20

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
NGMO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2020	NYF	03/13/2020	7,202,2500	03/24/2020	7,544,2500	Closing Purchase	(6,844)	(6,844)			0001	20
NGMO	2	40	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2020	NYF	03/13/2020	7,202,2500	03/24/2020	7,518,0000	Closing Purchase	(12,637)	(12,637)			0001	20
NGMO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2020	NYF	03/13/2020	7,202,2500	03/26/2020	7,836,7500	Closing Purchase	(12,694)	(12,694)			0001	20
NGMO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2020	NYF	03/13/2020	7,202,2500	03/26/2020	7,859,2500	Closing Purchase	(13,144)	(13,144)			0001	20
NGMO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2020	NYF	03/13/2020	7,202,2500	03/26/2020	7,864,7500	Closing Purchase	(13,254)	(13,254)			0001	20
NGMO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2020	NYF	03/13/2020	7,202,2500	03/30/2020	7,862,7500	Closing Purchase	(13,214)	(13,214)			0001	20
NGMO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2020	NYF	03/13/2020	7,202,2500	04/02/2020	7,610,5000	Closing Purchase	(8,169)	(8,169)			0001	20
NGMO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2020	NYF	03/13/2020	7,202,2500	04/06/2020	7,921,2500	Closing Purchase	(14,384)	(14,384)			0001	20
NGMO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2020	NYF	03/13/2020	7,202,2500	04/06/2020	8,075,5000	Closing Purchase	(17,469)	(17,469)			0001	20
NGMO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2020	NYF	03/13/2020	7,202,2500	04/06/2020	8,065,7500	Closing Purchase	(17,274)	(17,274)			0001	20
NGMO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2020	NYF	03/13/2020	7,202,2500	04/08/2020	8,183,7500	Closing Purchase	(19,634)	(19,634)			0001	20
NGMO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2020	NYF	03/13/2020	7,202,2500	04/09/2020	8,220,2500	Closing Purchase	(20,364)	(20,364)			0001	20
NGMO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2020	NYF	03/13/2020	7,202,2500	04/14/2020	8,684,2500	Closing Purchase	(29,644)	(29,644)			0001	20
NGMO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2020	NYF	03/13/2020	7,202,2500	04/14/2020	8,670,7500	Closing Purchase	(29,374)	(29,374)			0001	20
NGMO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2020	NYF	03/13/2020	7,202,2500	04/22/2020	8,545,0000	Closing Purchase	(26,859)	(26,859)			0001	20
NGMO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2020	NYF	03/13/2020	7,202,2500	04/22/2020	8,651,2500	Closing Purchase	(28,984)	(28,984)			0001	20
NGMO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2020	NYF	03/13/2020	7,202,2500	04/27/2020	8,825,2500	Closing Purchase	(32,464)	(32,464)			0001	20
NGMO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2020	NYF	03/16/2020	7,100,2500	04/29/2020	8,969,5000	Closing Purchase	(37,389)	(37,389)			0001	20
NGMO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2020	NYF	03/16/2020	7,436,2500	05/05/2020	8,931,0000	Closing Purchase	(29,899)	(29,899)			0001	20
NGMO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2020	NYF	03/16/2020	7,362,0000	05/07/2020	9,095,5000	Closing Purchase	(34,674)	(34,674)			0001	20
NGMO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2020	NYF	03/16/2020	7,111,2500	05/15/2020	9,120,5000	Closing Purchase	(40,189)	(40,189)			0001	20
NGMO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2020	NYF	03/16/2020	7,111,2500	05/18/2020	9,340,2500	Closing Purchase	(44,584)	(44,584)			0001	20
NGMO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2020	NYF	03/16/2020	7,111,0000	05/20/2020	9,483,0000	Closing Purchase	(47,444)	(47,444)			0001	20
NGMO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2020	NYF	03/16/2020	7,111,0000	05/28/2020	9,530,0000	Closing Purchase	(48,384)	(48,384)			0001	20
NGMO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2020	NYF	03/17/2020	7,007,5000	06/03/2020	9,712,5000	Closing Purchase	(54,104)	(54,104)			0001	20
NGMO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2020	NYF	03/18/2020	6,840,0000	06/03/2020	9,694,0000	Closing Purchase	(57,084)	(57,084)			0001	20
NGMO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2020	NYF	03/18/2020	6,890,0000	06/05/2020	9,800,0000	Closing Purchase	(58,204)	(58,204)			0001	20
NGMO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2020	NYF	03/18/2020	6,947,2500	06/12/2020	9,616,7500	Closing Purchase	(53,394)	(53,394)			0001	20
NGMO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2020	NYF	03/20/2020	6,961,2500	06/12/2020	9,616,7500	Closing Purchase	(53,114)	(53,114)			0001	20
NGMO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2020	NYF	03/20/2020	6,971,7500	06/12/2020	9,616,7500	Closing Purchase	(52,904)	(52,904)			0001	20
NGMO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2020	NYF	03/23/2020	6,849,5000	06/12/2020	9,616,7500	Closing Purchase	(55,349)	(55,349)			0001	20
NGMO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2020	NYF	03/27/2020	7,683,5000	06/12/2020	9,616,7500	Closing Purchase	(38,669)	(38,669)			0001	20
NGMO	2	40	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2020	NYF	03/27/2020	7,568,2500	06/12/2020	9,616,7500	Closing Purchase	(81,947)	(81,947)			0001	20
NGMO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2020	NYF	04/01/2020	7,411,5000	06/12/2020	9,616,7500	Closing Purchase	(44,109)	(44,109)			0001	20
NGMO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2020	NYF	04/01/2020	0,1000	06/12/2020	9,616,7500	Closing Purchase	(192,335)	(192,335)			0001	20
NGMO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2020	NYF	04/01/2020	7,598,2500	06/12/2020	9,616,7500	Closing Purchase	(40,374)	(40,374)			0001	20
NGMO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2020	NYF	04/01/2020	7,519,5000	06/12/2020	9,616,7500	Closing Purchase	(41,949)	(41,949)			0001	20
NGMO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2020	NYF	04/15/2020	8,612,5000	06/12/2020	9,616,7500	Closing Purchase	(20,089)	(20,089)			0001	20
NGMO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2020	NYF	04/21/2020	8,407,7500	06/12/2020	9,616,7500	Closing Purchase	(24,184)	(24,184)			0001	20
NGMO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2020	NYF	04/21/2020	8,394,0000	06/12/2020	9,616,7500	Closing Purchase	(24,459)	(24,459)			0001	20
NGMO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2020	NYF	05/01/2020	8,698,5000	06/12/2020	9,616,7500	Closing Purchase	(18,369)	(18,369)			0001	20
NGMO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2020	NYF	05/13/2020	8,936,5000	06/12/2020	9,616,7500	Closing Purchase	(13,609)	(13,609)			0001	20
NGMO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2020	NYF	05/13/2020	8,930,0000	06/12/2020	9,616,7500	Closing Purchase	(13,739)	(13,739)			0001	20
NGMO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2020	NYF	06/11/2020	9,632,0000	06/12/2020	9,616,7500	Closing Purchase	305	305			0001	20
NGMO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2020	NYF	06/11/2020	9,604,0000	06/12/2020	9,616,7500	Closing Purchase	(255)	(255)			0001	20
NGMO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/30/2020	NYF	06/11/2020	9,597,5000	06/12/2020	9,616,7500	Closing Purchase	(385)	(385)			0001	20
NGUO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/30/2020	NYF	06/12/2020	9,604,2500	06/15/2020	9,765,7500	Closing Purchase	(3,234)	(3,234)				

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
NQOU	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/30/2020	NYF	06/12/2020	9,604,2500	09/09/2020	11,402,0000	Closing Purchase	(35,964)	(35,964)			0001	20
NQOU	5	100	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/30/2020	NYF	06/12/2020	9,604,2500	09/11/2020	11,178,0000	Closing Purchase	(157,416)	(157,416)			0001	20
NQOU	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/30/2020	NYF	06/18/2020	9,973,5000	09/11/2020	11,178,0000	Closing Purchase	(24,099)	(24,099)			0001	20
NQOU	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/30/2020	NYF	06/24/2020	10,006,0000	09/11/2020	11,178,0000	Closing Purchase	(23,445)	(23,445)			0001	20
NQOU	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/30/2020	NYF	06/26/2020	9,853,5000	09/11/2020	11,178,0000	Closing Purchase	(26,499)	(26,499)			0001	20
NQOU	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/30/2020	NYF	07/24/2020	10,473,0000	09/11/2020	11,178,0000	Closing Purchase	(14,110)	(14,110)			0001	20
NQOU	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/30/2020	NYF	08/11/2020	10,863,0000	09/11/2020	11,178,0000	Closing Purchase	(6,309)	(6,309)			0001	20
NQOU	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/30/2020	NYF	09/03/2020	11,737,0000	09/11/2020	11,178,0000	Closing Purchase	11,170	11,170			0001	20
NQOU	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/30/2020	NYF	09/03/2020	11,770,0000	09/11/2020	11,178,0000	Closing Purchase	11,830	11,830			0001	20
NQOU	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/30/2020	NYF	09/08/2020	11,065,0000	09/11/2020	11,178,0000	Closing Purchase	(2,260)	(2,260)			0001	20
NQHO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	01/31/2020	9,008,2500	03/10/2020	8,221,5000	Closing Purchase	15,731	15,731			0001	20
NQHO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	02/03/2020	9,136,0000	03/10/2020	8,221,5000	Closing Purchase	18,286	18,286			0001	20
NQHO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	02/18/2020	9,602,2500	03/10/2020	8,042,5000	Closing Purchase	31,191	31,191			0001	20
NQHO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	02/21/2020	9,520,0000	03/10/2020	8,243,5000	Closing Purchase	25,526	25,526			0001	20
NQHO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	02/21/2020	9,457,5000	03/10/2020	8,264,5000	Closing Purchase	23,856	23,856			0001	20
NQHO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	02/24/2020	9,086,0000	03/10/2020	8,353,0000	Closing Purchase	14,656	14,656			0001	20
NQHO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	02/25/2020	8,844,7500	03/10/2020	8,353,0000	Closing Purchase	9,831	9,831			0001	20
NQHO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	02/25/2020	8,845,7500	03/10/2020	8,337,5000	Closing Purchase	10,161	10,161			0001	20
NQHO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	02/27/2020	8,451,7500	03/13/2020	7,215,2500	Closing Purchase	24,726	24,726			0001	20
NQHO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	02/27/2020	8,460,7500	03/13/2020	7,215,2500	Closing Purchase	24,906	24,906			0001	20
NQHO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	02/27/2020	8,384,7500	03/13/2020	7,215,2500	Closing Purchase	23,386	23,386			0001	20
NQHO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	03/03/2020	8,838,5000	03/13/2020	7,215,2500	Closing Purchase	32,461	32,461			0001	20
NQHO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	03/03/2020	8,801,5000	03/13/2020	7,215,2500	Closing Purchase	31,721	31,721			0001	20
NQHO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	03/03/2020	8,973,7500	03/13/2020	7,215,2500	Closing Purchase	35,166	35,166			0001	20
NQHO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	03/05/2020	8,790,2500	03/13/2020	7,215,2500	Closing Purchase	31,496	31,496			0001	20
NQHO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	03/05/2020	8,665,2500	03/13/2020	7,215,2500	Closing Purchase	28,996	28,996			0001	20
NQHO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	03/05/2020	8,768,2500	03/13/2020	7,215,2500	Closing Purchase	31,056	31,056			0001	20
NQHO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	03/06/2020	8,451,2500	03/13/2020	7,215,2500	Closing Purchase	24,716	24,716			0001	20
NQHO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	03/06/2020	8,375,2500	03/13/2020	7,215,2500	Closing Purchase	23,196	23,196			0001	20
NQHO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	03/09/2020	7,957,2500	03/13/2020	7,215,2500	Closing Purchase	14,836	14,836			0001	20
NQHO	2	40	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	03/09/2020	8,154,2500	03/13/2020	7,215,2500	Closing Purchase	37,553	37,553			0001	20
NQHO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	03/09/2020	8,200,0000	03/13/2020	7,215,2500	Closing Purchase	19,691	19,691			0001	20
NQHO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	03/09/2020	8,020,0000	03/13/2020	7,215,2500	Closing Purchase	16,091	16,091			0001	20
NQHO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	03/09/2020	8,035,2500	03/13/2020	7,215,2500	Closing Purchase	16,396	16,396			0001	20
NQHO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	03/09/2020	7,991,0000	03/13/2020	7,215,2500	Closing Purchase	15,511	15,511			0001	20
NQHO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	03/09/2020	7,979,2500	03/13/2020	7,215,2500	Closing Purchase	15,276	15,276			0001	20
NQHO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	03/09/2020	8,030,0000	03/13/2020	7,215,2500	Closing Purchase	16,291	16,291			0001	20
NQHO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	03/09/2020	8,053,7500	03/13/2020	7,215,2500	Closing Purchase	16,766	16,766			0001	20
NQHO	2	40	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	03/09/2020	7,927,0000	03/13/2020	7,215,2500	Closing Purchase	28,463	28,463			0001	20
NQHO	2	40	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	03/11/2020	8,013,0000	03/13/2020	7,215,2500	Closing Purchase	31,903	31,903			0001	20
NQHO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	03/11/2020	7,922,2500	03/13/2020	7,215,2500	Closing Purchase	14,136	14,136			0001	20
NQHO	2	40	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	03/11/2020	7,922,0000	03/13/2020	7,215,2500	Closing Purchase	28,263	28,263			0001	20
NQHO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	03/12/2020	7,391,0000	03/13/2020	7,215,2500	Closing Purchase	3,511	3,511			0001	20
NQHO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	03/12/2020	7,350,7500	03/13/2020	7,215,2500	Closing Purchase	2,706	2,706			0001	20
NQHO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	03/12/2020	7,289,5000	03/13/2020	7,215,2500	Closing Purchase	1,481	1,481			0001	20
NQZO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/11/2020	11,166,0000	09/14/2020	11,264,0000	Closing Purchase	(1,974)	(1,974)			0001	20
NQZO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/11/2020	11,166,0000	09/25/2020	11,144,0000	Closing Purchase	431	431			0001	20
NQZO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/11/2020	11,166,0000	10/01/2020	11,568,0000	Closing Purchase	(8,044)	(8,044)			0001	20
NQZO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/11/2020	11,166,0000	10/05/2020	11,493,0000	Closing Purchase	(6,544)	(6,544)			0001	20
NQZO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/11/2020	11,166,0000	10/08/2020	11,541,0000	Closing Purchase	(7,514)	(7,514)			0001	20
NQZO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/11/2020	11,166,0000	10/12/2020	12,088,0000	Closing Purchase	(18,439)	(18,439)			0001	20
NQZO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/11/2020	11,066,0000	11/03/2020	11,271,0000	Closing Purchase	(4,109)	(4,109)			0001	20
NQZO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/11/2020	11,165,0000	11/05/2020	12,057,0000	Closing Purchase	(17,840)	(17,840)			0001	20
NQZO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/11/2020	11,165,0000	11/09/2020	12,162,0000	Closing Purchase	(19,930)	(19,930)			0001	20
NQZO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/11/2020	11,165,0000	11/24/2020	12,077,0000	Closing Purchase	(18,225)	(18,225)			0001	20
NQZO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/11/2020	11,165,0000	12/08/2020	12,634,0000	Closing Purchase	(29,375)	(29,375)			0001	20
NQZO	3	60	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/11/2020	11,165,0000	12/11/2020	12,402,0000	Closing Purchase	(74,205)	(74,205)			0001	20
NQZO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/18/2020	10,913,0000	12/11/2020	12,402,0000	Closing Purchase	(29,790)	(29,790)			0001	20
NQZO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/23/2020	10,806,0000	12/11/2020	12,402,0000	Closing Purchase	(31,920)	(31,920)			0001	20

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SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
NGZO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	10/13/2020	12,108.0000	12/11/2020	12,402.0000	Closing Purchase	(5,889)	(5,889)			0001	20
NGZO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	10/19/2020	11,623.0000	12/11/2020	12,402.0000	Closing Purchase	(15,585)	(15,585)			0001	20
NGZO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	10/28/2020	11,142.0000	12/11/2020	12,402.0000	Closing Purchase	(25,205)	(25,205)			0001	20
NGZO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	10/30/2020	11,000.0000	12/11/2020	12,402.0000	Closing Purchase	(28,040)	(28,040)			0001	20
NGHO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	12/12/2019	8,430.7000	01/08/2020	8,930.0000	Closing Purchase	(9,990)	(9,990)			0001	20
NGHO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	12/12/2019	8,430.7000	01/13/2020	9,085.0000	Closing Purchase	(13,090)	(13,090)			0001	20
NGHO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	12/12/2019	8,430.7000	01/16/2020	9,136.5000	Closing Purchase	(14,120)	(14,120)			0001	20
NGHO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	12/12/2019	8,430.7000	02/04/2020	9,359.0000	Closing Purchase	(18,570)	(18,570)			0001	20
NGHO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	12/12/2019	8,430.7000	02/05/2020	9,374.5000	Closing Purchase	(18,880)	(18,880)			0001	20
NGHO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	12/12/2019	8,430.7000	02/12/2020	9,622.0000	Closing Purchase	(23,830)	(23,830)			0001	20
NGHO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	12/12/2019	8,430.7000	02/26/2020	9,000.0000	Closing Purchase	(11,390)	(11,390)			0001	20
NGHO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	12/12/2019	8,430.7000	03/02/2020	8,874.0000	Closing Purchase	(8,870)	(8,870)			0001	20
NGHO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	12/12/2019	8,430.7000	03/02/2020	8,799.5000	Closing Purchase	(7,380)	(7,380)			0001	20
NGHO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	12/12/2019	8,430.7000	03/02/2020	8,835.7500	Closing Purchase	(8,105)	(8,105)			0001	20
NGHO	2	40	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	12/12/2019	8,430.7000	03/02/2020	8,869.0000	Closing Purchase	(17,539)	(17,539)			0001	20
NGHO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	12/12/2019	8,430.7000	03/04/2020	8,913.2500	Closing Purchase	(9,655)	(9,655)			0001	20
NGHO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	12/23/2019	8,725.0000	03/04/2020	8,934.0000	Closing Purchase	(4,184)	(4,184)			0001	20
NGHO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	01/07/2020	8,860.5000	03/10/2020	8,221.5000	Closing Purchase	12,776	12,776			0001	20
NGHO	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	01/21/2020	9,159.5000	03/10/2020	8,221.5000	Closing Purchase	18,756	18,756			0001	20
NGHO	1	20	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	01/27/2020	8,959.0000	03/10/2020	8,221.5000	Closing Purchase	14,746	14,746			0001	20
RTUO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2020	CME	06/12/2020	1,353.6000	06/12/2020	1,381.4000	Closing Purchase	(2,787)	(2,787)			0001	50
RTUO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2020	CME	06/12/2020	1,353.6000	06/12/2020	1,381.3000	Closing Purchase	(2,777)	(2,777)			0001	50
RTUO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2020	CME	06/12/2020	1,353.6000	06/15/2020	1,412.7000	Closing Purchase	(2,959)	(2,959)			0001	50
RTUO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2020	CME	06/12/2020	1,353.6000	06/15/2020	1,413.0000	Closing Purchase	(2,974)	(2,974)			0001	50
RTUO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2020	CME	06/12/2020	1,353.6000	06/15/2020	1,414.7000	Closing Purchase	(3,059)	(3,059)			0001	50
RTUO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2020	CME	06/12/2020	1,353.6000	06/15/2020	1,415.2000	Closing Purchase	(3,084)	(3,084)			0001	50
RTUO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2020	CME	06/12/2020	1,353.6000	06/15/2020	1,414.3000	Closing Purchase	(3,039)	(3,039)			0001	50
RTUO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2020	CME	06/12/2020	1,353.6000	06/16/2020	1,461.3000	Closing Purchase	(10,777)	(10,777)			0001	50
RTUO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2020	CME	06/12/2020	1,353.6000	06/16/2020	1,449.1000	Closing Purchase	(4,779)	(4,779)			0001	50
RTUO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2020	CME	06/12/2020	1,353.6000	06/16/2020	1,420.6000	Closing Purchase	(3,354)	(3,354)			0001	50
RTUO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2020	CME	06/12/2020	1,353.6000	06/16/2020	1,454.1000	Closing Purchase	(10,057)	(10,057)			0001	50
RTUO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2020	CME	06/12/2020	1,353.6000	06/16/2020	1,446.5000	Closing Purchase	(9,297)	(9,297)			0001	50
RTUO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2020	CME	06/12/2020	1,353.6000	06/16/2020	1,449.0000	Closing Purchase	(9,547)	(9,547)			0001	50
RTUO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2020	CME	06/12/2020	1,353.6000	06/23/2020	1,442.7000	Closing Purchase	(4,459)	(4,459)			0001	50
RTUO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2020	CME	06/12/2020	1,353.6000	06/23/2020	1,446.0000	Closing Purchase	(4,624)	(4,624)			0001	50
RTUO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2020	CME	06/12/2020	1,353.6000	06/23/2020	1,438.3000	Closing Purchase	(4,239)	(4,239)			0001	50
RTUO	5	250	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2020	CME	06/12/2020	1,353.6000	06/29/2020	1,420.0000	Closing Purchase	(16,618)	(16,618)			0001	50
RTUO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2020	CME	06/12/2020	1,353.6000	07/02/2020	1,438.5000	Closing Purchase	(4,249)	(4,249)			0001	50
RTUO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2020	CME	06/12/2020	1,353.6000	07/06/2020	1,455.4000	Closing Purchase	(10,187)	(10,187)			0001	50

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SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
RTUO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	CME	.06/12/2020	1,353.6000	.07/06/2020	1,439.5000	Closing Purchase	(4,299)	(4,299)			0001	.50
RTUO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	CME	.06/12/2020	1,353.6000	.07/06/2020	1,438.8000	Closing Purchase	(4,264)	(4,264)			0001	.50
RTUO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	CME	.06/12/2020	1,353.6000	.07/06/2020	1,439.6000	Closing Purchase	(4,304)	(4,304)			0001	.50
RTUO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	CME	.06/12/2020	1,353.6000	.07/13/2020	1,447.7000	Closing Purchase	(9,417)	(9,417)			0001	.50
RTUO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	CME	.06/12/2020	1,353.6000	.07/15/2020	1,457.9000	Closing Purchase	(5,219)	(5,219)			0001	.50
RTUO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	CME	.06/12/2020	1,353.6000	.07/15/2020	1,472.5000	Closing Purchase	(5,949)	(5,949)			0001	.50
RTUO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	CME	.06/12/2020	1,353.6000	.07/15/2020	1,475.7000	Closing Purchase	(6,109)	(6,109)			0001	.50
RTUO	4	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	CME	.06/12/2020	1,353.6000	.07/15/2020	1,481.7000	Closing Purchase	(25,634)	(25,634)			0001	.50
RTUO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	CME	.06/12/2020	1,353.6000	.07/15/2020	1,465.4000	Closing Purchase	(11,187)	(11,187)			0001	.50
RTUO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	CME	.06/12/2020	1,353.6000	.07/15/2020	1,465.8000	Closing Purchase	(5,614)	(5,614)			0001	.50
RTUO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	CME	.06/12/2020	1,353.6000	.07/21/2020	1,488.8000	Closing Purchase	(6,764)	(6,764)			0001	.50
RTUO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	CME	.06/12/2020	1,353.6000	.07/22/2020	1,487.6000	Closing Purchase	(6,704)	(6,704)			0001	.50
RTUO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	CME	.06/12/2020	1,353.6000	.07/27/2020	1,476.4000	Closing Purchase	(6,144)	(6,144)			0001	.50
RTUO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	CME	.06/12/2020	1,353.6000	.07/27/2020	1,481.9000	Closing Purchase	(6,419)	(6,419)			0001	.50
RTUO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	CME	.06/12/2020	1,353.6000	.07/27/2020	1,480.7000	Closing Purchase	(6,359)	(6,359)			0001	.50
RTUO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	CME	.06/12/2020	1,353.6000	.07/29/2020	1,495.7000	Closing Purchase	(7,109)	(7,109)			0001	.50
RTUO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	CME	.06/12/2020	1,353.6000	.07/29/2020	1,497.5000	Closing Purchase	(7,199)	(7,199)			0001	.50
RTUO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	CME	.06/12/2020	1,353.6000	.07/29/2020	1,498.5000	Closing Purchase	(7,249)	(7,249)			0001	.50
RTUO	7	350	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	CME	.06/12/2020	1,353.6000	.08/05/2020	1,539.9000	Closing Purchase	(65,230)	(65,230)			0001	.50
RTUO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	CME	.06/12/2020	1,353.6000	.08/12/2020	1,582.1000	Closing Purchase	(11,429)	(11,429)			0001	.50
RTUO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	CME	.06/12/2020	1,353.6000	.08/12/2020	1,582.0000	Closing Purchase	(11,424)	(11,424)			0001	.50
RTUO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	CME	.06/12/2020	1,353.6000	.08/12/2020	1,582.4000	Closing Purchase	(11,444)	(11,444)			0001	.50
RTUO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	CME	.06/12/2020	1,353.6000	.08/12/2020	1,582.5000	Closing Purchase	(11,449)	(11,449)			0001	.50
RTUO	4	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	CME	.06/12/2020	1,353.6000	.08/26/2020	390.3300	Closing Purchase	192,641	192,641			0001	.50
RTUO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	CME	.06/12/2020	1,353.6000	.09/02/2020	1,582.9000	Closing Purchase	(11,469)	(11,469)			0001	.50
RTUO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	CME	.06/12/2020	1,353.6000	.09/02/2020	1,592.0000	Closing Purchase	(11,924)	(11,924)			0001	.50
RTUO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	CME	.06/12/2020	1,353.6000	.09/02/2020	1,592.2000	Closing Purchase	(11,934)	(11,934)			0001	.50
RTUO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	CME	.06/12/2020	1,353.6000	.09/02/2020	1,585.6000	Closing Purchase	(11,604)	(11,604)			0001	.50
RTUO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	CME	.06/12/2020	1,353.6000	.09/02/2020	1,592.4000	Closing Purchase	(11,944)	(11,944)			0001	.50
RTUO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	CME	.06/12/2020	1,353.6000	.09/09/2020	1,527.0000	Closing Purchase	(8,674)	(8,674)			0001	.50

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
RTUO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/30/2020	CME	.06/12/2020	1,353.6000	.09/09/2020	1,525.6000	Closing Purchase	(17,207)	(17,207)			0001	50
RTUO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/30/2020	CME	.06/12/2020	1,353.6000	.09/09/2020	1,526.5000	Closing Purchase	(8,649)	(8,649)			0001	50
RTUO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/30/2020	CME	.06/12/2020	1,353.6000	.09/09/2020	1,526.0000	Closing Purchase	(8,624)	(8,624)			0001	50
RTUO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/30/2020	CME	.06/12/2020	1,353.6000	.09/09/2020	1,526.2000	Closing Purchase	(8,634)	(8,634)			0001	50
RTUO	28	1,400	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/30/2020	CME	.06/12/2020	1,353.6000	.09/11/2020	1,506.1000	Closing Purchase	(213,591)	(213,591)			0001	50
RTUO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/30/2020	CME	.06/15/2020	1,354.4000	.09/11/2020	1,506.1000	Closing Purchase	(15,177)	(15,177)			0001	50
RTUO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/30/2020	CME	.06/18/2020	1,420.1000	.09/11/2020	1,506.1000	Closing Purchase	(4,304)	(4,304)			0001	50
RTUO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/30/2020	CME	.06/18/2020	1,425.1000	.09/11/2020	1,506.1000	Closing Purchase	(4,054)	(4,054)			0001	50
RTUO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/30/2020	CME	.06/24/2020	1,376.1000	.09/11/2020	1,506.1000	Closing Purchase	(13,007)	(13,007)			0001	50
RTUO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/30/2020	CME	.06/24/2020	1,382.2000	.09/11/2020	1,506.1000	Closing Purchase	(6,199)	(6,199)			0001	50
RTUO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/30/2020	CME	.06/24/2020	1,393.0000	.09/11/2020	1,506.1000	Closing Purchase	(5,655)	(5,655)			0001	50
RTUO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/30/2020	CME	.06/24/2020	1,388.4000	.09/11/2020	1,506.1000	Closing Purchase	(5,885)	(5,885)			0001	50
RTUO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/30/2020	CME	.06/24/2020	1,387.6000	.09/11/2020	1,506.1000	Closing Purchase	(11,849)	(11,849)			0001	50
RTUO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/30/2020	CME	.06/26/2020	1,374.4000	.09/11/2020	1,506.1000	Closing Purchase	(6,589)	(6,589)			0001	50
RTUO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/30/2020	CME	.06/26/2020	1,370.4000	.09/11/2020	1,506.1000	Closing Purchase	(6,789)	(6,789)			0001	50
RTUO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/30/2020	CME	.07/08/2020	1,403.0000	.09/11/2020	1,506.1000	Closing Purchase	(5,159)	(5,159)			0001	50
RTUO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/30/2020	CME	.07/13/2020	1,399.8000	.09/11/2020	1,506.1000	Closing Purchase	(10,637)	(10,637)			0001	50
RTUO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/30/2020	CME	.07/14/2020	1,395.7000	.09/11/2020	1,506.1000	Closing Purchase	(5,524)	(5,524)			0001	50
RTUO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/30/2020	CME	.07/24/2020	1,463.8000	.09/11/2020	1,506.1000	Closing Purchase	(2,119)	(2,119)			0001	50
RTUO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/30/2020	CME	.07/24/2020	1,463.7000	.09/11/2020	1,506.1000	Closing Purchase	(2,124)	(2,124)			0001	50
RTUO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/30/2020	CME	.07/24/2020	1,464.0000	.09/11/2020	1,506.1000	Closing Purchase	(2,105)	(2,105)			0001	50
RTUO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/30/2020	CME	.07/31/2020	1,452.5000	.09/11/2020	1,506.1000	Closing Purchase	(2,684)	(2,684)			0001	50
RTUO	5	250	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/30/2020	CME	.08/03/2020	1,498.2000	.09/11/2020	1,506.1000	Closing Purchase	(1,993)	(1,993)			0001	50
RTUO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/30/2020	CME	.08/03/2020	1,498.9000	.09/11/2020	1,506.1000	Closing Purchase	(364)	(364)			0001	50
RTUO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/30/2020	CME	.08/03/2020	1,498.3000	.09/11/2020	1,506.1000	Closing Purchase	(394)	(394)			0001	50
RTUO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/30/2020	CME	.08/03/2020	1,502.1000	.09/11/2020	1,506.1000	Closing Purchase	(204)	(204)			0001	50
RTUO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/30/2020	CME	.08/14/2020	1,572.6000	.09/11/2020	1,506.1000	Closing Purchase	3,321	3,321			0001	50
RTUO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/30/2020	CME	.08/20/2020	1,568.2000	.09/11/2020	1,506.1000	Closing Purchase	3,101	3,101			0001	50
RTUO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/30/2020	CME	.09/03/2020	1,544.0000	.09/11/2020	1,506.1000	Closing Purchase	3,783	3,783			0001	50
RTUO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/30/2020	CME	.09/03/2020	1,544.8000	.09/11/2020	1,506.1000	Closing Purchase	1,931	1,931			0001	50

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
RTUO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2020	CME	09/03/2020	1,543.9000	09/11/2020	1,506.1000	Closing Purchase	1,890	1,890			0001	50
RTUO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2020	CME	09/03/2020	1,547.7000	09/11/2020	1,506.1000	Closing Purchase	2,080	2,080			0001	50
RTUO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2020	CME	09/03/2020	1,537.5000	09/11/2020	1,506.1000	Closing Purchase	3,141	3,141			0001	50
RTUO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2020	CME	09/03/2020	1,545.8000	09/11/2020	1,506.1000	Closing Purchase	1,985	1,985			0001	50
RTUO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2020	CME	09/03/2020	1,544.6000	09/11/2020	1,506.1000	Closing Purchase	1,925	1,925			0001	50
RTUO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2020	CME	09/04/2020	1,527.8000	09/11/2020	1,506.1000	Closing Purchase	1,085	1,085			0001	50
RTUO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2020	CME	09/04/2020	1,506.8000	09/11/2020	1,506.1000	Closing Purchase	35	35			0001	50
RTUO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2020	CME	09/08/2020	1,510.7000	09/11/2020	1,506.1000	Closing Purchase	230	230			0001	50
RTUO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2020	CME	09/08/2020	1,510.2000	09/11/2020	1,506.1000	Closing Purchase	411	411			0001	50
RTUO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2020	CME	09/08/2020	1,504.7000	09/11/2020	1,506.1000	Closing Purchase	(70)	(70)			0001	50
RTUO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2020	CME	09/08/2020	1,504.2000	09/11/2020	1,506.1000	Closing Purchase	(95)	(95)			0001	50
RTUO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2020	CME	09/08/2020	1,504.8000	09/11/2020	1,506.1000	Closing Purchase	(129)	(129)			0001	50
RTUO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2020	CME	09/08/2020	1,503.7000	09/11/2020	1,506.1000	Closing Purchase	(120)	(120)			0001	50
RTUO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2020	CME	09/08/2020	1,503.4000	09/11/2020	1,506.1000	Closing Purchase	(135)	(135)			0001	50
RTUO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2020	CME	09/08/2020	1,505.3000	09/11/2020	1,506.1000	Closing Purchase	(40)	(40)			0001	50
RTUO	4	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2020	CME	09/10/2020	1,507.8000	09/11/2020	1,506.1000	Closing Purchase	326	326			0001	50
RTUO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2020	CME	09/10/2020	1,507.7000	09/11/2020	1,506.1000	Closing Purchase	76	76			0001	50
RTHO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	01/31/2020	1,614.7000	03/13/2020	1,156.4000	Closing Purchase	22,911	22,911			0001	50
RTHO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	01/31/2020	1,614.9000	03/13/2020	1,156.4000	Closing Purchase	22,921	22,921			0001	50
RTHO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	01/31/2020	1,616.1000	03/13/2020	1,109.9000	Closing Purchase	25,306	25,306			0001	50
RTHO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	01/31/2020	1,615.4000	03/13/2020	1,109.9000	Closing Purchase	25,271	25,271			0001	50
RTHO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	02/18/2020	1,678.0000	03/13/2020	1,109.9000	Closing Purchase	28,401	28,401			0001	50
RTHO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	02/18/2020	1,684.0000	03/13/2020	1,109.9000	Closing Purchase	28,701	28,701			0001	50
RTHO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	02/20/2020	1,681.0000	03/13/2020	1,109.9000	Closing Purchase	28,551	28,551			0001	50
RTHO	3	150	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	02/21/2020	1,683.7000	03/13/2020	1,109.9000	Closing Purchase	86,059	86,059			0001	50
RTHO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	02/24/2020	1,630.0000	03/13/2020	1,109.9000	Closing Purchase	26,001	26,001			0001	50
RTHO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	02/24/2020	1,633.0000	03/13/2020	1,109.9000	Closing Purchase	26,151	26,151			0001	50
RTHO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	02/24/2020	1,635.0000	03/13/2020	1,109.9000	Closing Purchase	26,251	26,251			0001	50
RTHO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	02/24/2020	1,628.5000	03/13/2020	1,109.9000	Closing Purchase	25,926	25,926			0001	50
RTHO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	02/24/2020	1,628.3000	03/13/2020	1,109.9000	Closing Purchase	25,916	25,916			0001	50

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SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
RTHO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.02/24/2020	1,628.1000	.03/13/2020	1,109.9000	Closing Purchase	25,906	25,906			0001	.50
RTHO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.02/24/2020	1,627.1000	.03/13/2020	1,109.9000	Closing Purchase	25,856	25,856			0001	.50
RTHO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.02/25/2020	1,568.0000	.03/13/2020	1,109.9000	Closing Purchase	45,803	45,803			0001	.50
RTHO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.02/25/2020	1,575.0000	.03/13/2020	1,109.9000	Closing Purchase	46,503	46,503			0001	.50
RTHO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.02/25/2020	1,580.0000	.03/13/2020	1,109.9000	Closing Purchase	23,501	23,501			0001	.50
RTHO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.02/25/2020	1,585.0000	.03/13/2020	1,109.9000	Closing Purchase	23,751	23,751			0001	.50
RTHO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.02/25/2020	1,574.3000	.03/13/2020	1,109.9000	Closing Purchase	23,216	23,216			0001	.50
RTHO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.02/25/2020	1,571.1000	.03/13/2020	1,109.9000	Closing Purchase	23,056	23,056			0001	.50
RTHO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.02/25/2020	1,570.9000	.03/13/2020	1,109.9000	Closing Purchase	23,046	23,046			0001	.50
RTHO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.02/25/2020	1,570.6000	.03/13/2020	1,109.9000	Closing Purchase	23,031	23,031			0001	.50
RTHO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.02/27/2020	1,510.0000	.03/13/2020	1,109.9000	Closing Purchase	40,003	40,003			0001	.50
RTHO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.02/27/2020	1,500.0000	.03/13/2020	1,109.9000	Closing Purchase	39,003	39,003			0001	.50
RTHO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.02/27/2020	1,498.5000	.03/13/2020	1,109.9000	Closing Purchase	19,426	19,426			0001	.50
RTHO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.02/27/2020	1,497.4000	.03/13/2020	1,109.9000	Closing Purchase	19,371	19,371			0001	.50
RTHO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.02/27/2020	1,498.8000	.03/13/2020	1,109.9000	Closing Purchase	38,883	38,883			0001	.50
RTHO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.02/27/2020	1,499.2000	.03/13/2020	1,109.9000	Closing Purchase	19,461	19,461			0001	.50
RTHO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.02/27/2020	1,499.5000	.03/13/2020	1,109.9000	Closing Purchase	38,953	38,953			0001	.50
RTHO	3	150	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.02/27/2020	1,493.6000	.03/13/2020	1,109.9000	Closing Purchase	57,544	57,544			0001	.50
RTHO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.02/28/2020	1,453.5000	.03/13/2020	1,109.9000	Closing Purchase	17,176	17,176			0001	.50
RTHO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.02/28/2020	1,454.7000	.03/13/2020	1,109.9000	Closing Purchase	17,236	17,236			0001	.50
RTHO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.02/28/2020	1,456.1000	.03/13/2020	1,109.9000	Closing Purchase	17,306	17,306			0001	.50
RTHO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.02/28/2020	1,456.3000	.03/13/2020	1,109.9000	Closing Purchase	17,316	17,316			0001	.50
RTHO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.02/28/2020	1,458.8000	.03/13/2020	1,109.9000	Closing Purchase	17,441	17,441			0001	.50
RTHO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.03/05/2020	1,496.5000	.03/13/2020	1,109.9000	Closing Purchase	19,326	19,326			0001	.50
RTHO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.03/05/2020	1,463.6000	.03/13/2020	1,109.9000	Closing Purchase	17,681	17,681			0001	.50
RTHO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.03/05/2020	1,469.8000	.03/13/2020	1,109.9000	Closing Purchase	17,991	17,991			0001	.50
RTHO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.03/05/2020	1,465.9000	.03/13/2020	1,109.9000	Closing Purchase	35,593	35,593			0001	.50
RTHO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.03/05/2020	1,466.8000	.03/13/2020	1,109.9000	Closing Purchase	35,683	35,683			0001	.50
RTHO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.03/05/2020	1,468.2000	.03/13/2020	1,109.9000	Closing Purchase	17,911	17,911			0001	.50
RTHO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.03/05/2020	1,494.5000	.03/13/2020	1,109.9000	Closing Purchase	19,226	19,226			0001	.50

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira- tion	Exchange	Trade Date	Transaction Price	Termina- tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective- ness at Inception and at Termination (b)	Value of One (1) Point
RTHO	5	250	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	03/06/2020	1,445.2000	03/13/2020	1,109.9000	Closing Purchase	83,807	83,807			0001	50
RTHO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	03/06/2020	1,460.6000	03/13/2020	1,109.9000	Closing Purchase	35,063	35,063			0001	50
RTHO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	03/06/2020	1,460.3000	03/13/2020	1,109.9000	Closing Purchase	35,033	35,033			0001	50
RTHO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	03/06/2020	1,424.6000	03/13/2020	1,109.9000	Closing Purchase	15,731	15,731			0001	50
RTHO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	03/06/2020	1,419.8000	03/13/2020	1,109.9000	Closing Purchase	15,491	15,491			0001	50
RTHO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	03/06/2020	1,417.1000	03/13/2020	1,109.9000	Closing Purchase	15,356	15,356			0001	50
RTHO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	03/06/2020	1,418.8000	03/13/2020	1,109.9000	Closing Purchase	30,883	30,883			0001	50
RTHO	3	150	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	03/06/2020	1,425.0000	03/13/2020	1,109.9000	Closing Purchase	47,254	47,254			0001	50
RTHO	3	150	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	03/09/2020	1,346.9000	03/13/2020	1,109.9000	Closing Purchase	35,539	35,539			0001	50
RTHO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	03/09/2020	1,318.3000	03/13/2020	1,109.9000	Closing Purchase	10,416	10,416			0001	50
RTHO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	03/09/2020	1,321.6000	03/13/2020	1,109.9000	Closing Purchase	10,581	10,581			0001	50
RTHO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	03/09/2020	1,319.2000	03/13/2020	1,109.9000	Closing Purchase	10,461	10,461			0001	50
RTHO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	03/09/2020	1,327.2000	03/13/2020	1,109.9000	Closing Purchase	10,861	10,861			0001	50
RTHO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	03/09/2020	1,308.5000	03/13/2020	1,109.9000	Closing Purchase	9,926	9,926			0001	50
RTHO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	03/09/2020	1,309.7000	03/13/2020	1,109.9000	Closing Purchase	9,986	9,986			0001	50
RTHO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	03/09/2020	1,312.8000	03/13/2020	1,109.9000	Closing Purchase	10,141	10,141			0001	50
RTHO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	03/09/2020	1,307.1000	03/13/2020	1,109.9000	Closing Purchase	9,856	9,856			0001	50
RTHO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	03/09/2020	1,307.7000	03/13/2020	1,109.9000	Closing Purchase	9,886	9,886			0001	50
RTHO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	03/09/2020	1,317.7000	03/13/2020	1,109.9000	Closing Purchase	10,386	10,386			0001	50
RTHO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	03/09/2020	1,321.8000	03/13/2020	1,109.9000	Closing Purchase	10,591	10,591			0001	50
RTHO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	03/09/2020	1,317.8000	03/13/2020	1,109.9000	Closing Purchase	10,391	10,391			0001	50
RTHO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	03/09/2020	1,321.3000	03/13/2020	1,109.9000	Closing Purchase	10,566	10,566			0001	50
RTHO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	03/09/2020	1,331.9000	03/13/2020	1,109.9000	Closing Purchase	11,096	11,096			0001	50
RTHO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	03/09/2020	1,329.7000	03/13/2020	1,109.9000	Closing Purchase	10,986	10,986			0001	50
RTHO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	03/09/2020	1,327.4000	03/13/2020	1,109.9000	Closing Purchase	10,871	10,871			0001	50
RTHO	6	300	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	03/09/2020	1,315.6000	03/13/2020	1,109.9000	Closing Purchase	61,688	61,688			0001	50
RTHO	3	150	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	03/11/2020	1,296.8000	03/13/2020	1,109.9000	Closing Purchase	28,024	28,024			0001	50
RTHO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	03/11/2020	1,249.4000	03/13/2020	1,109.9000	Closing Purchase	13,943	13,943			0001	50
RTHO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	03/11/2020	1,249.2000	03/13/2020	1,109.9000	Closing Purchase	13,923	13,923			0001	50
RTHO	4	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	CME	03/11/2020	1,249.3000	03/13/2020	1,109.9000	Closing Purchase	27,866	27,866			0001	50

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira- tion	Exchange	Trade Date	Transaction Price	Termina- tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective- ness at Inception and at Termination (b)	Value of One (1) Point
RTHO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	CME	.03/11/2020	1,252.5000	.03/13/2020	1,109.9000	Closing Purchase	.7,126	.7,126			0001	.50
RTHO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	CME	.03/11/2020	1,252.6000	.03/13/2020	1,109.9000	Closing Purchase	14,263	14,263			0001	.50
RTHO	8	400	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	CME	.03/12/2020	1,138.1000	.03/13/2020	1,109.9000	Closing Purchase	11,251	11,251			0001	.50
RTHO	3	150	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	CME	.03/12/2020	1,145.2000	.03/13/2020	1,109.9000	Closing Purchase	5,284	5,284			0001	.50
RTHO	4	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	CME	.03/12/2020	1,128.3000	.03/13/2020	1,109.9000	Closing Purchase	3,666	3,666			0001	.50
RTHO	5	250	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	CME	.03/12/2020	1,124.1000	.03/13/2020	1,109.9000	Closing Purchase	3,532	3,532			0001	.50
RTHO	3	150	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	CME	.03/12/2020	1,129.7000	.03/13/2020	1,109.9000	Closing Purchase	2,959	2,959			0001	.50
RTHO	4	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	CME	.03/12/2020	1,116.6000	.03/13/2020	1,109.9000	Closing Purchase	1,326	1,326			0001	.50
RTHO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	CME	.03/12/2020	1,113.7000	.03/13/2020	1,109.9000	Closing Purchase	186	186			0001	.50
RTHO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	CME	.03/12/2020	1,113.5000	.03/13/2020	1,109.9000	Closing Purchase	176	176			0001	.50
RTHO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	CME	.03/12/2020	1,113.6000	.03/13/2020	1,109.9000	Closing Purchase	363	363			0001	.50
RTHO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	CME	.03/12/2020	1,127.3000	.03/13/2020	1,109.9000	Closing Purchase	866	866			0001	.50
RTHO	4	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	CME	.03/12/2020	1,127.2000	.03/13/2020	1,109.9000	Closing Purchase	3,446	3,446			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/13/2020	1,136.4000	Closing Purchase	(1,566)	(1,566)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/13/2020	1,144.6000	Closing Purchase	(1,976)	(1,976)			0001	.50
RTMO	5	250	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/13/2020	1,161.8000	Closing Purchase	(14,181)	(14,181)			0001	.50
RTMO	12	600	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/13/2020	1,179.5000	Closing Purchase	(44,653)	(44,653)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/13/2020	1,193.9000	Closing Purchase	(4,441)	(4,441)			0001	.50
RTMO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/13/2020	1,194.0000	Closing Purchase	(8,892)	(8,892)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/13/2020	1,193.6000	Closing Purchase	(4,426)	(4,426)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/13/2020	1,193.7000	Closing Purchase	(4,431)	(4,431)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/13/2020	1,193.8000	Closing Purchase	(4,436)	(4,436)			0001	.50
RTMO	5	250	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/13/2020	1,194.1000	Closing Purchase	(22,256)	(22,256)			0001	.50
RTMO	7	350	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/17/2020	1,011.7000	Closing Purchase	32,682	32,682			0001	.50
RTMO	5	250	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/17/2020	1,068.0000	Closing Purchase	9,269	9,269			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/17/2020	1,076.7000	Closing Purchase	1,419	1,419			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/17/2020	1,072.2000	Closing Purchase	1,644	1,644			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/17/2020	1,075.9000	Closing Purchase	1,459	1,459			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/17/2020	1,072.5000	Closing Purchase	1,629	1,629			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/17/2020	1,072.6000	Closing Purchase	1,624	1,624			0001	.50

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SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
RTMO	8	400	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/17/2020	1,087.1000	Closing Purchase	7,191	7,191			0001	50
RTMO	15	750	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/17/2020	1,092.7000	Closing Purchase	9,283	9,283			0001	50
RTMO	6	300	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/17/2020	1,071.2000	Closing Purchase	10,163	10,163			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/19/2020	1,032.3000	Closing Purchase	3,639	3,639			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/19/2020	1,033.6000	Closing Purchase	3,574	3,574			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/19/2020	1,032.2000	Closing Purchase	3,644	3,644			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/19/2020	1,033.1000	Closing Purchase	3,599	3,599			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/19/2020	1,034.4000	Closing Purchase	3,534	3,534			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/19/2020	1,039.1000	Closing Purchase	3,299	3,299			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/19/2020	1,039.0000	Closing Purchase	3,304	3,304			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/19/2020	1,040.0000	Closing Purchase	3,254	3,254			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/19/2020	1,043.0000	Closing Purchase	3,104	3,104			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/19/2020	1,040.2000	Closing Purchase	3,244	3,244			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/19/2020	1,039.2000	Closing Purchase	3,294	3,294			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/19/2020	1,034.5000	Closing Purchase	3,529	3,529			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/19/2020	1,032.0000	Closing Purchase	3,654	3,654			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/19/2020	1,025.2000	Closing Purchase	3,994	3,994			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/19/2020	1,022.6000	Closing Purchase	4,124	4,124			0001	50
RTMO	7	350	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/19/2020	1,062.9000	Closing Purchase	14,762	14,762			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/19/2020	1,062.8000	Closing Purchase	2,114	2,114			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/19/2020	1,055.4000	Closing Purchase	2,484	2,484			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/19/2020	1,057.0000	Closing Purchase	2,404	2,404			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/19/2020	1,052.7000	Closing Purchase	2,619	2,619			0001	50
RTMO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/19/2020	1,053.9000	Closing Purchase	5,118	5,118			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/19/2020	1,054.0000	Closing Purchase	2,554	2,554			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/19/2020	1,054.1000	Closing Purchase	2,549	2,549			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/24/2020	1,062.0000	Closing Purchase	2,154	2,154			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/24/2020	1,055.1000	Closing Purchase	2,499	2,499			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/24/2020	1,049.5000	Closing Purchase	2,779	2,779			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/24/2020	1,055.2000	Closing Purchase	2,494	2,494			0001	50

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SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira- tion	Exchange	Trade Date	Transaction Price	Termina- tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective- ness at Inception and at Termination (b)	Value of One (1) Point
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/24/2020	1,056.8000	Closing Purchase	2,414	2,414			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/24/2020	1,080.3000	Closing Purchase	1,239	1,239			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/24/2020	1,081.0000	Closing Purchase	1,204	1,204			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/24/2020	1,077.8000	Closing Purchase	1,364	1,364			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/24/2020	1,078.4000	Closing Purchase	1,334	1,334			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/24/2020	1,084.3000	Closing Purchase	1,039	1,039			0001	.50
RTMO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/24/2020	1,058.7000	Closing Purchase	4,638	4,638			0001	.50
RTMO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/24/2020	1,102.7000	Closing Purchase	238	238			0001	.50
RTMO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/24/2020	1,102.8000	Closing Purchase	228	228			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/24/2020	1,085.3000	Closing Purchase	989	989			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/24/2020	1,078.9000	Closing Purchase	1,309	1,309			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/24/2020	1,083.2000	Closing Purchase	1,094	1,094			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/24/2020	1,084.4000	Closing Purchase	1,034	1,034			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/24/2020	1,074.6000	Closing Purchase	1,524	1,524			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/24/2020	1,075.0000	Closing Purchase	1,504	1,504			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/24/2020	1,074.2000	Closing Purchase	1,544	1,544			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/24/2020	1,078.5000	Closing Purchase	1,329	1,329			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/24/2020	1,078.8000	Closing Purchase	1,314	1,314			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/24/2020	1,085.4000	Closing Purchase	984	984			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/24/2020	1,087.5000	Closing Purchase	879	879			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/24/2020	1,093.0000	Closing Purchase	604	604			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/25/2020	1,133.5000	Closing Purchase	(1,421)	(1,421)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/25/2020	1,133.3000	Closing Purchase	(1,411)	(1,411)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/25/2020	1,132.5000	Closing Purchase	(1,371)	(1,371)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/25/2020	1,134.7000	Closing Purchase	(1,481)	(1,481)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/25/2020	1,130.8000	Closing Purchase	(1,286)	(1,286)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/25/2020	1,131.6000	Closing Purchase	(1,326)	(1,326)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/25/2020	1,125.3000	Closing Purchase	(1,011)	(1,011)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/25/2020	1,123.0000	Closing Purchase	(896)	(896)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/25/2020	1,118.4000	Closing Purchase	(666)	(666)			0001	.50

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira- tion	Exchange	Trade Date	Transaction Price	Termina- tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective- ness at Inception and at Termination (b)	Value of One (1) Point
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/26/2020	1,168.7000	Closing Purchase	(3,181)	(3,181)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/13/2020	1,105.1500	.03/26/2020	1,168.8000	Closing Purchase	(3,186)	(3,186)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/16/2020	1,036.9000	.03/26/2020	1,171.0000	Closing Purchase	(6,709)	(6,709)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/16/2020	1,036.9000	.03/26/2020	1,172.5000	Closing Purchase	(6,784)	(6,784)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/16/2020	1,036.9000	.03/26/2020	1,175.7000	Closing Purchase	(6,944)	(6,944)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/16/2020	1,036.9000	.03/26/2020	1,178.2000	Closing Purchase	(7,069)	(7,069)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/16/2020	1,036.9000	.03/26/2020	1,178.0000	Closing Purchase	(7,059)	(7,059)			0001	.50
RTMO	3	.150	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/16/2020	1,036.9000	.03/26/2020	1,175.3000	Closing Purchase	(20,772)	(20,772)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/16/2020	1,088.5000	.03/26/2020	1,173.3000	Closing Purchase	(4,244)	(4,244)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/16/2020	1,088.5000	.03/26/2020	1,172.8000	Closing Purchase	(4,219)	(4,219)			0001	.50
RTMO	5	.250	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/16/2020	1,088.5000	.03/30/2020	1,153.6000	Closing Purchase	(16,295)	(16,295)			0001	.50
RTMO	2	.100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/16/2020	1,088.5000	.04/02/2020	1,093.3000	Closing Purchase	(488)	(488)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/16/2020	1,099.0000	.04/02/2020	1,093.3000	Closing Purchase	.281	.281			0001	.50
RTMO	4	.200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/16/2020	1,099.0000	.04/02/2020	1,078.2000	Closing Purchase	4,144	4,144			0001	.50
RTMO	2	.100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/16/2020	1,088.7000	.04/06/2020	1,114.4000	Closing Purchase	(2,578)	(2,578)			0001	.50
RTMO	4	.200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/16/2020	1,088.7000	.04/06/2020	1,114.3000	Closing Purchase	(5,136)	(5,136)			0001	.50
RTMO	4	.200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/16/2020	1,062.1000	.04/06/2020	1,125.0000	Closing Purchase	(12,596)	(12,596)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/16/2020	1,062.1000	.04/06/2020	1,115.7000	Closing Purchase	(2,684)	(2,684)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/16/2020	1,062.1000	.04/06/2020	1,120.8000	Closing Purchase	(2,939)	(2,939)			0001	.50
RTMO	2	.100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/16/2020	1,076.2000	.04/06/2020	1,121.7000	Closing Purchase	(4,558)	(4,558)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/16/2020	1,076.2000	.04/06/2020	1,123.7000	Closing Purchase	(2,379)	(2,379)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/16/2020	1,076.2000	.04/06/2020	1,127.7000	Closing Purchase	(2,579)	(2,579)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/16/2020	1,076.2000	.04/06/2020	1,126.2000	Closing Purchase	(2,504)	(2,504)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/16/2020	1,055.6000	.04/06/2020	1,131.9000	Closing Purchase	(3,819)	(3,819)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/16/2020	1,055.6000	.04/06/2020	1,134.1000	Closing Purchase	(3,929)	(3,929)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/16/2020	1,055.6000	.04/06/2020	1,133.7000	Closing Purchase	(3,909)	(3,909)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/16/2020	1,055.6000	.04/06/2020	1,132.8000	Closing Purchase	(3,864)	(3,864)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/16/2020	1,055.6000	.04/06/2020	1,132.2000	Closing Purchase	(3,834)	(3,834)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/16/2020	1,055.6000	.04/07/2020	1,174.1000	Closing Purchase	(5,929)	(5,929)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/16/2020	1,027.2000	.04/07/2020	1,174.1000	Closing Purchase	(7,349)	(7,349)			0001	.50

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
RTMO	3	150	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/16/2020	1,027.1000	.04/08/2020	1,188.9000	Closing Purchase	(24,282)	(24,282)			0001	50
RTMO	4	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/16/2020	1,027.1000	.04/08/2020	1,185.4000	Closing Purchase	(31,676)	(31,676)			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/16/2020	1,027.1000	.04/08/2020	1,184.7000	Closing Purchase	(7,884)	(7,884)			0001	50
RTMO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/16/2020	1,027.1000	.04/08/2020	1,184.8000	Closing Purchase	(15,778)	(15,778)			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/16/2020	1,027.1000	.04/09/2020	1,233.9000	Closing Purchase	(10,344)	(10,344)			0001	50
RTMO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/16/2020	1,027.1000	.04/09/2020	1,245.0000	Closing Purchase	(21,798)	(21,798)			0001	50
RTMO	3	150	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/16/2020	1,027.1000	.04/09/2020	1,245.1000	Closing Purchase	(32,712)	(32,712)			0001	50
RTMO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/16/2020	1,027.1000	.04/17/2020	1,228.0000	Closing Purchase	(20,098)	(20,098)			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/16/2020	1,027.1000	.04/17/2020	1,226.7000	Closing Purchase	(9,984)	(9,984)			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/16/2020	1,027.1000	.04/17/2020	1,224.8000	Closing Purchase	(9,889)	(9,889)			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/16/2020	1,027.1000	.04/17/2020	1,224.3000	Closing Purchase	(9,864)	(9,864)			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/16/2020	1,027.1000	.04/17/2020	1,223.2000	Closing Purchase	(9,809)	(9,809)			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/16/2020	1,027.1000	.04/17/2020	1,224.1000	Closing Purchase	(9,854)	(9,854)			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/16/2020	1,027.1000	.04/17/2020	1,223.9000	Closing Purchase	(9,844)	(9,844)			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/16/2020	1,027.1000	.04/17/2020	1,212.0000	Closing Purchase	(9,249)	(9,249)			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/16/2020	1,027.1000	.04/17/2020	1,217.0000	Closing Purchase	(9,499)	(9,499)			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/16/2020	1,027.1000	.04/17/2020	1,223.0000	Closing Purchase	(9,799)	(9,799)			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/16/2020	1,027.1000	.04/17/2020	1,228.3000	Closing Purchase	(10,064)	(10,064)			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/16/2020	1,027.1000	.04/22/2020	1,199.3000	Closing Purchase	(8,614)	(8,614)			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/16/2020	973.0000	.04/22/2020	1,198.6000	Closing Purchase	(11,284)	(11,284)			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/16/2020	973.1000	.04/22/2020	1,198.6000	Closing Purchase	(11,279)	(11,279)			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/16/2020	972.9000	.04/22/2020	1,198.6000	Closing Purchase	(11,289)	(11,289)			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/16/2020	972.9000	.04/22/2020	1,198.9000	Closing Purchase	(11,304)	(11,304)			0001	50
RTMO	3	150	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/16/2020	972.9000	.04/24/2020	1,230.8000	Closing Purchase	(38,697)	(38,697)			0001	50
RTMO	3	150	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/16/2020	972.9000	.04/27/2020	1,265.3000	Closing Purchase	(43,872)	(43,872)			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/18/2020	1,025.5000	.04/27/2020	1,275.4000	Closing Purchase	(12,499)	(12,499)			0001	50
RTMO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/18/2020	1,025.5000	.04/27/2020	1,284.6000	Closing Purchase	(25,918)	(25,918)			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/18/2020	997.0000	.04/27/2020	1,288.7000	Closing Purchase	(14,589)	(14,589)			0001	50
RTMO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/18/2020	997.2000	.04/27/2020	1,277.5000	Closing Purchase	(28,038)	(28,038)			0001	50
RTMO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/18/2020	997.1000	.04/27/2020	1,277.5000	Closing Purchase	(28,048)	(28,048)			0001	50

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira- tion	Exchange	Trade Date	Transaction Price	Termina- tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective- ness at Inception and at Termination (b)	Value of One (1) Point
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/18/2020	.997.3000	.04/27/2020	1,277.5000	Closing Purchase	(14,014)	(14,014)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/18/2020	.967.2000	.04/27/2020	1,277.5000	Closing Purchase	(15,519)	(15,519)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/18/2020	.963.0000	.04/29/2020	1,347.7000	Closing Purchase	(19,239)	(19,239)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/18/2020	.964.5000	.04/29/2020	1,358.9000	Closing Purchase	(19,724)	(19,724)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/18/2020	.965.0000	.04/29/2020	1,358.9000	Closing Purchase	(19,699)	(19,699)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/18/2020	.967.9000	.04/29/2020	1,363.7000	Closing Purchase	(19,794)	(19,794)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/18/2020	.978.5000	.04/29/2020	1,358.4000	Closing Purchase	(18,999)	(18,999)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/18/2020	.973.4000	.04/29/2020	1,358.4000	Closing Purchase	(19,254)	(19,254)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/18/2020	.976.1000	.04/29/2020	1,358.4000	Closing Purchase	(19,119)	(19,119)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/18/2020	.978.3000	.04/29/2020	1,358.4000	Closing Purchase	(19,009)	(19,009)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/18/2020	.979.0000	.04/29/2020	1,358.4000	Closing Purchase	(18,974)	(18,974)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/18/2020	.974.0000	.04/29/2020	1,358.4000	Closing Purchase	(19,224)	(19,224)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/18/2020	.978.7000	.04/29/2020	1,359.4000	Closing Purchase	(19,039)	(19,039)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/18/2020	.968.4000	.04/29/2020	1,359.4000	Closing Purchase	(19,554)	(19,554)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/18/2020	.968.4000	.05/05/2020	1,295.0000	Closing Purchase	(16,334)	(16,334)			0001	.50
RTMO	3	.150	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/18/2020	.968.3000	.05/05/2020	1,295.0000	Closing Purchase	(49,017)	(49,017)			0001	.50
RTMO	2	.100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/20/2020	1,010.5000	.05/05/2020	1,266.9000	Closing Purchase	(25,648)	(25,648)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/20/2020	1,010.5000	.05/06/2020	1,273.9000	Closing Purchase	(13,174)	(13,174)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/20/2020	1,010.5000	.05/07/2020	1,281.1000	Closing Purchase	(13,534)	(13,534)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/20/2020	1,010.5000	.05/08/2020	1,317.2000	Closing Purchase	(15,339)	(15,339)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/20/2020	1,010.5000	.05/08/2020	1,319.0000	Closing Purchase	(15,429)	(15,429)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/20/2020	1,013.5000	.05/08/2020	1,325.7000	Closing Purchase	(15,614)	(15,614)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/20/2020	1,015.2000	.05/08/2020	1,325.8000	Closing Purchase	(15,534)	(15,534)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/20/2020	1,026.0000	.05/08/2020	1,326.4000	Closing Purchase	(15,024)	(15,024)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/20/2020	1,016.8000	.05/08/2020	1,326.7000	Closing Purchase	(15,499)	(15,499)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/20/2020	1,021.9000	.05/08/2020	1,326.7000	Closing Purchase	(15,244)	(15,244)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/20/2020	1,021.9000	.05/08/2020	1,327.2000	Closing Purchase	(15,269)	(15,269)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/23/2020	1,000.0000	.05/08/2020	1,327.2000	Closing Purchase	(16,364)	(16,364)			0001	.50
RTMO	3	.150	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/23/2020	1,000.0000	.05/08/2020	1,326.6000	Closing Purchase	(49,002)	(49,002)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/23/2020	.971.0000	.05/08/2020	1,326.6000	Closing Purchase	(17,784)	(17,784)			0001	.50

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SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira- tion	Exchange	Trade Date	Transaction Price	Termina- tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective- ness at Inception and at Termination (b)	Value of One (1) Point
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/23/2020	.965.3000	.05/15/2020	1,254.7000	Closing Purchase	(14,474)	(14,474)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/23/2020	.962.3000	.05/15/2020	1,254.7000	Closing Purchase	(14,624)	(14,624)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/23/2020	.960.1000	.05/15/2020	1,252.5000	Closing Purchase	(14,624)	(14,624)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/23/2020	.961.7000	.05/18/2020	1,316.5000	Closing Purchase	(17,744)	(17,744)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/23/2020	.966.2000	.05/18/2020	1,321.5000	Closing Purchase	(17,769)	(17,769)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/23/2020	.984.7000	.05/18/2020	1,314.7000	Closing Purchase	(16,504)	(16,504)			0001	.50
RTMO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/23/2020	.984.6000	.05/18/2020	1,330.4000	Closing Purchase	(34,588)	(34,588)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/23/2020	.978.3000	.05/18/2020	1,334.7000	Closing Purchase	(17,824)	(17,824)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/23/2020	.978.2000	.05/18/2020	1,324.6000	Closing Purchase	(17,324)	(17,324)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/23/2020	.978.2000	.05/18/2020	1,334.9000	Closing Purchase	(17,839)	(17,839)			0001	.50
RTMO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/23/2020	.978.1000	.05/18/2020	1,334.8000	Closing Purchase	(35,678)	(35,678)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/25/2020	1,097.5000	.05/18/2020	1,335.3000	Closing Purchase	(11,894)	(11,894)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/27/2020	1,124.6000	.05/18/2020	1,335.4000	Closing Purchase	(10,544)	(10,544)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/27/2020	1,124.6000	.05/18/2020	1,318.3000	Closing Purchase	(9,689)	(9,689)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/27/2020	1,124.6000	.05/18/2020	1,335.1000	Closing Purchase	(10,529)	(10,529)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/27/2020	1,124.7000	.05/18/2020	1,335.2000	Closing Purchase	(10,529)	(10,529)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/27/2020	1,124.7000	.05/18/2020	1,320.0000	Closing Purchase	(9,769)	(9,769)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/27/2020	1,127.5000	.05/18/2020	1,320.4000	Closing Purchase	(9,649)	(9,649)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/27/2020	1,127.7000	.05/18/2020	1,320.9000	Closing Purchase	(9,664)	(9,664)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/27/2020	1,127.7000	.05/18/2020	1,318.5000	Closing Purchase	(9,544)	(9,544)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/27/2020	1,126.9000	.05/18/2020	1,315.2000	Closing Purchase	(9,419)	(9,419)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/27/2020	1,126.3000	.05/20/2020	1,345.4000	Closing Purchase	(10,959)	(10,959)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/27/2020	1,126.4000	.05/26/2020	1,395.0000	Closing Purchase	(13,434)	(13,434)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/27/2020	1,126.5000	.05/26/2020	1,395.0000	Closing Purchase	(13,429)	(13,429)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/27/2020	1,126.7000	.05/26/2020	1,395.0000	Closing Purchase	(13,419)	(13,419)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/27/2020	1,126.7000	.05/26/2020	1,396.8000	Closing Purchase	(13,509)	(13,509)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/27/2020	1,129.9000	.05/26/2020	1,396.8000	Closing Purchase	(13,349)	(13,349)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/30/2020	1,118.4000	.05/26/2020	1,396.8000	Closing Purchase	(13,924)	(13,924)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/30/2020	1,118.4000	.05/26/2020	1,399.3000	Closing Purchase	(14,049)	(14,049)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/30/2020	1,118.5000	.05/26/2020	1,399.3000	Closing Purchase	(14,044)	(14,044)			0001	.50

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SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
RTMO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.03/30/2020	1,118.5000	.05/26/2020	1,389.6000	Closing Purchase	(27,118)	(27,118)			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.04/01/2020	1,071.4000	.05/26/2020	1,389.6000	Closing Purchase	(15,914)	(15,914)			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.04/01/2020	1,071.4000	.05/27/2020	1,435.7000	Closing Purchase	(18,219)	(18,219)			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.04/01/2020	1,071.4000	.05/27/2020	1,435.2000	Closing Purchase	(18,194)	(18,194)			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.04/01/2020	1,069.3000	.05/27/2020	1,435.1000	Closing Purchase	(18,294)	(18,294)			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.04/01/2020	1,069.3000	.05/27/2020	1,434.6000	Closing Purchase	(18,269)	(18,269)			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.04/01/2020	1,066.8000	.05/27/2020	1,435.0000	Closing Purchase	(18,414)	(18,414)			0001	50
RTMO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.04/01/2020	1,064.4000	.05/27/2020	1,435.0000	Closing Purchase	(37,068)	(37,068)			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.04/01/2020	1,063.8000	.05/27/2020	1,435.0000	Closing Purchase	(18,564)	(18,564)			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.04/01/2020	1,061.2000	.05/27/2020	1,434.9000	Closing Purchase	(18,689)	(18,689)			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.04/01/2020	1,066.7000	.05/27/2020	1,434.9000	Closing Purchase	(18,414)	(18,414)			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.04/01/2020	1,065.1000	.06/02/2020	1,417.1000	Closing Purchase	(17,604)	(17,604)			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.04/01/2020	1,067.4000	.06/02/2020	1,418.0000	Closing Purchase	(17,534)	(17,534)			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.04/01/2020	1,069.9000	.06/02/2020	1,418.0000	Closing Purchase	(17,409)	(17,409)			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.04/01/2020	1,095.2000	.06/02/2020	1,418.0000	Closing Purchase	(16,144)	(16,144)			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.04/01/2020	1,095.2000	.06/03/2020	1,456.7000	Closing Purchase	(18,079)	(18,079)			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.04/01/2020	1,095.2000	.06/03/2020	1,458.2000	Closing Purchase	(18,154)	(18,154)			0001	50
RTMO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.04/01/2020	1,095.2000	.06/03/2020	1,457.3000	Closing Purchase	(36,218)	(36,218)			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.04/01/2020	1,095.2000	.06/03/2020	1,456.2000	Closing Purchase	(18,054)	(18,054)			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.04/01/2020	1,074.5000	.06/03/2020	1,455.3000	Closing Purchase	(19,044)	(19,044)			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.04/01/2020	1,074.5000	.06/03/2020	1,456.1000	Closing Purchase	(19,084)	(19,084)			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.04/01/2020	1,074.5000	.06/03/2020	1,454.7000	Closing Purchase	(19,014)	(19,014)			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.04/01/2020	1,074.5000	.06/03/2020	1,454.4000	Closing Purchase	(18,999)	(18,999)			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.04/01/2020	1,071.5000	.06/03/2020	1,454.2000	Closing Purchase	(19,139)	(19,139)			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.04/01/2020	1,071.5000	.06/03/2020	1,453.2000	Closing Purchase	(19,089)	(19,089)			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.04/13/2020	1,208.6000	.06/03/2020	1,450.5000	Closing Purchase	(12,099)	(12,099)			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.04/13/2020	1,208.6000	.06/05/2020	1,519.8000	Closing Purchase	(15,564)	(15,564)			0001	50
RTMO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.04/15/2020	1,179.2000	.06/05/2020	1,519.8000	Closing Purchase	(34,068)	(34,068)			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.04/20/2020	1,198.1000	.06/05/2020	1,518.2000	Closing Purchase	(16,009)	(16,009)			0001	50
RTMO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.04/20/2020	1,198.0000	.06/05/2020	1,511.3000	Closing Purchase	(31,338)	(31,338)			0001	50

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SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira- tion	Exchange	Trade Date	Transaction Price	Termina- tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective- ness at Inception and at Termination (b)	Value of One (1) Point
RTMO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.04/20/2020	1,197.0000	.06/05/2020	1,511.3000	Closing Purchase	(31,438)	(31,438)			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.04/20/2020	1,197.0000	.06/08/2020	1,534.3000	Closing Purchase	(16,869)	(16,869)			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.04/20/2020	1,223.0000	.06/08/2020	1,533.8000	Closing Purchase	(15,544)	(15,544)			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.04/20/2020	1,223.0000	.06/08/2020	1,533.9000	Closing Purchase	(15,549)	(15,549)			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.04/20/2020	1,208.7000	.06/08/2020	1,535.4000	Closing Purchase	(16,339)	(16,339)			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.04/20/2020	1,205.9000	.06/08/2020	1,535.4000	Closing Purchase	(16,479)	(16,479)			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.04/20/2020	1,208.2000	.06/12/2020	1,357.4000	Closing Purchase	(7,464)	(7,464)			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.04/20/2020	1,210.7000	.06/12/2020	1,357.4000	Closing Purchase	(7,339)	(7,339)			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.04/20/2020	1,209.4000	.06/12/2020	1,357.4000	Closing Purchase	(7,404)	(7,404)			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.04/20/2020	1,208.8000	.06/12/2020	1,357.4000	Closing Purchase	(7,434)	(7,434)			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.04/20/2020	1,207.9000	.06/12/2020	1,357.4000	Closing Purchase	(7,479)	(7,479)			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.04/21/2020	1,173.3000	.06/12/2020	1,357.4000	Closing Purchase	(9,209)	(9,209)			0001	50
RTMO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.04/21/2020	1,173.4000	.06/12/2020	1,357.4000	Closing Purchase	(18,407)	(18,407)			0001	50
RTMO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.04/21/2020	1,180.0000	.06/12/2020	1,357.4000	Closing Purchase	(17,747)	(17,747)			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.04/21/2020	1,182.3000	.06/12/2020	1,357.4000	Closing Purchase	(8,759)	(8,759)			0001	50
RTMO	3	150	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.04/21/2020	1,185.3000	.06/12/2020	1,357.4000	Closing Purchase	(25,826)	(25,826)			0001	50
RTMO	3	150	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.04/30/2020	1,316.1000	.06/12/2020	1,357.4000	Closing Purchase	(6,206)	(6,206)			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.04/30/2020	1,314.0000	.06/12/2020	1,357.4000	Closing Purchase	(2,174)	(2,174)			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.04/30/2020	1,307.9000	.06/12/2020	1,357.4000	Closing Purchase	(2,479)	(2,479)			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.04/30/2020	1,307.4000	.06/12/2020	1,357.4000	Closing Purchase	(2,504)	(2,504)			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.04/30/2020	1,306.8000	.06/12/2020	1,357.4000	Closing Purchase	(2,534)	(2,534)			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.04/30/2020	1,307.3000	.06/12/2020	1,357.4000	Closing Purchase	(2,509)	(2,509)			0001	50
RTMO	4	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.05/01/2020	1,267.0000	.06/12/2020	1,357.4000	Closing Purchase	(18,094)	(18,094)			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.05/01/2020	1,271.8000	.06/12/2020	1,357.4000	Closing Purchase	(4,284)	(4,284)			0001	50
RTMO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.05/01/2020	1,269.7000	.06/12/2020	1,357.4000	Closing Purchase	(8,777)	(8,777)			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.05/01/2020	1,252.6000	.06/12/2020	1,357.4000	Closing Purchase	(5,244)	(5,244)			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.05/01/2020	1,238.6000	.06/12/2020	1,357.4000	Closing Purchase	(5,944)	(5,944)			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.05/01/2020	1,254.6000	.06/12/2020	1,357.4000	Closing Purchase	(5,144)	(5,144)			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.05/01/2020	1,254.8000	.06/12/2020	1,357.4000	Closing Purchase	(5,134)	(5,134)			0001	50
RTMO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.05/01/2020	1,253.1000	.06/12/2020	1,357.4000	Closing Purchase	(5,219)	(5,219)			0001	50

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.05/01/2020	1,253.5000	.06/12/2020	1,357.4000	Closing Purchase	(5,199)	(5,199)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.05/01/2020	1,254.4000	.06/12/2020	1,357.4000	Closing Purchase	(5,154)	(5,154)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.05/11/2020	1,308.4000	.06/12/2020	1,357.4000	Closing Purchase	(2,454)	(2,454)			0001	.50
RTMO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.05/11/2020	1,308.4000	.06/12/2020	1,357.4000	Closing Purchase	(4,907)	(4,907)			0001	.50
RTMO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.05/11/2020	1,308.8000	.06/12/2020	1,357.4000	Closing Purchase	(4,867)	(4,867)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.05/12/2020	1,303.7000	.06/12/2020	1,357.4000	Closing Purchase	(2,689)	(2,689)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.05/12/2020	1,287.2000	.06/12/2020	1,357.4000	Closing Purchase	(3,514)	(3,514)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.05/12/2020	1,284.2000	.06/12/2020	1,357.4000	Closing Purchase	(3,664)	(3,664)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.05/12/2020	1,281.5000	.06/12/2020	1,357.4000	Closing Purchase	(3,799)	(3,799)			0001	.50
RTMO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.05/12/2020	1,279.1000	.06/12/2020	1,357.4000	Closing Purchase	(7,837)	(7,837)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.05/12/2020	1,279.0000	.06/12/2020	1,357.4000	Closing Purchase	(3,924)	(3,924)			0001	.50
RTMO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.05/12/2020	1,273.8000	.06/12/2020	1,357.4000	Closing Purchase	(8,367)	(8,367)			0001	.50
RTMO	3	150	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.05/13/2020	1,226.2000	.06/12/2020	1,357.4000	Closing Purchase	(19,691)	(19,691)			0001	.50
RTMO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.05/13/2020	1,228.1000	.06/12/2020	1,357.4000	Closing Purchase	(12,937)	(12,937)			0001	.50
RTMO	5	250	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.05/13/2020	1,226.9000	.06/12/2020	1,357.4000	Closing Purchase	(32,643)	(32,643)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.05/13/2020	1,249.8000	.06/12/2020	1,357.4000	Closing Purchase	(5,384)	(5,384)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.05/19/2020	1,317.4000	.06/12/2020	1,357.4000	Closing Purchase	(2,004)	(2,004)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.05/19/2020	1,318.5000	.06/12/2020	1,357.4000	Closing Purchase	(1,949)	(1,949)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.05/19/2020	1,319.0000	.06/12/2020	1,357.4000	Closing Purchase	(1,924)	(1,924)			0001	.50
RTMO	3	150	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.05/19/2020	1,309.8000	.06/12/2020	1,357.4000	Closing Purchase	(7,151)	(7,151)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.05/28/2020	1,402.8000	.06/12/2020	1,357.4000	Closing Purchase	2,266	2,266			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.05/28/2020	1,401.6000	.06/12/2020	1,357.4000	Closing Purchase	2,206	2,206			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.05/28/2020	1,402.3000	.06/12/2020	1,357.4000	Closing Purchase	2,241	2,241			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.05/28/2020	1,402.0000	.06/12/2020	1,357.4000	Closing Purchase	2,226	2,226			0001	.50
RTMO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.05/28/2020	1,401.4000	.06/12/2020	1,357.4000	Closing Purchase	4,393	4,393			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.05/29/2020	1,380.3000	.06/12/2020	1,357.4000	Closing Purchase	1,141	1,141			0001	.50
RTMO	3	150	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.06/04/2020	1,446.3000	.06/12/2020	1,357.4000	Closing Purchase	13,324	13,324			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.06/10/2020	1,480.9000	.06/12/2020	1,357.4000	Closing Purchase	6,171	6,171			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.06/10/2020	1,486.0000	.06/12/2020	1,357.4000	Closing Purchase	6,426	6,426			0001	.50
RTMO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.06/10/2020	1,469.9000	.06/12/2020	1,357.4000	Closing Purchase	11,243	11,243			0001	.50

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira- tion	Exchange	Trade Date	Transaction Price	Termina- tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective- ness at Inception and at Termination (b)	Value of One (1) Point
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.06/11/2020	1,407.4000	.06/12/2020	1,357.4000	Closing Purchase	2,496	2,496			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.06/11/2020	1,409.8000	.06/12/2020	1,357.4000	Closing Purchase	2,616	2,616			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.06/11/2020	1,401.1000	.06/12/2020	1,357.4000	Closing Purchase	2,185	2,185			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.06/11/2020	1,400.1000	.06/12/2020	1,357.4000	Closing Purchase	2,135	2,135			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.06/11/2020	1,390.5000	.06/12/2020	1,357.4000	Closing Purchase	1,655	1,655			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.06/11/2020	1,394.6000	.06/12/2020	1,357.4000	Closing Purchase	1,860	1,860			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.06/11/2020	1,391.0000	.06/12/2020	1,357.4000	Closing Purchase	1,680	1,680			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.06/11/2020	1,395.0000	.06/12/2020	1,357.4000	Closing Purchase	1,880	1,880			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.06/11/2020	1,388.9000	.06/12/2020	1,357.4000	Closing Purchase	1,575	1,575			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.06/11/2020	1,387.8000	.06/12/2020	1,357.4000	Closing Purchase	1,520	1,520			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.06/11/2020	1,385.1000	.06/12/2020	1,357.4000	Closing Purchase	1,385	1,385			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.06/11/2020	1,385.5000	.06/12/2020	1,357.4000	Closing Purchase	1,405	1,405			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.06/11/2020	1,382.1000	.06/12/2020	1,357.4000	Closing Purchase	1,235	1,235			0001	.50
RTMO	3	.150	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.06/11/2020	1,372.5000	.06/12/2020	1,357.4000	Closing Purchase	2,266	2,266			0001	.50
RTMO	3	.150	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.06/11/2020	1,369.3000	.06/12/2020	1,357.4000	Closing Purchase	1,786	1,786			0001	.50
RTMO	3	.150	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.06/11/2020	1,362.5000	.06/12/2020	1,357.4000	Closing Purchase	.766	.766			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.06/11/2020	1,354.3000	.06/12/2020	1,357.4000	Closing Purchase	(155)	(155)			0001	.50
RTMO	3	.150	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.06/11/2020	1,354.2000	.06/12/2020	1,357.4000	Closing Purchase	(479)	(479)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.06/11/2020	1,354.2000	.06/12/2020	1,388.8000	Closing Purchase	(1,730)	(1,730)			0001	.50
RTMO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/19/2020	CME	.06/11/2020	1,358.5000	.06/12/2020	1,388.8000	Closing Purchase	(1,515)	(1,515)			0001	.50
RTZO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.12/18/2020	CME	.09/11/2020	1,502.3000	.09/14/2020	1,529.5000	Closing Purchase	(1,364)	(1,364)			0001	.50
RTZO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.12/18/2020	CME	.09/11/2020	1,502.3000	.09/14/2020	1,529.3000	Closing Purchase	(1,354)	(1,354)			0001	.50
RTZO	2	.100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.12/18/2020	CME	.09/11/2020	1,502.3000	.09/14/2020	1,532.0000	Closing Purchase	(2,977)	(2,977)			0001	.50
RTZO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.12/18/2020	CME	.09/11/2020	1,502.3000	.09/14/2020	1,534.3000	Closing Purchase	(1,604)	(1,604)			0001	.50
RTZO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.12/18/2020	CME	.09/11/2020	1,502.3000	.09/16/2020	1,561.4000	Closing Purchase	(2,959)	(2,959)			0001	.50
RTZO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.12/18/2020	CME	.09/11/2020	1,502.3000	.09/16/2020	1,567.5000	Closing Purchase	(3,264)	(3,264)			0001	.50
RTZO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.12/18/2020	CME	.09/11/2020	1,502.3000	.09/16/2020	1,569.2000	Closing Purchase	(3,349)	(3,349)			0001	.50
RTZO	3	.150	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.12/18/2020	CME	.09/11/2020	1,502.3000	.09/22/2020	1,490.4000	Closing Purchase	1,774	1,774			0001	.50
RTZO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.12/18/2020	CME	.09/11/2020	1,502.3000	.09/25/2020	1,468.8000	Closing Purchase	1,671	1,671			0001	.50
RTZO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.12/18/2020	CME	.09/11/2020	1,502.3000	.09/25/2020	1,469.7000	Closing Purchase	1,626	1,626			0001	.50

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
RTZO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,502.3000	09/25/2020	1,468.6000	Closing Purchase	1,681	1,681			0001	.50
RTZO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,502.3000	09/25/2020	1,468.4000	Closing Purchase	1,691	1,691			0001	.50
RTZO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,502.3000	09/25/2020	1,468.7000	Closing Purchase	1,676	1,676			0001	.50
RTZO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,502.3000	09/28/2020	1,508.2000	Closing Purchase	(299)	(299)			0001	.50
RTZO	3	150	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,502.3000	09/28/2020	1,506.0000	Closing Purchase	(566)	(566)			0001	.50
RTZO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,502.3000	09/30/2020	1,518.8000	Closing Purchase	(829)	(829)			0001	.50
RTZO	3	150	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,502.3000	10/01/2020	1,523.2000	Closing Purchase	(3,146)	(3,146)			0001	.50
RTZO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,502.3000	10/05/2020	1,578.3000	Closing Purchase	(7,607)	(7,607)			0001	.50
RTZO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,502.3000	10/05/2020	1,578.4000	Closing Purchase	(3,809)	(3,809)			0001	.50
RTZO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,502.3000	10/05/2020	1,578.0000	Closing Purchase	(3,789)	(3,789)			0001	.50
RTZO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,502.3000	10/07/2020	1,613.0000	Closing Purchase	(5,539)	(5,539)			0001	.50
RTZO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,502.3000	10/07/2020	1,610.3000	Closing Purchase	(5,404)	(5,404)			0001	.50
RTZO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,502.3000	10/07/2020	1,608.6000	Closing Purchase	(5,319)	(5,319)			0001	.50
RTZO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,502.3000	10/07/2020	1,609.5000	Closing Purchase	(5,364)	(5,364)			0001	.50
RTZO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,502.3000	10/07/2020	1,608.9000	Closing Purchase	(5,334)	(5,334)			0001	.50
RTZO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,502.3000	10/09/2020	1,634.9000	Closing Purchase	(6,634)	(6,634)			0001	.50
RTZO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,502.3000	10/12/2020	1,642.7000	Closing Purchase	(7,024)	(7,024)			0001	.50
RTZO	3	150	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,502.3000	10/12/2020	1,643.4000	Closing Purchase	(21,176)	(21,176)			0001	.50
RTZO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,502.3000	10/23/2020	1,637.8000	Closing Purchase	(6,779)	(6,779)			0001	.50
RTZO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,502.3000	11/03/2020	1,597.4000	Closing Purchase	(4,759)	(4,759)			0001	.50
RTZO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,502.3000	11/03/2020	1,612.0000	Closing Purchase	(10,977)	(10,977)			0001	.50
RTZO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,502.3000	11/03/2020	1,612.1000	Closing Purchase	(5,494)	(5,494)			0001	.50
RTZO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,502.3000	11/03/2020	1,610.6000	Closing Purchase	(5,419)	(5,419)			0001	.50
RTZO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,502.3000	11/03/2020	1,610.4000	Closing Purchase	(10,817)	(10,817)			0001	.50
RTZO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,502.3000	11/03/2020	1,611.1000	Closing Purchase	(5,444)	(5,444)			0001	.50
RTZO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,502.3000	11/03/2020	1,611.6000	Closing Purchase	(5,469)	(5,469)			0001	.50
RTZO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,502.3000	11/04/2020	1,605.9000	Closing Purchase	(10,367)	(10,367)			0001	.50
RTZO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,502.3000	11/04/2020	1,607.4000	Closing Purchase	(5,259)	(5,259)			0001	.50
RTZO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,502.3000	11/04/2020	1,612.0000	Closing Purchase	(10,977)	(10,977)			0001	.50
RTZO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,502.3000	11/05/2020	1,657.7000	Closing Purchase	(15,547)	(15,547)			0001	.50

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
RTZO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,502.3000	11/05/2020	1,659.3000	Closing Purchase	(15,707)	(15,707)			0001	50
RTZO	3	150	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,502.3000	11/05/2020	1,656.1000	Closing Purchase	(23,081)	(23,081)			0001	50
RTZO	3	150	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,502.3000	11/09/2020	1,713.5000	Closing Purchase	(31,691)	(31,691)			0001	50
RTZO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,502.3000	11/09/2020	1,733.2000	Closing Purchase	(11,549)	(11,549)			0001	50
RTZO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,502.3000	11/09/2020	1,742.8000	Closing Purchase	(24,057)	(24,057)			0001	50
RTZO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,502.3000	11/09/2020	1,739.7000	Closing Purchase	(11,874)	(11,874)			0001	50
RTZO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,502.3000	11/09/2020	1,730.1000	Closing Purchase	(22,787)	(22,787)			0001	50
RTZO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,502.3000	11/16/2020	1,776.8000	Closing Purchase	(13,729)	(13,729)			0001	50
RTZO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,502.3000	11/16/2020	1,776.7000	Closing Purchase	(13,724)	(13,724)			0001	50
RTZO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,502.3000	11/16/2020	1,777.7000	Closing Purchase	(13,774)	(13,774)			0001	50
RTZO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,502.3000	11/16/2020	1,786.1000	Closing Purchase	(28,387)	(28,387)			0001	50
RTZO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,502.3000	11/24/2020	1,849.1000	Closing Purchase	(17,344)	(17,344)			0001	50
RTZO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,502.3000	11/24/2020	1,853.1000	Closing Purchase	(17,544)	(17,544)			0001	50
RTZO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,502.3000	11/24/2020	1,837.2000	Closing Purchase	(16,749)	(16,749)			0001	50
RTZO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,502.3000	11/24/2020	1,855.9000	Closing Purchase	(17,684)	(17,684)			0001	50
RTZO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,502.3000	11/24/2020	1,854.6000	Closing Purchase	(35,237)	(35,237)			0001	50
RTZO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,502.3000	12/04/2020	1,892.2000	Closing Purchase	(38,997)	(38,997)			0001	50
RTZO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,502.3000	12/08/2020	1,918.1000	Closing Purchase	(20,794)	(20,794)			0001	50
RTZO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/11/2020	1,502.3000	12/11/2020	1,921.2000	Closing Purchase	(41,896)	(41,896)			0001	50
RTZO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/18/2020	1,548.4000	12/11/2020	1,921.2000	Closing Purchase	(18,644)	(18,644)			0001	50
RTZO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/18/2020	1,545.0000	12/11/2020	1,921.2000	Closing Purchase	(18,814)	(18,814)			0001	50
RTZO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/18/2020	1,524.4000	12/11/2020	1,921.2000	Closing Purchase	(19,840)	(19,840)			0001	50
RTZO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/18/2020	1,541.9000	12/11/2020	1,921.2000	Closing Purchase	(18,965)	(18,965)			0001	50
RTZO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/18/2020	1,529.6000	12/11/2020	1,921.2000	Closing Purchase	(19,580)	(19,580)			0001	50
RTZO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/18/2020	1,513.9000	12/11/2020	1,921.2000	Closing Purchase	(20,365)	(20,365)			0001	50
RTZO	3	150	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/21/2020	1,483.6000	12/11/2020	1,921.2000	Closing Purchase	(65,639)	(65,639)			0001	50
RTZO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/21/2020	1,469.3000	12/11/2020	1,921.2000	Closing Purchase	(22,595)	(22,595)			0001	50
RTZO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/21/2020	1,468.0000	12/11/2020	1,921.2000	Closing Purchase	(45,319)	(45,319)			0001	50
RTZO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/21/2020	1,475.6000	12/11/2020	1,921.2000	Closing Purchase	(22,280)	(22,280)			0001	50
RTZO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/21/2020	1,476.2000	12/11/2020	1,921.2000	Closing Purchase	(22,250)	(22,250)			0001	50

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
RTZO	4	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/21/2020	1,479.4000	12/11/2020	1,921.2000	Closing Purchase	(88,358)	(88,358)			0001	50
RTZO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/23/2020	1,455.2000	12/11/2020	1,921.2000	Closing Purchase	(23,304)	(23,304)			0001	50
RTZO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/23/2020	1,454.5000	12/11/2020	1,921.2000	Closing Purchase	(23,339)	(23,339)			0001	50
RTZO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/23/2020	1,449.3000	12/11/2020	1,921.2000	Closing Purchase	(23,595)	(23,595)			0001	50
RTZO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/23/2020	1,446.9000	12/11/2020	1,921.2000	Closing Purchase	(47,429)	(47,429)			0001	50
RTZO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	09/23/2020	1,456.4000	12/11/2020	1,921.2000	Closing Purchase	(23,240)	(23,240)			0001	50
RTZO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	10/15/2020	1,619.3000	12/11/2020	1,921.2000	Closing Purchase	(30,197)	(30,197)			0001	50
RTZO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	10/19/2020	1,610.8000	12/11/2020	1,921.2000	Closing Purchase	(31,047)	(31,047)			0001	50
RTZO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	10/19/2020	1,610.5000	12/11/2020	1,921.2000	Closing Purchase	(15,539)	(15,539)			0001	50
RTZO	3	150	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	10/19/2020	1,611.0000	12/11/2020	1,921.2000	Closing Purchase	(46,541)	(46,541)			0001	50
RTZO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	10/19/2020	1,610.7000	12/11/2020	1,921.2000	Closing Purchase	(15,525)	(15,525)			0001	50
RTZO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	10/19/2020	1,611.2000	12/11/2020	1,921.2000	Closing Purchase	(15,500)	(15,500)			0001	50
RTZO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	10/28/2020	1,549.6000	12/11/2020	1,921.2000	Closing Purchase	(18,584)	(18,584)			0001	50
RTZO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	10/28/2020	1,544.2000	12/11/2020	1,921.2000	Closing Purchase	(18,850)	(18,850)			0001	50
RTZO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	10/28/2020	1,541.4000	12/11/2020	1,921.2000	Closing Purchase	(18,990)	(18,990)			0001	50
RTZO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	10/28/2020	1,551.6000	12/11/2020	1,921.2000	Closing Purchase	(18,480)	(18,480)			0001	50
RTZO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	10/28/2020	1,543.1000	12/11/2020	1,921.2000	Closing Purchase	(18,905)	(18,905)			0001	50
RTZO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	10/28/2020	1,547.9000	12/11/2020	1,921.2000	Closing Purchase	(18,665)	(18,665)			0001	50
RTZO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	10/28/2020	1,539.3000	12/11/2020	1,921.2000	Closing Purchase	(19,095)	(19,095)			0001	50
RTZO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	10/28/2020	1,539.6000	12/11/2020	1,921.2000	Closing Purchase	(19,080)	(19,080)			0001	50
RTZO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	10/28/2020	1,539.5000	12/11/2020	1,921.2000	Closing Purchase	(19,085)	(19,085)			0001	50
RTZO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	10/28/2020	1,538.5000	12/11/2020	1,921.2000	Closing Purchase	(19,135)	(19,135)			0001	50
RTZO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	10/28/2020	1,539.0000	12/11/2020	1,921.2000	Closing Purchase	(38,219)	(38,219)			0001	50
RTZO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	10/30/2020	1,540.0000	12/11/2020	1,921.2000	Closing Purchase	(19,064)	(19,064)			0001	50
RTZO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	10/30/2020	1,534.0000	12/11/2020	1,921.2000	Closing Purchase	(19,360)	(19,360)			0001	50
RTZO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	10/30/2020	1,534.6000	12/11/2020	1,921.2000	Closing Purchase	(19,330)	(19,330)			0001	50
RTZO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	10/30/2020	1,536.0000	12/11/2020	1,921.2000	Closing Purchase	(19,260)	(19,260)			0001	50
RTZO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	10/30/2020	1,535.1000	12/11/2020	1,921.2000	Closing Purchase	(19,305)	(19,305)			0001	50
RTZO	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	CME	10/30/2020	1,537.0000	12/11/2020	1,921.2000	Closing Purchase	(19,210)	(19,210)			0001	50
RTH1	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/19/2021	CME	12/11/2020	1,919.7000	12/14/2020	1,932.2000	Closing Purchase	(629)	(629)			0001	50

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
RTH1	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/19/2021	CME	.12/11/2020	1,919.7000	.12/15/2020	1,960.0000	Closing Purchase	(2,019)	(2,019)			0001	.50
RTH1	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/19/2021	CME	.12/11/2020	1,919.7000	.12/16/2020	1,959.4000	Closing Purchase	(1,989)	(1,989)			0001	.50
RTH1	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/19/2021	CME	.12/11/2020	1,919.7000	.12/17/2020	1,971.5000	Closing Purchase	(2,594)	(2,594)			0001	.50
RTH1	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/19/2021	CME	.12/11/2020	1,919.7000	.12/17/2020	1,976.1000	Closing Purchase	(2,824)	(2,824)			0001	.50
RTH0	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.12/12/2019	1,636.8000	.01/09/2020	1,666.8000	Closing Purchase	(3,007)	(3,007)			0001	.50
RTH0	3	150	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.12/12/2019	1,636.8000	.01/15/2020	1,684.7000	Closing Purchase	(7,196)	(7,196)			0001	.50
RTH0	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.12/12/2019	1,636.8000	.01/16/2020	1,706.1000	Closing Purchase	(3,469)	(3,469)			0001	.50
RTH0	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.12/12/2019	1,636.8000	.01/17/2020	1,707.0000	Closing Purchase	(3,514)	(3,514)			0001	.50
RTH0	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.12/12/2019	1,636.8000	.01/17/2020	1,699.2000	Closing Purchase	(6,247)	(6,247)			0001	.50
RTH0	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.12/12/2019	1,636.8000	.02/05/2020	1,682.7000	Closing Purchase	(2,299)	(2,299)			0001	.50
RTH0	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.12/12/2019	1,636.8000	.02/05/2020	1,682.8000	Closing Purchase	(2,304)	(2,304)			0001	.50
RTH0	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.12/12/2019	1,636.8000	.02/05/2020	1,682.0000	Closing Purchase	(2,264)	(2,264)			0001	.50
RTH0	3	150	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.12/12/2019	1,636.8000	.02/10/2020	1,666.9000	Closing Purchase	(4,526)	(4,526)			0001	.50
RTH0	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.12/12/2019	1,636.8000	.02/12/2020	1,690.0000	Closing Purchase	(2,664)	(2,664)			0001	.50
RTH0	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.12/12/2019	1,636.8000	.02/12/2020	1,690.1000	Closing Purchase	(2,669)	(2,669)			0001	.50
RTH0	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.12/12/2019	1,636.8000	.03/02/2020	1,519.3000	Closing Purchase	11,743	11,743			0001	.50
RTH0	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.12/12/2019	1,636.8000	.03/02/2020	1,488.9000	Closing Purchase	7,391	7,391			0001	.50
RTH0	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.12/12/2019	1,636.8000	.03/02/2020	1,494.6000	Closing Purchase	7,106	7,106			0001	.50
RTH0	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.12/12/2019	1,636.8000	.03/02/2020	1,500.2000	Closing Purchase	6,826	6,826			0001	.50
RTH0	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.12/12/2019	1,636.8000	.03/02/2020	1,501.5000	Closing Purchase	6,761	6,761			0001	.50
RTH0	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.12/12/2019	1,636.8000	.03/02/2020	1,508.0000	Closing Purchase	6,436	6,436			0001	.50
RTH0	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.12/12/2019	1,636.8000	.03/02/2020	1,511.3000	Closing Purchase	6,271	6,271			0001	.50
RTH0	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.12/12/2019	1,636.8000	.03/02/2020	1,514.0000	Closing Purchase	6,136	6,136			0001	.50
RTH0	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.12/12/2019	1,636.8000	.03/02/2020	1,512.4000	Closing Purchase	6,216	6,216			0001	.50
RTH0	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.12/12/2019	1,636.8000	.03/02/2020	1,514.2000	Closing Purchase	6,126	6,126			0001	.50
RTH0	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.12/12/2019	1,636.8000	.03/02/2020	1,513.9000	Closing Purchase	6,141	6,141			0001	.50
RTH0	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.12/12/2019	1,636.8000	.03/02/2020	1,497.6000	Closing Purchase	6,956	6,956			0001	.50
RTH0	5	250	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.12/12/2019	1,636.8000	.03/04/2020	1,529.3000	Closing Purchase	26,857	26,857			0001	.50
RTH0	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.12/12/2019	1,636.8000	.03/10/2020	1,338.0000	Closing Purchase	14,936	14,936			0001	.50
RTH0	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.12/12/2019	1,636.8000	.03/10/2020	1,329.2000	Closing Purchase	15,376	15,376			0001	.50

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira- tion	Exchange	Trade Date	Transaction Price	Termina- tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective- ness at Inception and at Termination (b)	Value of One (1) Point
RTHO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.12/12/2019	1,636.8000	.03/10/2020	1,328.8000	Closing Purchase	15,396	15,396			0001	.50
RTHO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.12/12/2019	1,636.8000	.03/10/2020	1,328.3000	Closing Purchase	15,421	15,421			0001	.50
RTHO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.12/12/2019	1,636.8000	.03/10/2020	1,328.4000	Closing Purchase	15,416	15,416			0001	.50
RTHO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.12/12/2019	1,636.8000	.03/10/2020	1,336.0000	Closing Purchase	15,036	15,036			0001	.50
RTHO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.12/12/2019	1,636.8000	.03/10/2020	1,334.0000	Closing Purchase	15,136	15,136			0001	.50
RTHO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.12/12/2019	1,636.8000	.03/10/2020	1,339.2000	Closing Purchase	14,876	14,876			0001	.50
RTHO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.12/12/2019	1,636.8000	.03/10/2020	1,340.5000	Closing Purchase	14,811	14,811			0001	.50
RTHO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.12/12/2019	1,636.8000	.03/10/2020	1,338.4000	Closing Purchase	14,916	14,916			0001	.50
RTHO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.12/12/2019	1,636.8000	.03/10/2020	1,333.6000	Closing Purchase	15,156	15,156			0001	.50
RTHO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.12/12/2019	1,636.8000	.03/10/2020	1,334.8000	Closing Purchase	15,096	15,096			0001	.50
RTHO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.12/12/2019	1,636.8000	.03/10/2020	1,335.9000	Closing Purchase	15,041	15,041			0001	.50
RTHO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.12/12/2019	1,636.8000	.03/10/2020	1,339.8000	Closing Purchase	14,846	14,846			0001	.50
RTHO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.12/12/2019	1,636.8000	.03/10/2020	1,343.9000	Closing Purchase	14,641	14,641			0001	.50
RTHO	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.01/21/2020	1,692.0000	.03/10/2020	1,345.0000	Closing Purchase	34,692	34,692			0001	.50
RTHO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.01/21/2020	1,692.0000	.03/10/2020	1,345.1000	Closing Purchase	17,341	17,341			0001	.50
RTHO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.01/21/2020	1,687.4000	.03/10/2020	1,345.1000	Closing Purchase	17,111	17,111			0001	.50
RTHO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.01/21/2020	1,687.3000	.03/10/2020	1,345.1000	Closing Purchase	17,106	17,106			0001	.50
RTHO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.01/27/2020	1,644.5000	.03/10/2020	1,345.1000	Closing Purchase	14,966	14,966			0001	.50
RTHO	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.01/27/2020	1,652.2000	.03/10/2020	1,345.1000	Closing Purchase	15,351	15,351			0001	.50
RTHO	2	100	E-mini S&P 500 Futures - E- mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	CME	.01/27/2020	1,652.2000	.03/13/2020	1,156.3000	Closing Purchase	49,582	49,582			0001	.50
ESMO	3	150	S&P 500 Futures - E- mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/13/2020	2,531.7500	Closing Purchase	(11,178)	(11,178)			0001	.50
ESMO	4	200	S&P 500 Futures - E- mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/13/2020	2,603.2500	Closing Purchase	(29,204)	(29,204)			0001	.50
ESMO	4	200	S&P 500 Futures - E- mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/13/2020	2,603.2500	Closing Purchase	(29,204)	(29,204)			0001	.50
ESMO	6	300	S&P 500 Futures - E- mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/13/2020	2,603.5000	Closing Purchase	(43,882)	(43,882)			0001	.50
ESMO	15	750	S&P 500 Futures - E- mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/13/2020	2,644.0000	Closing Purchase	(140,079)	(140,079)			0001	.50
ESMO	6	300	S&P 500 Futures - E- mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/13/2020	2,667.2500	Closing Purchase	(63,007)	(63,007)			0001	.50
ESMO	2	100	S&P 500 Futures - E- mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/13/2020	2,684.7500	Closing Purchase	(22,752)	(22,752)			0001	.50
ESMO	3	150	S&P 500 Futures - E- mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/13/2020	2,685.0000	Closing Purchase	(34,166)	(34,166)			0001	.50
ESMO	1	.50	S&P 500 Futures - E- mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/13/2020	2,684.5000	Closing Purchase	(11,364)	(11,364)			0001	.50
ESMO	1	.50	S&P 500 Futures - E- mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/13/2020	2,685.2500	Closing Purchase	(11,401)	(11,401)			0001	.50

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SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESMO	10	500	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/17/2020	2,376.5000	Closing Purchase	40,364	40,364			0001	50
ESMO	5	250	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/17/2020	2,431.0000	Closing Purchase	6,557	6,557			0001	50
ESMO	5	250	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/17/2020	2,486.7500	Closing Purchase	(7,381)	(7,381)			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/17/2020	2,497.0000	Closing Purchase	(1,989)	(1,989)			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/17/2020	2,497.7500	Closing Purchase	(2,026)	(2,026)			0001	50
ESMO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/17/2020	2,497.2500	Closing Purchase	(4,002)	(4,002)			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/17/2020	2,495.7500	Closing Purchase	(1,926)	(1,926)			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/17/2020	2,504.7500	Closing Purchase	(2,376)	(2,376)			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/17/2020	2,496.0000	Closing Purchase	(1,939)	(1,939)			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/17/2020	2,498.5000	Closing Purchase	(2,064)	(2,064)			0001	50
ESMO	12	600	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/17/2020	2,503.0000	Closing Purchase	(27,463)	(27,463)			0001	50
ESMO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/17/2020	2,499.0000	Closing Purchase	(4,177)	(4,177)			0001	50
ESMO	7	350	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/17/2020	2,499.5000	Closing Purchase	(14,795)	(14,795)			0001	50
ESMO	7	350	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/17/2020	2,499.2500	Closing Purchase	(14,708)	(14,708)			0001	50
ESMO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/17/2020	2,486.0000	Closing Purchase	(2,877)	(2,877)			0001	50
ESMO	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/17/2020	2,486.2500	Closing Purchase	(4,353)	(4,353)			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/19/2020	2,427.5000	Closing Purchase	1,486	1,486			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/19/2020	2,432.7500	Closing Purchase	1,224	1,224			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/19/2020	2,439.0000	Closing Purchase	.911	.911			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/19/2020	2,435.7500	Closing Purchase	1,074	1,074			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/19/2020	2,437.7500	Closing Purchase	.974	.974			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/19/2020	2,409.2500	Closing Purchase	2,399	2,399			0001	50
ESMO	10	500	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/19/2020	2,414.7500	Closing Purchase	21,239	21,239			0001	50
ESMO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/20/2020	2,416.0000	Closing Purchase	4,123	4,123			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/24/2020	2,360.0000	Closing Purchase	4,861	4,861			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/24/2020	2,350.2500	Closing Purchase	5,349	5,349			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/24/2020	2,347.5000	Closing Purchase	5,486	5,486			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/24/2020	2,354.5000	Closing Purchase	5,136	5,136			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/24/2020	2,356.7500	Closing Purchase	5,024	5,024			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/24/2020	2,399.0000	Closing Purchase	2,911	2,911			0001	50

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira- tion	Exchange	Trade Date	Transaction Price	Termina- tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective- ness at Inception and at Termination (b)	Value of One (1) Point
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/24/2020	2,397.7500	Closing Purchase	2,974	2,974			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/24/2020	2,402.0000	Closing Purchase	2,761	2,761			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/24/2020	2,399.2500	Closing Purchase	2,899	2,899			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/24/2020	2,401.5000	Closing Purchase	2,786	2,786			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/24/2020	2,410.0000	Closing Purchase	2,361	2,361			0001	.50
ESMO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/24/2020	2,414.7500	Closing Purchase	4,248	4,248			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/24/2020	2,417.5000	Closing Purchase	1,986	1,986			0001	.50
ESMO	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/24/2020	2,372.2500	Closing Purchase	12,747	12,747			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/24/2020	2,424.2500	Closing Purchase	1,649	1,649			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/24/2020	2,421.2500	Closing Purchase	1,799	1,799			0001	.50
ESMO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/24/2020	2,423.7500	Closing Purchase	3,348	3,348			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/24/2020	2,422.7500	Closing Purchase	1,724	1,724			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/24/2020	2,422.5000	Closing Purchase	1,736	1,736			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/24/2020	2,410.5000	Closing Purchase	2,336	2,336			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/24/2020	2,405.5000	Closing Purchase	2,586	2,586			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/24/2020	2,414.2500	Closing Purchase	2,149	2,149			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/24/2020	2,412.2500	Closing Purchase	2,249	2,249			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/24/2020	2,412.5000	Closing Purchase	2,236	2,236			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/24/2020	2,409.5000	Closing Purchase	2,386	2,386			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/24/2020	2,415.5000	Closing Purchase	2,086	2,086			0001	.50
ESMO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/24/2020	2,418.5000	Closing Purchase	3,873	3,873			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/24/2020	2,416.2500	Closing Purchase	2,049	2,049			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/24/2020	2,426.7500	Closing Purchase	1,524	1,524			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/24/2020	2,429.7500	Closing Purchase	1,374	1,374			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/24/2020	2,424.0000	Closing Purchase	1,661	1,661			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/24/2020	2,433.5000	Closing Purchase	1,186	1,186			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/24/2020	2,434.2500	Closing Purchase	1,149	1,149			0001	.50
ESMO	5	250	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/25/2020	2,514.2500	Closing Purchase	(14,256)	(14,256)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/25/2020	2,534.7500	Closing Purchase	(3,876)	(3,876)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/25/2020	2,529.0000	Closing Purchase	(3,589)	(3,589)			0001	.50

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/25/2020	2,532.0000	Closing Purchase	(3,739)	(3,739)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/25/2020	2,533.5000	Closing Purchase	(3,814)	(3,814)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/25/2020	2,539.2500	Closing Purchase	(4,101)	(4,101)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/25/2020	2,546.7500	Closing Purchase	(4,476)	(4,476)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/25/2020	2,542.7500	Closing Purchase	(4,276)	(4,276)			0001	.50
ESMO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/25/2020	2,547.0000	Closing Purchase	(8,977)	(8,977)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/25/2020	2,544.5000	Closing Purchase	(4,364)	(4,364)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/25/2020	2,540.5000	Closing Purchase	(4,164)	(4,164)			0001	.50
ESMO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/25/2020	2,528.5000	Closing Purchase	(7,127)	(7,127)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/25/2020	2,521.2500	Closing Purchase	(3,201)	(3,201)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/25/2020	2,515.2500	Closing Purchase	(2,901)	(2,901)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/26/2020	2,605.2500	Closing Purchase	(7,401)	(7,401)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/26/2020	2,606.5000	Closing Purchase	(7,464)	(7,464)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/26/2020	2,612.0000	Closing Purchase	(7,739)	(7,739)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/26/2020	2,607.7500	Closing Purchase	(7,526)	(7,526)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/26/2020	2,613.7500	Closing Purchase	(7,826)	(7,826)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/26/2020	2,620.5000	Closing Purchase	(8,164)	(8,164)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/26/2020	2,624.7500	Closing Purchase	(8,376)	(8,376)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/26/2020	2,621.0000	Closing Purchase	(8,189)	(8,189)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/26/2020	2,621.2500	Closing Purchase	(8,201)	(8,201)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/26/2020	2,618.7500	Closing Purchase	(8,076)	(8,076)			0001	.50
ESMO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/26/2020	2,618.2500	Closing Purchase	(16,102)	(16,102)			0001	.50
ESMO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/26/2020	2,614.2500	Closing Purchase	(15,702)	(15,702)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/26/2020	2,606.0000	Closing Purchase	(7,439)	(7,439)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/26/2020	2,612.7500	Closing Purchase	(7,776)	(7,776)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/26/2020	2,618.5000	Closing Purchase	(8,064)	(8,064)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/26/2020	2,606.7500	Closing Purchase	(7,476)	(7,476)			0001	.50
ESMO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/30/2020	2,619.2500	Closing Purchase	(16,202)	(16,202)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/30/2020	2,619.5000	Closing Purchase	(8,114)	(8,114)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/30/2020	2,619.7500	Closing Purchase	(8,126)	(8,126)			0001	.50

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SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/30/2020	2,618.0000	Closing Purchase	(8,039)	(8,039)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/30/2020	2,619.0000	Closing Purchase	(8,089)	(8,089)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/13/2020	2,457.3000	.03/30/2020	2,617.2500	Closing Purchase	(8,001)	(8,001)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/16/2020	2,391.2500	.03/30/2020	2,609.0000	Closing Purchase	(10,892)	(10,892)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/16/2020	2,391.5000	.03/30/2020	2,613.0000	Closing Purchase	(11,079)	(11,079)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/16/2020	2,391.0000	.03/30/2020	2,614.2500	Closing Purchase	(11,167)	(11,167)			0001	.50
ESMO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/16/2020	2,391.0000	.03/30/2020	2,611.0000	Closing Purchase	(22,008)	(22,008)			0001	.50
ESMO	5	250	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/16/2020	2,391.0000	.04/02/2020	2,513.2500	Closing Purchase	(30,583)	(30,583)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/16/2020	2,447.7500	.04/02/2020	2,513.2500	Closing Purchase	(3,279)	(3,279)			0001	.50
ESMO	5	250	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/16/2020	2,485.7500	.04/06/2020	2,583.2500	Closing Purchase	(24,395)	(24,395)			0001	.50
ESMO	5	250	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/16/2020	2,485.5000	.04/06/2020	2,583.2500	Closing Purchase	(24,458)	(24,458)			0001	.50
ESMO	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/16/2020	2,535.2500	.04/06/2020	2,600.0000	Closing Purchase	(12,966)	(12,966)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/16/2020	2,535.2500	.04/06/2020	2,623.0000	Closing Purchase	(4,392)	(4,392)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/16/2020	2,499.2500	.04/06/2020	2,625.5000	Closing Purchase	(6,317)	(6,317)			0001	.50
ESMO	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/16/2020	2,499.2500	.04/06/2020	2,625.7500	Closing Purchase	(25,316)	(25,316)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/16/2020	2,499.2500	.04/06/2020	2,619.7500	Closing Purchase	(6,029)	(6,029)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/16/2020	2,499.2500	.04/06/2020	2,622.5000	Closing Purchase	(6,167)	(6,167)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/16/2020	2,499.2500	.04/06/2020	2,629.2500	Closing Purchase	(6,504)	(6,504)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/16/2020	2,467.2500	.04/06/2020	2,630.2500	Closing Purchase	(8,154)	(8,154)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/16/2020	2,467.2500	.04/06/2020	2,632.0000	Closing Purchase	(8,242)	(8,242)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/16/2020	2,467.2500	.04/06/2020	2,634.0000	Closing Purchase	(8,342)	(8,342)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/16/2020	2,467.2500	.04/06/2020	2,657.0000	Closing Purchase	(9,492)	(9,492)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/16/2020	2,467.0000	.04/06/2020	2,653.5000	Closing Purchase	(9,329)	(9,329)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/16/2020	2,467.0000	.04/06/2020	2,653.0000	Closing Purchase	(9,304)	(9,304)			0001	.50
ESMO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/16/2020	2,467.0000	.04/06/2020	2,651.7500	Closing Purchase	(18,483)	(18,483)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/16/2020	2,467.0000	.04/06/2020	2,651.2500	Closing Purchase	(9,217)	(9,217)			0001	.50
ESMO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/16/2020	2,483.2500	.04/06/2020	2,650.2500	Closing Purchase	(16,708)	(16,708)			0001	.50
ESMO	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/16/2020	2,483.2500	.04/07/2020	2,728.0000	Closing Purchase	(36,725)	(36,725)			0001	.50
ESMO	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/16/2020	2,438.2500	.04/08/2020	2,726.2500	Closing Purchase	(43,212)	(43,212)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/16/2020	2,438.2500	.04/08/2020	2,730.2500	Closing Purchase	(14,604)	(14,604)			0001	.50

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESMO	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/16/2020	2,438.5000	.04/08/2020	2,730.2500	Closing Purchase	(43,775)	(43,775)			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/16/2020	2,438.5000	.04/08/2020	2,738.7500	Closing Purchase	(15,017)	(15,017)			0001	50
ESMO	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/16/2020	2,400.2500	.04/08/2020	2,738.7500	Closing Purchase	(50,787)	(50,787)			0001	50
ESMO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/16/2020	2,400.2500	.04/09/2020	2,772.0000	Closing Purchase	(37,183)	(37,183)			0001	50
ESMO	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/16/2020	2,400.2500	.04/09/2020	2,783.5000	Closing Purchase	(57,500)	(57,500)			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/16/2020	2,400.2500	.04/14/2020	2,840.0000	Closing Purchase	(21,992)	(21,992)			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/16/2020	2,400.2500	.04/14/2020	2,835.5000	Closing Purchase	(21,767)	(21,767)			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/16/2020	2,400.2500	.04/14/2020	2,839.2500	Closing Purchase	(21,954)	(21,954)			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/16/2020	2,400.2500	.04/14/2020	2,841.2500	Closing Purchase	(22,054)	(22,054)			0001	50
ESMO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/16/2020	2,400.2500	.04/14/2020	2,837.7500	Closing Purchase	(43,758)	(43,758)			0001	50
ESMO	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/16/2020	2,400.2500	.04/14/2020	2,836.5000	Closing Purchase	(65,450)	(65,450)			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/16/2020	2,400.2500	.04/14/2020	2,839.0000	Closing Purchase	(21,942)	(21,942)			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/16/2020	2,400.2500	.04/14/2020	2,837.0000	Closing Purchase	(21,842)	(21,842)			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/16/2020	2,400.2500	.04/14/2020	2,837.5000	Closing Purchase	(21,867)	(21,867)			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/16/2020	2,400.2500	.04/17/2020	2,866.2500	Closing Purchase	(23,304)	(23,304)			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/16/2020	2,400.2500	.04/17/2020	2,868.2500	Closing Purchase	(23,404)	(23,404)			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/16/2020	2,400.2500	.04/17/2020	2,868.0000	Closing Purchase	(23,392)	(23,392)			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/16/2020	2,400.2500	.04/17/2020	2,864.5000	Closing Purchase	(23,217)	(23,217)			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/16/2020	2,400.2500	.04/17/2020	2,862.2500	Closing Purchase	(23,104)	(23,104)			0001	50
ESMO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/16/2020	2,400.2500	.04/17/2020	2,861.0000	Closing Purchase	(46,083)	(46,083)			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/16/2020	2,400.2500	.04/17/2020	2,860.0000	Closing Purchase	(22,992)	(22,992)			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/16/2020	2,400.2500	.04/17/2020	2,861.7500	Closing Purchase	(23,079)	(23,079)			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/16/2020	2,400.2500	.04/17/2020	2,844.7500	Closing Purchase	(22,229)	(22,229)			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/16/2020	2,396.0000	.04/17/2020	2,844.7500	Closing Purchase	(22,442)	(22,442)			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/16/2020	2,396.2500	.04/17/2020	2,842.5000	Closing Purchase	(22,317)	(22,317)			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/16/2020	2,396.2500	.04/17/2020	2,865.5000	Closing Purchase	(23,467)	(23,467)			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/16/2020	2,396.2500	.04/17/2020	2,865.2500	Closing Purchase	(23,454)	(23,454)			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/16/2020	2,396.2500	.04/22/2020	2,770.0000	Closing Purchase	(18,692)	(18,692)			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/16/2020	2,375.2500	.04/22/2020	2,770.0000	Closing Purchase	(19,742)	(19,742)			0001	50
ESMO	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/16/2020	2,375.2500	.04/22/2020	2,800.0000	Closing Purchase	(63,725)	(63,725)			0001	50

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira- tion	Exchange	Trade Date	Transaction Price	Termina- tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective- ness at Inception and at Termination (b)	Value of One (1) Point
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/16/2020	2,375.2500	.04/22/2020	2,796.0000	Closing Purchase	(21,042)	(21,042)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/16/2020	2,375.2500	.04/22/2020	2,804.2500	Closing Purchase	(21,454)	(21,454)			0001	.50
ESMO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/16/2020	2,375.2500	.04/22/2020	2,801.5000	Closing Purchase	(42,633)	(42,633)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/16/2020	2,375.0000	.04/22/2020	2,798.0000	Closing Purchase	(21,154)	(21,154)			0001	.50
ESMO	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/16/2020	2,375.0000	.04/27/2020	2,868.5000	Closing Purchase	(74,037)	(74,037)			0001	.50
ESMO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/16/2020	2,375.0000	.04/27/2020	2,868.0000	Closing Purchase	(49,308)	(49,308)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/16/2020	2,375.0000	.04/27/2020	2,872.5000	Closing Purchase	(24,879)	(24,879)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/16/2020	2,447.5000	.04/27/2020	2,872.5000	Closing Purchase	(21,254)	(21,254)			0001	.50
ESMO	8	400	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/16/2020	2,447.5000	.04/27/2020	2,870.0000	Closing Purchase	(169,032)	(169,032)			0001	.50
ESMO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/18/2020	2,381.7500	.04/27/2020	2,870.0000	Closing Purchase	(48,833)	(48,833)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/18/2020	2,381.7500	.04/29/2020	2,905.0000	Closing Purchase	(26,167)	(26,167)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/18/2020	2,381.7500	.04/29/2020	2,923.7500	Closing Purchase	(27,104)	(27,104)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/18/2020	2,381.7500	.04/29/2020	2,932.0000	Closing Purchase	(27,517)	(27,517)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/18/2020	2,386.5000	.04/29/2020	2,940.0000	Closing Purchase	(27,679)	(27,679)			0001	.50
ESMO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/18/2020	2,386.5000	.04/29/2020	2,930.5000	Closing Purchase	(54,408)	(54,408)			0001	.50
ESMO	8	400	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/18/2020	2,335.0000	.04/29/2020	2,930.5000	Closing Purchase	(238,232)	(238,232)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/18/2020	2,272.0000	.05/05/2020	2,875.0000	Closing Purchase	(30,154)	(30,154)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/18/2020	2,266.0000	.05/05/2020	2,875.0000	Closing Purchase	(30,454)	(30,454)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/18/2020	2,266.7500	.05/05/2020	2,875.0000	Closing Purchase	(30,417)	(30,417)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/18/2020	2,269.2500	.05/05/2020	2,875.0000	Closing Purchase	(30,292)	(30,292)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/18/2020	2,269.2500	.05/05/2020	2,857.5000	Closing Purchase	(29,417)	(29,417)			0001	.50
ESMO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/18/2020	2,289.0000	.05/05/2020	2,857.5000	Closing Purchase	(56,858)	(56,858)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/18/2020	2,288.7500	.05/06/2020	2,861.5000	Closing Purchase	(28,642)	(28,642)			0001	.50
ESMO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/18/2020	2,288.7500	.05/07/2020	2,879.7500	Closing Purchase	(59,108)	(59,108)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/18/2020	2,302.0000	.05/07/2020	2,870.2500	Closing Purchase	(28,417)	(28,417)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/18/2020	2,305.5000	.05/08/2020	2,920.5000	Closing Purchase	(30,754)	(30,754)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/18/2020	2,306.7500	.05/08/2020	2,919.0000	Closing Purchase	(30,617)	(30,617)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/18/2020	2,316.0000	.05/08/2020	2,920.7500	Closing Purchase	(30,242)	(30,242)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/18/2020	2,309.0000	.05/08/2020	2,922.2500	Closing Purchase	(30,667)	(30,667)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.03/18/2020	2,319.5000	.05/08/2020	2,922.5000	Closing Purchase	(30,154)	(30,154)			0001	.50

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/18/2020	2,313.5000	.05/08/2020	2,922.7500	Closing Purchase	(30,467)	(30,467)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/18/2020	2,313.5000	.05/08/2020	2,921.7500	Closing Purchase	(30,417)	(30,417)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/18/2020	2,313.2500	.05/08/2020	2,921.7500	Closing Purchase	(30,429)	(30,429)			0001	.50
ESMO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/18/2020	2,313.2500	.05/08/2020	2,921.0000	Closing Purchase	(60,783)	(60,783)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/20/2020	2,283.7500	.05/08/2020	2,921.0000	Closing Purchase	(31,867)	(31,867)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/20/2020	2,283.7500	.05/08/2020	2,921.2500	Closing Purchase	(31,879)	(31,879)			0001	.50
ESMO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/20/2020	2,283.5000	.05/08/2020	2,921.2500	Closing Purchase	(63,783)	(63,783)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/20/2020	2,283.5000	.05/08/2020	2,922.0000	Closing Purchase	(31,929)	(31,929)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/20/2020	2,283.5000	.05/15/2020	2,844.5000	Closing Purchase	(28,054)	(28,054)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/23/2020	2,207.5000	.05/15/2020	2,847.5000	Closing Purchase	(32,004)	(32,004)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/23/2020	2,207.5000	.05/15/2020	2,850.2500	Closing Purchase	(32,142)	(32,142)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/23/2020	2,207.5000	.05/15/2020	2,852.5000	Closing Purchase	(32,254)	(32,254)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/23/2020	2,207.5000	.05/18/2020	2,936.0000	Closing Purchase	(36,429)	(36,429)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/23/2020	2,207.5000	.05/18/2020	2,932.2500	Closing Purchase	(36,242)	(36,242)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/23/2020	2,207.5000	.05/18/2020	2,933.2500	Closing Purchase	(36,292)	(36,292)			0001	.50
ESMO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/23/2020	2,207.5000	.05/18/2020	2,955.2500	Closing Purchase	(74,783)	(74,783)			0001	.50
ESMO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/23/2020	2,204.5000	.05/18/2020	2,955.2500	Closing Purchase	(75,083)	(75,083)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/23/2020	2,204.5000	.05/18/2020	2,934.0000	Closing Purchase	(36,479)	(36,479)			0001	.50
ESMO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/23/2020	2,187.7500	.05/18/2020	2,958.0000	Closing Purchase	(77,033)	(77,033)			0001	.50
ESMO	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/23/2020	2,187.7500	.05/18/2020	2,958.2500	Closing Purchase	(115,587)	(115,587)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/23/2020	2,187.7500	.05/18/2020	2,959.2500	Closing Purchase	(38,579)	(38,579)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/23/2020	2,187.7500	.05/18/2020	2,928.2500	Closing Purchase	(37,029)	(37,029)			0001	.50
ESMO	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/27/2020	2,526.5000	.05/18/2020	2,959.7500	Closing Purchase	(86,666)	(86,666)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/27/2020	2,526.5000	.05/18/2020	2,930.7500	Closing Purchase	(20,217)	(20,217)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/27/2020	2,530.0000	.05/18/2020	2,929.0000	Closing Purchase	(19,954)	(19,954)			0001	.50
ESMO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/27/2020	2,530.7500	.05/18/2020	2,931.5000	Closing Purchase	(40,083)	(40,083)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/27/2020	2,528.5000	.05/18/2020	2,929.7500	Closing Purchase	(20,067)	(20,067)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/27/2020	2,528.5000	.05/18/2020	2,925.5000	Closing Purchase	(19,854)	(19,854)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/27/2020	2,529.5000	.05/18/2020	2,928.0000	Closing Purchase	(19,929)	(19,929)			0001	.50
ESMO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/27/2020	2,527.0000	.05/26/2020	3,000.0000	Closing Purchase	(47,308)	(47,308)			0001	.50

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/27/2020	2,528.2500	.05/26/2020	3,000.0000	Closing Purchase	(23,592)	(23,592)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/27/2020	2,532.0000	.05/26/2020	3,000.0000	Closing Purchase	(23,404)	(23,404)			0001	.50
ESMO	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/27/2020	2,531.5000	.05/26/2020	3,000.0000	Closing Purchase	(93,716)	(93,716)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/27/2020	2,531.2500	.05/26/2020	3,000.0000	Closing Purchase	(23,442)	(23,442)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/27/2020	2,529.0000	.05/27/2020	3,002.7500	Closing Purchase	(23,692)	(23,692)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/31/2020	2,575.5000	.05/27/2020	2,997.5000	Closing Purchase	(21,104)	(21,104)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/31/2020	2,577.0000	.05/27/2020	3,030.2500	Closing Purchase	(22,667)	(22,667)			0001	.50
ESMO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/31/2020	2,577.0000	.05/27/2020	3,030.7500	Closing Purchase	(45,383)	(45,383)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/31/2020	2,577.0000	.05/27/2020	3,030.5000	Closing Purchase	(22,679)	(22,679)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.03/31/2020	2,577.0000	.05/27/2020	3,031.2500	Closing Purchase	(22,717)	(22,717)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.04/01/2020	2,453.0000	.05/27/2020	3,031.2500	Closing Purchase	(28,917)	(28,917)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.04/01/2020	2,451.5000	.05/27/2020	3,031.5000	Closing Purchase	(29,004)	(29,004)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.04/01/2020	2,453.7500	.05/27/2020	3,031.5000	Closing Purchase	(28,892)	(28,892)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.04/01/2020	2,451.7500	.05/27/2020	3,031.0000	Closing Purchase	(28,967)	(28,967)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.04/01/2020	2,449.2500	.05/27/2020	3,031.0000	Closing Purchase	(29,092)	(29,092)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.04/01/2020	2,447.0000	.06/02/2020	3,072.2500	Closing Purchase	(31,267)	(31,267)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.04/01/2020	2,446.5000	.06/02/2020	3,072.2500	Closing Purchase	(31,292)	(31,292)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.04/01/2020	2,449.5000	.06/02/2020	3,072.2500	Closing Purchase	(31,142)	(31,142)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.04/01/2020	2,446.0000	.06/03/2020	3,110.0000	Closing Purchase	(33,204)	(33,204)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.04/01/2020	2,440.0000	.06/03/2020	3,110.0000	Closing Purchase	(33,504)	(33,504)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.04/01/2020	2,443.5000	.06/03/2020	3,123.7500	Closing Purchase	(34,017)	(34,017)			0001	.50
ESMO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.04/01/2020	2,445.5000	.06/03/2020	3,126.0000	Closing Purchase	(68,058)	(68,058)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.04/01/2020	2,451.2500	.06/03/2020	3,125.0000	Closing Purchase	(33,692)	(33,692)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.04/01/2020	2,458.7500	.06/03/2020	3,124.2500	Closing Purchase	(33,279)	(33,279)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.04/01/2020	2,472.7500	.06/03/2020	3,127.0000	Closing Purchase	(32,717)	(32,717)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.04/01/2020	2,472.7500	.06/03/2020	3,125.2500	Closing Purchase	(32,629)	(32,629)			0001	.50
ESMO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.04/01/2020	2,472.7500	.06/03/2020	3,124.5000	Closing Purchase	(65,183)	(65,183)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.04/01/2020	2,472.7500	.06/03/2020	3,122.5000	Closing Purchase	(32,492)	(32,492)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.04/01/2020	2,472.7500	.06/03/2020	3,120.7500	Closing Purchase	(32,404)	(32,404)			0001	.50
ESMO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/30/2020	NYF	.04/01/2020	2,472.7500	.06/03/2020	3,117.7500	Closing Purchase	(32,254)	(32,254)			0001	.50

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	06/30/2020	NYF	04/01/2020	2,472.7500	06/05/2020	3,195.5000	Closing Purchase	(36,142)	(36,142)			0001	50
ESMO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	06/30/2020	NYF	04/01/2020	2,472.7500	06/05/2020	3,186.7500	Closing Purchase	(71,408)	(71,408)			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	06/30/2020	NYF	04/01/2020	2,461.7500	06/05/2020	3,186.7500	Closing Purchase	(36,254)	(36,254)			0001	50
ESMO	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	06/30/2020	NYF	04/01/2020	2,461.7500	06/05/2020	3,191.2500	Closing Purchase	(145,916)	(145,916)			0001	50
ESMO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	06/30/2020	NYF	04/15/2020	2,777.0000	06/05/2020	3,190.2500	Closing Purchase	(41,333)	(41,333)			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	06/30/2020	NYF	04/15/2020	2,777.0000	06/08/2020	3,227.7500	Closing Purchase	(22,542)	(22,542)			0001	50
ESMO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	06/30/2020	NYF	04/15/2020	2,776.2500	06/08/2020	3,227.7500	Closing Purchase	(45,158)	(45,158)			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	06/30/2020	NYF	04/15/2020	2,778.5000	06/08/2020	3,228.2500	Closing Purchase	(22,492)	(22,492)			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	06/30/2020	NYF	04/16/2020	2,773.5000	06/08/2020	3,228.5000	Closing Purchase	(22,754)	(22,754)			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	06/30/2020	NYF	04/16/2020	2,773.5000	06/08/2020	3,228.7500	Closing Purchase	(22,767)	(22,767)			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	06/30/2020	NYF	04/20/2020	2,824.5000	06/08/2020	3,230.2500	Closing Purchase	(20,292)	(20,292)			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	06/30/2020	NYF	04/20/2020	2,824.5000	06/12/2020	3,060.0000	Closing Purchase	(11,779)	(11,779)			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	06/30/2020	NYF	04/20/2020	2,824.5000	06/15/2020	3,034.8000	Closing Purchase	(10,519)	(10,519)			0001	50
ESMO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	06/30/2020	NYF	04/20/2020	2,848.0000	06/15/2020	3,034.8000	Closing Purchase	(18,687)	(18,687)			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	06/30/2020	NYF	04/20/2020	2,817.5000	06/15/2020	3,034.8000	Closing Purchase	(10,869)	(10,869)			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	06/30/2020	NYF	04/20/2020	2,815.7500	06/15/2020	3,034.8000	Closing Purchase	(10,956)	(10,956)			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	06/30/2020	NYF	04/20/2020	2,818.7500	06/15/2020	3,034.8000	Closing Purchase	(10,806)	(10,806)			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	06/30/2020	NYF	04/20/2020	2,825.7500	06/15/2020	3,034.8000	Closing Purchase	(10,456)	(10,456)			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	06/30/2020	NYF	04/20/2020	2,822.0000	06/15/2020	3,034.8000	Closing Purchase	(10,644)	(10,644)			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	06/30/2020	NYF	04/20/2020	2,820.7500	06/15/2020	3,034.8000	Closing Purchase	(10,706)	(10,706)			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	06/30/2020	NYF	04/20/2020	2,823.0000	06/15/2020	3,034.8000	Closing Purchase	(10,594)	(10,594)			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	06/30/2020	NYF	04/20/2020	2,817.7500	06/15/2020	3,034.8000	Closing Purchase	(10,856)	(10,856)			0001	50
ESMO	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	06/30/2020	NYF	04/21/2020	2,752.5000	06/15/2020	3,034.8000	Closing Purchase	(56,474)	(56,474)			0001	50
ESMO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	06/30/2020	NYF	04/21/2020	2,765.2500	06/15/2020	3,034.8000	Closing Purchase	(26,962)	(26,962)			0001	50
ESMO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	06/30/2020	NYF	04/21/2020	2,740.0000	06/15/2020	3,034.8000	Closing Purchase	(29,487)	(29,487)			0001	50
ESMO	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	06/30/2020	NYF	04/21/2020	2,721.0000	06/15/2020	3,034.8000	Closing Purchase	(47,081)	(47,081)			0001	50
ESMO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	06/30/2020	NYF	04/21/2020	2,730.0000	06/15/2020	3,034.8000	Closing Purchase	(30,487)	(30,487)			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	06/30/2020	NYF	04/21/2020	2,742.7500	06/15/2020	3,034.8000	Closing Purchase	(14,606)	(14,606)			0001	50
ESMO	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	06/30/2020	NYF	04/21/2020	2,728.7500	06/15/2020	3,034.8000	Closing Purchase	(45,918)	(45,918)			0001	50
ESMO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	06/30/2020	NYF	04/30/2020	2,896.5000	06/15/2020	3,034.8000	Closing Purchase	(13,837)	(13,837)			0001	50

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESMO	5	250	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.05/01/2020	2,845.0000	.06/15/2020	3,034.8000	Closing Purchase	(47,468)	(47,468)			0001	50
ESMO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.05/01/2020	2,853.2500	.06/15/2020	3,034.8000	Closing Purchase	(18,162)	(18,162)			0001	50
ESMO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.05/01/2020	2,835.2500	.06/15/2020	3,034.8000	Closing Purchase	(19,962)	(19,962)			0001	50
ESMO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.05/01/2020	2,823.0000	.06/15/2020	3,034.8000	Closing Purchase	(21,187)	(21,187)			0001	50
ESMO	5	250	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.05/01/2020	2,829.5000	.06/15/2020	3,034.8000	Closing Purchase	(51,343)	(51,343)			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.05/01/2020	2,815.7500	.06/15/2020	3,034.8000	Closing Purchase	(10,956)	(10,956)			0001	50
ESMO	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.05/01/2020	2,816.7500	.06/15/2020	3,034.8000	Closing Purchase	(32,718)	(32,718)			0001	50
ESMO	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.05/01/2020	2,816.5000	.06/15/2020	3,034.8000	Closing Purchase	(43,674)	(43,674)			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.05/01/2020	2,818.5000	.06/15/2020	3,034.8000	Closing Purchase	(10,819)	(10,819)			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.05/01/2020	2,818.7500	.06/15/2020	3,034.8000	Closing Purchase	(10,806)	(10,806)			0001	50
ESMO	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.05/11/2020	2,900.0000	.06/15/2020	3,034.8000	Closing Purchase	(20,231)	(20,231)			0001	50
ESMO	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.05/12/2020	2,890.0000	.06/15/2020	3,034.8000	Closing Purchase	(21,731)	(21,731)			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.05/12/2020	2,878.5000	.06/15/2020	3,034.8000	Closing Purchase	(7,819)	(7,819)			0001	50
ESMO	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.05/12/2020	2,871.2500	.06/15/2020	3,034.8000	Closing Purchase	(24,543)	(24,543)			0001	50
ESMO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.05/12/2020	2,871.7500	.06/15/2020	3,034.8000	Closing Purchase	(16,312)	(16,312)			0001	50
ESMO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.05/13/2020	2,842.7500	.06/15/2020	3,034.8000	Closing Purchase	(19,212)	(19,212)			0001	50
ESMO	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.05/13/2020	2,815.5000	.06/15/2020	3,034.8000	Closing Purchase	(43,874)	(43,874)			0001	50
ESMO	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.05/13/2020	2,802.7500	.06/15/2020	3,034.8000	Closing Purchase	(46,424)	(46,424)			0001	50
ESMO	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.05/13/2020	2,799.0000	.06/15/2020	3,034.8000	Closing Purchase	(35,381)	(35,381)			0001	50
ESMO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.05/13/2020	2,852.0000	.06/15/2020	3,034.8000	Closing Purchase	(18,287)	(18,287)			0001	50
ESMO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.05/14/2020	2,783.2500	.06/15/2020	3,034.8000	Closing Purchase	(25,162)	(25,162)			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.05/14/2020	2,804.2500	.06/15/2020	3,034.8000	Closing Purchase	(11,531)	(11,531)			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.05/19/2020	2,916.5000	.06/15/2020	3,034.8000	Closing Purchase	(5,919)	(5,919)			0001	50
ESMO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.06/10/2020	3,194.7500	.06/15/2020	3,034.8000	Closing Purchase	15,988	15,988			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.06/11/2020	3,108.0000	.06/15/2020	3,034.8000	Closing Purchase	3,656	3,656			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.06/11/2020	3,104.2500	.06/15/2020	3,034.8000	Closing Purchase	3,469	3,469			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.06/11/2020	3,099.7500	.06/15/2020	3,034.8000	Closing Purchase	3,248	3,248			0001	50
ESMO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.06/11/2020	3,096.7500	.06/15/2020	3,034.8000	Closing Purchase	6,196	6,196			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.06/11/2020	3,090.7500	.06/15/2020	3,034.8000	Closing Purchase	2,798	2,798			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.06/11/2020	3,091.0000	.06/15/2020	3,034.8000	Closing Purchase	2,810	2,810			0001	50

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SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira- tion	Exchange	Trade Date	Transaction Price	Termina- tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective- ness at Inception and at Termination (b)	Value of One (1) Point
ESMO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.06/11/2020	3,087.2500	.06/15/2020	3,034.8000	Closing Purchase	5,246	5,246			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.06/11/2020	3,084.5000	.06/15/2020	3,034.8000	Closing Purchase	2,485	2,485			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.06/11/2020	3,085.5000	.06/15/2020	3,034.8000	Closing Purchase	2,535	2,535			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.06/11/2020	3,079.5000	.06/15/2020	3,034.8000	Closing Purchase	2,235	2,235			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.06/11/2020	3,081.7500	.06/15/2020	3,034.8000	Closing Purchase	2,348	2,348			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.06/11/2020	3,076.2500	.06/15/2020	3,034.8000	Closing Purchase	2,073	2,073			0001	50
ESMO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.06/11/2020	3,078.2500	.06/15/2020	3,034.8000	Closing Purchase	2,173	2,173			0001	50
ESMO	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.06/11/2020	3,051.7500	.06/15/2020	3,034.8000	Closing Purchase	2,544	2,544			0001	50
ESMO	5	250	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.06/11/2020	3,020.7500	.06/15/2020	3,034.8000	Closing Purchase	(3,511)	(3,511)			0001	50
ESMO	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.06/11/2020	3,007.7500	.06/15/2020	3,034.8000	Closing Purchase	(5,408)	(5,408)			0001	50
ESMO	6	300	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.06/11/2020	3,006.0000	.06/15/2020	3,034.8000	Closing Purchase	(8,638)	(8,638)			0001	50
ESMO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2020	NYF	.06/11/2020	3,007.2500	.06/15/2020	3,034.8000	Closing Purchase	(2,754)	(2,754)			0001	50
ESUO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.06/15/2020	3,023.8000	.06/15/2020	3,049.0000	Closing Purchase	(1,264)	(1,264)			0001	50
ESUO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.06/15/2020	3,023.8000	.06/15/2020	3,049.5000	Closing Purchase	(1,289)	(1,289)			0001	50
ESUO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.06/15/2020	3,023.8000	.06/15/2020	3,049.7500	Closing Purchase	(1,301)	(1,301)			0001	50
ESUO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.06/15/2020	3,023.8000	.06/15/2020	3,053.2500	Closing Purchase	(1,476)	(1,476)			0001	50
ESUO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.06/15/2020	3,023.8000	.06/15/2020	3,053.5000	Closing Purchase	(1,489)	(1,489)			0001	50
ESUO	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.06/15/2020	3,023.8000	.06/16/2020	3,130.0000	Closing Purchase	(15,941)	(15,941)			0001	50
ESUO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.06/15/2020	3,023.8000	.06/16/2020	3,120.0000	Closing Purchase	(9,627)	(9,627)			0001	50
ESUO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.06/15/2020	3,023.8000	.06/16/2020	3,110.0000	Closing Purchase	(4,314)	(4,314)			0001	50
ESUO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.06/15/2020	3,023.8000	.06/16/2020	3,117.7500	Closing Purchase	(9,402)	(9,402)			0001	50
ESUO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.06/15/2020	3,023.8000	.06/16/2020	3,107.0000	Closing Purchase	(8,327)	(8,327)			0001	50
ESUO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.06/15/2020	3,023.8000	.06/16/2020	3,095.0000	Closing Purchase	(7,127)	(7,127)			0001	50
ESUO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.06/15/2020	3,023.8000	.06/16/2020	3,102.5000	Closing Purchase	(3,939)	(3,939)			0001	50
ESUO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.06/15/2020	3,023.8000	.06/16/2020	3,113.2500	Closing Purchase	(4,476)	(4,476)			0001	50
ESUO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.06/15/2020	3,023.8000	.06/23/2020	3,136.2500	Closing Purchase	(5,626)	(5,626)			0001	50
ESUO	6	300	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.06/15/2020	3,023.8000	.06/29/2020	3,045.0000	Closing Purchase	(6,382)	(6,382)			0001	50
ESUO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.06/15/2020	3,023.8000	.06/30/2020	3,082.2500	Closing Purchase	(5,852)	(5,852)			0001	50
ESUO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.06/15/2020	3,023.8000	.06/30/2020	3,089.2500	Closing Purchase	(3,276)	(3,276)			0001	50
ESUO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.06/15/2020	3,023.8000	.06/30/2020	3,089.5000	Closing Purchase	(3,289)	(3,289)			0001	50

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SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESUO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	09/30/2020	NYF	06/15/2020	3,023.8000	06/30/2020	3,092.2500	Closing Purchase	(3,426)	(3,426)			0001	50
ESUO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	09/30/2020	NYF	06/15/2020	3,023.8000	07/02/2020	3,140.5000	Closing Purchase	(11,677)	(11,677)			0001	50
ESUO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	09/30/2020	NYF	06/15/2020	3,023.8000	07/06/2020	3,164.2500	Closing Purchase	(14,052)	(14,052)			0001	50
ESUO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	09/30/2020	NYF	06/15/2020	3,023.8000	07/06/2020	3,158.2500	Closing Purchase	(6,726)	(6,726)			0001	50
ESUO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	09/30/2020	NYF	06/15/2020	3,023.8000	07/06/2020	3,161.2500	Closing Purchase	(6,876)	(6,876)			0001	50
ESUO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	09/30/2020	NYF	06/15/2020	3,023.8000	07/06/2020	3,167.0000	Closing Purchase	(7,164)	(7,164)			0001	50
ESUO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	09/30/2020	NYF	06/15/2020	3,023.8000	07/06/2020	3,167.7500	Closing Purchase	(7,201)	(7,201)			0001	50
ESUO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	09/30/2020	NYF	06/15/2020	3,023.8000	07/06/2020	3,168.5000	Closing Purchase	(7,239)	(7,239)			0001	50
ESUO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	09/30/2020	NYF	06/15/2020	3,023.8000	07/06/2020	3,169.5000	Closing Purchase	(7,289)	(7,289)			0001	50
ESUO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	09/30/2020	NYF	06/15/2020	3,023.8000	07/13/2020	3,212.5000	Closing Purchase	(18,877)	(18,877)			0001	50
ESUO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	09/30/2020	NYF	06/15/2020	3,023.8000	07/13/2020	3,217.0000	Closing Purchase	(9,664)	(9,664)			0001	50
ESUO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	09/30/2020	NYF	06/15/2020	3,023.8000	07/13/2020	3,221.2500	Closing Purchase	(9,876)	(9,876)			0001	50
ESUO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	09/30/2020	NYF	06/15/2020	3,023.8000	07/13/2020	3,211.7500	Closing Purchase	(9,401)	(9,401)			0001	50
ESUO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	09/30/2020	NYF	06/15/2020	3,023.8000	07/14/2020	3,190.7500	Closing Purchase	(8,351)	(8,351)			0001	50
ESUO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	09/30/2020	NYF	06/15/2020	3,023.8000	07/15/2020	3,213.7500	Closing Purchase	(19,002)	(19,002)			0001	50
ESUO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	09/30/2020	NYF	06/15/2020	3,023.8000	07/15/2020	3,210.5000	Closing Purchase	(9,339)	(9,339)			0001	50
ESUO	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	09/30/2020	NYF	06/15/2020	3,023.8000	07/15/2020	3,220.5000	Closing Purchase	(39,354)	(39,354)			0001	50
ESUO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	09/30/2020	NYF	06/15/2020	3,023.8000	07/15/2020	3,220.0000	Closing Purchase	(19,627)	(19,627)			0001	50
ESUO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	09/30/2020	NYF	06/15/2020	3,023.8000	07/15/2020	3,204.0000	Closing Purchase	(9,014)	(9,014)			0001	50
ESUO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	09/30/2020	NYF	06/15/2020	3,023.8000	07/20/2020	3,244.5000	Closing Purchase	(11,039)	(11,039)			0001	50
ESUO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	09/30/2020	NYF	06/15/2020	3,023.8000	07/20/2020	3,248.5000	Closing Purchase	(11,239)	(11,239)			0001	50
ESUO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	09/30/2020	NYF	06/15/2020	3,023.8000	07/21/2020	3,256.2500	Closing Purchase	(11,626)	(11,626)			0001	50
ESUO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	09/30/2020	NYF	06/15/2020	3,023.8000	07/21/2020	3,260.0000	Closing Purchase	(11,814)	(11,814)			0001	50
ESUO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	09/30/2020	NYF	06/15/2020	3,023.8000	07/21/2020	3,265.0000	Closing Purchase	(12,064)	(12,064)			0001	50
ESUO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	09/30/2020	NYF	06/15/2020	3,023.8000	07/22/2020	3,267.7500	Closing Purchase	(12,201)	(12,201)			0001	50
ESUO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	09/30/2020	NYF	06/15/2020	3,023.8000	07/27/2020	3,228.7500	Closing Purchase	(10,251)	(10,251)			0001	50
ESUO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	09/30/2020	NYF	06/15/2020	3,023.8000	07/27/2020	3,230.0000	Closing Purchase	(10,314)	(10,314)			0001	50
ESUO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	09/30/2020	NYF	06/15/2020	3,023.8000	07/27/2020	3,231.7500	Closing Purchase	(20,802)	(20,802)			0001	50
ESUO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	09/30/2020	NYF	06/15/2020	3,023.8000	07/29/2020	3,247.7500	Closing Purchase	(11,201)	(11,201)			0001	50
ESUO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	09/30/2020	NYF	06/15/2020	3,023.8000	07/29/2020	3,248.5000	Closing Purchase	(11,239)	(11,239)			0001	50

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.06/15/2020	3,023.8000	.07/29/2020	3,249.2500	Closing Purchase	(11,276)	(11,276)			0001	.50
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.06/15/2020	3,023.8000	.07/29/2020	3,250.7500	Closing Purchase	(11,351)	(11,351)			0001	.50
ESUO	15	.750	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.06/15/2020	3,023.8000	.08/03/2020	3,291.0000	Closing Purchase	(200,454)	(200,454)			0001	.50
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.06/15/2020	3,023.8000	.08/03/2020	3,289.0000	Closing Purchase	(13,264)	(13,264)			0001	.50
ESUO	3	.150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.06/15/2020	3,023.8000	.08/03/2020	3,288.7500	Closing Purchase	(39,753)	(39,753)			0001	.50
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.06/15/2020	3,023.8000	.08/03/2020	3,287.0000	Closing Purchase	(13,164)	(13,164)			0001	.50
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.06/15/2020	3,023.8000	.08/05/2020	3,317.7500	Closing Purchase	(14,701)	(14,701)			0001	.50
ESUO	5	.250	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.06/15/2020	3,023.8000	.08/05/2020	3,314.2500	Closing Purchase	(72,631)	(72,631)			0001	.50
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.06/15/2020	3,023.8000	.08/07/2020	3,343.7500	Closing Purchase	(16,001)	(16,001)			0001	.50
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.06/15/2020	3,023.8000	.08/11/2020	3,369.0000	Closing Purchase	(17,264)	(17,264)			0001	.50
ESUO	3	.150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.06/15/2020	3,023.8000	.08/12/2020	3,374.5000	Closing Purchase	(52,616)	(52,616)			0001	.50
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.06/15/2020	3,023.8000	.08/12/2020	3,375.2500	Closing Purchase	(17,576)	(17,576)			0001	.50
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.06/15/2020	3,023.8000	.08/25/2020	3,441.7500	Closing Purchase	(20,901)	(20,901)			0001	.50
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.06/15/2020	3,023.8000	.08/26/2020	3,477.5000	Closing Purchase	(22,689)	(22,689)			0001	.50
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.06/15/2020	3,023.8000	.08/26/2020	3,466.2500	Closing Purchase	(22,126)	(22,126)			0001	.50
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.06/15/2020	3,023.8000	.08/26/2020	3,475.7500	Closing Purchase	(22,601)	(22,601)			0001	.50
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.06/15/2020	3,023.8000	.08/26/2020	3,474.7500	Closing Purchase	(22,551)	(22,551)			0001	.50
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.06/15/2020	3,023.8000	.09/02/2020	3,540.0000	Closing Purchase	(25,814)	(25,814)			0001	.50
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.06/15/2020	3,023.8000	.09/02/2020	3,554.2500	Closing Purchase	(26,526)	(26,526)			0001	.50
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.06/15/2020	3,023.8000	.09/02/2020	3,581.2500	Closing Purchase	(27,876)	(27,876)			0001	.50
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.06/15/2020	3,023.8000	.09/02/2020	3,580.0000	Closing Purchase	(27,814)	(27,814)			0001	.50
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.06/15/2020	3,023.8000	.09/02/2020	3,581.0000	Closing Purchase	(27,864)	(27,864)			0001	.50
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.06/15/2020	3,023.8000	.09/02/2020	3,581.5000	Closing Purchase	(27,889)	(27,889)			0001	.50
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.06/15/2020	3,023.8000	.09/02/2020	3,568.0000	Closing Purchase	(27,214)	(27,214)			0001	.50
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.06/15/2020	3,023.8000	.09/09/2020	3,401.2500	Closing Purchase	(18,876)	(18,876)			0001	.50
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.06/15/2020	3,023.8000	.09/09/2020	3,406.2500	Closing Purchase	(19,126)	(19,126)			0001	.50
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.06/15/2020	3,023.8000	.09/09/2020	3,416.0000	Closing Purchase	(19,614)	(19,614)			0001	.50
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.06/15/2020	3,023.8000	.09/09/2020	3,406.7500	Closing Purchase	(19,151)	(19,151)			0001	.50
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.06/15/2020	3,023.8000	.09/09/2020	3,403.2500	Closing Purchase	(18,976)	(18,976)			0001	.50
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.06/15/2020	3,023.8000	.09/09/2020	3,402.7500	Closing Purchase	(18,951)	(18,951)			0001	.50

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.06/15/2020	3,023.8000	.09/09/2020	3,404.2500	Closing Purchase	(19,026)	(19,026)			0001	.50
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.06/15/2020	3,023.8000	.09/09/2020	3,404.5000	Closing Purchase	(19,039)	(19,039)			0001	.50
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.06/15/2020	3,023.8000	.09/11/2020	3,340.6000	Closing Purchase	(15,843)	(15,843)			0001	.50
ESUO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.06/15/2020	2,983.5000	.09/11/2020	3,340.6000	Closing Purchase	(35,717)	(35,717)			0001	.50
ESUO	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.06/24/2020	3,034.0000	.09/11/2020	3,340.6000	Closing Purchase	(46,001)	(46,001)			0001	.50
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.06/24/2020	3,037.7500	.09/11/2020	3,340.6000	Closing Purchase	(15,146)	(15,146)			0001	.50
ESUO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.06/24/2020	3,050.0000	.09/11/2020	3,340.6000	Closing Purchase	(29,059)	(29,059)			0001	.50
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.06/24/2020	3,039.5000	.09/11/2020	3,340.6000	Closing Purchase	(15,055)	(15,055)			0001	.50
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.06/24/2020	3,039.7500	.09/11/2020	3,340.6000	Closing Purchase	(15,042)	(15,042)			0001	.50
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.06/24/2020	3,037.0000	.09/11/2020	3,340.6000	Closing Purchase	(15,180)	(15,180)			0001	.50
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.06/25/2020	3,027.0000	.09/11/2020	3,340.6000	Closing Purchase	(15,684)	(15,684)			0001	.50
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.06/26/2020	3,016.5000	.09/11/2020	3,340.6000	Closing Purchase	(16,209)	(16,209)			0001	.50
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.06/26/2020	3,004.0000	.09/11/2020	3,340.6000	Closing Purchase	(16,834)	(16,834)			0001	.50
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.06/26/2020	2,997.5000	.09/11/2020	3,340.6000	Closing Purchase	(17,155)	(17,155)			0001	.50
ESUO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.06/26/2020	3,005.2500	.09/11/2020	3,340.6000	Closing Purchase	(33,534)	(33,534)			0001	.50
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.07/08/2020	3,133.7500	.09/11/2020	3,340.6000	Closing Purchase	(10,346)	(10,346)			0001	.50
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.07/09/2020	3,131.7500	.09/11/2020	3,340.6000	Closing Purchase	(10,446)	(10,446)			0001	.50
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.07/09/2020	3,134.0000	.09/11/2020	3,340.6000	Closing Purchase	(10,334)	(10,334)			0001	.50
ESUO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.07/13/2020	3,148.2500	.09/11/2020	3,340.6000	Closing Purchase	(19,242)	(19,242)			0001	.50
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.07/14/2020	3,141.7500	.09/11/2020	3,340.6000	Closing Purchase	(9,946)	(9,946)			0001	.50
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.07/14/2020	3,125.5000	.09/11/2020	3,340.6000	Closing Purchase	(10,759)	(10,759)			0001	.50
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.07/24/2020	3,205.0000	.09/11/2020	3,340.6000	Closing Purchase	(6,784)	(6,784)			0001	.50
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.07/24/2020	3,212.2500	.09/11/2020	3,340.6000	Closing Purchase	(6,421)	(6,421)			0001	.50
ESUO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.07/24/2020	3,207.0000	.09/11/2020	3,340.6000	Closing Purchase	(13,367)	(13,367)			0001	.50
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.07/24/2020	3,208.0000	.09/11/2020	3,340.6000	Closing Purchase	(6,630)	(6,630)			0001	.50
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.07/24/2020	3,207.5000	.09/11/2020	3,340.6000	Closing Purchase	(6,655)	(6,655)			0001	.50
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.07/31/2020	3,222.5000	.09/11/2020	3,340.6000	Closing Purchase	(5,909)	(5,909)			0001	.50
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.08/11/2020	3,324.0000	.09/11/2020	3,340.6000	Closing Purchase	(834)	(834)			0001	.50
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.08/14/2020	3,368.0000	.09/11/2020	3,340.6000	Closing Purchase	1,366	1,366			0001	.50
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.08/14/2020	3,358.7500	.09/11/2020	3,340.6000	Closing Purchase	.904	.904			0001	.50

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.08/18/2020	3,375.0000	.09/11/2020	3,340.6000	Closing Purchase	1,716	1,716			0001	.50
ESUO	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.09/03/2020	3,452.0000	.09/11/2020	3,340.6000	Closing Purchase	16,699	16,699			0001	.50
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.09/03/2020	3,432.2500	.09/11/2020	3,340.6000	Closing Purchase	4,583	4,583			0001	.50
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.09/03/2020	3,480.0000	.09/11/2020	3,340.6000	Closing Purchase	6,970	6,970			0001	.50
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.09/03/2020	3,460.0000	.09/11/2020	3,340.6000	Closing Purchase	5,970	5,970			0001	.50
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.09/03/2020	3,431.0000	.09/11/2020	3,340.6000	Closing Purchase	4,520	4,520			0001	.50
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.09/03/2020	3,441.7500	.09/11/2020	3,340.6000	Closing Purchase	5,058	5,058			0001	.50
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.09/03/2020	3,485.2500	.09/11/2020	3,340.6000	Closing Purchase	7,233	7,233			0001	.50
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.09/03/2020	3,475.5000	.09/11/2020	3,340.6000	Closing Purchase	6,745	6,745			0001	.50
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.09/03/2020	3,450.0000	.09/11/2020	3,340.6000	Closing Purchase	5,470	5,470			0001	.50
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.09/04/2020	3,370.7500	.09/11/2020	3,340.6000	Closing Purchase	1,508	1,508			0001	.50
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.09/04/2020	3,389.2500	.09/11/2020	3,340.6000	Closing Purchase	2,433	2,433			0001	.50
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.09/04/2020	3,381.5000	.09/11/2020	3,340.6000	Closing Purchase	2,045	2,045			0001	.50
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.09/04/2020	3,366.7500	.09/11/2020	3,340.6000	Closing Purchase	1,308	1,308			0001	.50
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.09/04/2020	3,412.7500	.09/11/2020	3,340.6000	Closing Purchase	3,608	3,608			0001	.50
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.09/08/2020	3,350.0000	.09/11/2020	3,340.6000	Closing Purchase	.470	.470			0001	.50
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.09/08/2020	3,335.7500	.09/11/2020	3,340.6000	Closing Purchase	(242)	(242)			0001	.50
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.09/08/2020	3,361.2500	.09/11/2020	3,340.6000	Closing Purchase	1,033	1,033			0001	.50
ESUO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.09/08/2020	3,331.2500	.09/11/2020	3,340.6000	Closing Purchase	(934)	(934)			0001	.50
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.09/08/2020	3,329.0000	.09/11/2020	3,340.6000	Closing Purchase	(580)	(580)			0001	.50
ESUO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.09/08/2020	3,359.0000	.09/11/2020	3,340.6000	Closing Purchase	1,841	1,841			0001	.50
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.09/08/2020	3,331.0000	.09/11/2020	3,340.6000	Closing Purchase	(480)	(480)			0001	.50
ESUO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.09/08/2020	3,333.5000	.09/11/2020	3,340.6000	Closing Purchase	(355)	(355)			0001	.50
ESUO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.09/10/2020	3,353.0000	.09/11/2020	3,340.6000	Closing Purchase	1,233	1,233			0001	.50
ESUO	5	250	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2020	NYF	.09/10/2020	3,338.5000	.09/11/2020	3,340.6000	Closing Purchase	(543)	(543)			0001	.50
ESZO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.12/18/2020	NYF	.09/11/2020	3,330.1000	.09/14/2020	3,390.2500	Closing Purchase	(3,011)	(3,011)			0001	.50
ESZO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.12/18/2020	NYF	.09/11/2020	3,330.1000	.09/14/2020	3,379.0000	Closing Purchase	(2,449)	(2,449)			0001	.50
ESZO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.12/18/2020	NYF	.09/11/2020	3,330.1000	.09/14/2020	3,384.7500	Closing Purchase	(2,736)	(2,736)			0001	.50
ESZO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.12/18/2020	NYF	.09/11/2020	3,330.1000	.09/14/2020	3,376.0000	Closing Purchase	(2,299)	(2,299)			0001	.50
ESZO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.12/18/2020	NYF	.09/11/2020	3,330.1000	.09/14/2020	3,374.7500	Closing Purchase	(2,236)	(2,236)			0001	.50

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/11/2020	3,330.1000	09/14/2020	3,375.7500	Closing Purchase	(2,286)	(2,286)			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/11/2020	3,330.1000	09/15/2020	3,397.5000	Closing Purchase	(3,374)	(3,374)			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/11/2020	3,330.1000	09/16/2020	3,414.7500	Closing Purchase	(4,236)	(4,236)			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/11/2020	3,330.1000	09/16/2020	3,419.2500	Closing Purchase	(4,461)	(4,461)			0001	50
ESZ0	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/11/2020	3,330.1000	09/22/2020	3,304.2500	Closing Purchase	3,867	3,867			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/11/2020	3,330.1000	09/25/2020	3,286.5000	Closing Purchase	2,176	2,176			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/11/2020	3,330.1000	09/25/2020	3,287.0000	Closing Purchase	2,151	2,151			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/11/2020	3,330.1000	09/25/2020	3,285.0000	Closing Purchase	2,251	2,251			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/11/2020	3,330.1000	09/25/2020	3,285.5000	Closing Purchase	2,226	2,226			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/11/2020	3,330.1000	09/25/2020	3,287.5000	Closing Purchase	2,126	2,126			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/11/2020	3,330.1000	09/28/2020	3,340.5000	Closing Purchase	(524)	(524)			0001	50
ESZ0	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/11/2020	3,330.1000	09/28/2020	3,341.2500	Closing Purchase	(1,683)	(1,683)			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/11/2020	3,330.1000	09/30/2020	3,373.7500	Closing Purchase	(2,186)	(2,186)			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/11/2020	3,330.1000	10/01/2020	3,364.5000	Closing Purchase	(1,724)	(1,724)			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/11/2020	3,330.1000	10/01/2020	3,366.5000	Closing Purchase	(1,824)	(1,824)			0001	50
ESZ0	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/11/2020	3,330.1000	10/05/2020	3,397.7500	Closing Purchase	(6,772)	(6,772)			0001	50
ESZ0	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/11/2020	3,330.1000	10/05/2020	3,397.2500	Closing Purchase	(6,722)	(6,722)			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/11/2020	3,330.1000	10/05/2020	3,397.5000	Closing Purchase	(3,374)	(3,374)			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/11/2020	3,330.1000	10/07/2020	3,414.5000	Closing Purchase	(4,224)	(4,224)			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/11/2020	3,330.1000	10/07/2020	3,411.7500	Closing Purchase	(4,086)	(4,086)			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/11/2020	3,330.1000	10/07/2020	3,410.0000	Closing Purchase	(3,999)	(3,999)			0001	50
ESZ0	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/11/2020	3,330.1000	10/07/2020	3,408.7500	Closing Purchase	(7,872)	(7,872)			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/11/2020	3,330.1000	10/09/2020	3,469.7500	Closing Purchase	(6,986)	(6,986)			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/11/2020	3,330.1000	10/09/2020	3,465.7500	Closing Purchase	(6,786)	(6,786)			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/11/2020	3,330.1000	10/09/2020	3,460.2500	Closing Purchase	(6,511)	(6,511)			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/11/2020	3,330.1000	10/09/2020	3,470.2500	Closing Purchase	(7,011)	(7,011)			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/11/2020	3,330.1000	10/12/2020	3,536.2500	Closing Purchase	(10,311)	(10,311)			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/11/2020	3,330.1000	10/12/2020	3,531.2500	Closing Purchase	(10,061)	(10,061)			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/11/2020	3,330.1000	10/12/2020	3,530.2500	Closing Purchase	(10,011)	(10,011)			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/11/2020	3,330.1000	10/12/2020	3,531.5000	Closing Purchase	(10,074)	(10,074)			0001	50

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/11/2020	3,330.1000	10/20/2020	3,462.0000	Closing Purchase	(6,599)	(6,599)			0001	50
ESZ0	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/11/2020	3,330.1000	11/02/2020	3,303.5000	Closing Purchase	3,979	3,979			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/11/2020	3,330.1000	11/03/2020	3,373.7500	Closing Purchase	(2,186)	(2,186)			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/11/2020	3,330.1000	11/03/2020	3,361.5000	Closing Purchase	(1,574)	(1,574)			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/11/2020	3,330.1000	11/03/2020	3,353.0000	Closing Purchase	(1,149)	(1,149)			0001	50
ESZ0	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/11/2020	3,330.1000	11/03/2020	3,372.0000	Closing Purchase	(4,197)	(4,197)			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/11/2020	3,330.1000	11/03/2020	3,363.2500	Closing Purchase	(1,661)	(1,661)			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/11/2020	3,330.1000	11/03/2020	3,361.2500	Closing Purchase	(1,561)	(1,561)			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/11/2020	3,330.1000	11/03/2020	3,362.0000	Closing Purchase	(1,599)	(1,599)			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/11/2020	3,330.1000	11/03/2020	3,362.7500	Closing Purchase	(1,636)	(1,636)			0001	50
ESZ0	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/11/2020	3,330.1000	11/04/2020	3,467.7500	Closing Purchase	(13,772)	(13,772)			0001	50
ESZ0	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/11/2020	3,330.1000	11/04/2020	3,453.7500	Closing Purchase	(12,372)	(12,372)			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/11/2020	3,330.1000	11/04/2020	3,441.2500	Closing Purchase	(5,561)	(5,561)			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/11/2020	3,330.1000	11/04/2020	3,439.7500	Closing Purchase	(5,486)	(5,486)			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/11/2020	3,330.1000	11/04/2020	3,435.7500	Closing Purchase	(5,286)	(5,286)			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/11/2020	3,330.1000	11/05/2020	3,502.5000	Closing Purchase	(8,624)	(8,624)			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/11/2020	3,330.1000	11/05/2020	3,511.0000	Closing Purchase	(9,049)	(9,049)			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/11/2020	3,330.1000	11/05/2020	3,519.7500	Closing Purchase	(9,486)	(9,486)			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/11/2020	3,330.1000	11/05/2020	3,509.0000	Closing Purchase	(8,949)	(8,949)			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/11/2020	3,330.1000	11/05/2020	3,512.2500	Closing Purchase	(9,111)	(9,111)			0001	50
ESZ0	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/11/2020	3,330.1000	11/05/2020	3,503.2500	Closing Purchase	(17,322)	(17,322)			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/17/2020	3,343.0000	11/05/2020	3,503.2500	Closing Purchase	(8,017)	(8,017)			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/17/2020	3,343.0000	11/09/2020	3,598.5000	Closing Purchase	(12,779)	(12,779)			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/17/2020	3,343.2500	11/09/2020	3,609.0000	Closing Purchase	(13,292)	(13,292)			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/17/2020	3,329.5000	11/09/2020	3,609.0000	Closing Purchase	(13,979)	(13,979)			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/18/2020	3,312.0000	11/09/2020	3,609.5000	Closing Purchase	(14,875)	(14,875)			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/18/2020	3,304.7500	11/09/2020	3,609.5000	Closing Purchase	(15,238)	(15,238)			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/18/2020	3,287.2500	11/09/2020	3,601.2500	Closing Purchase	(15,700)	(15,700)			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/21/2020	3,221.0000	11/09/2020	3,605.2500	Closing Purchase	(19,213)	(19,213)			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/21/2020	3,221.0000	11/09/2020	3,615.2500	Closing Purchase	(19,713)	(19,713)			0001	50

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SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/21/2020	3,221.0000	11/11/2020	3,565.2500	Closing Purchase	(17,213)	(17,213)			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/21/2020	3,249.2500	11/13/2020	3,582.7500	Closing Purchase	(16,675)	(16,675)			0001	50
ESZ0	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/21/2020	3,263.5000	11/16/2020	3,615.0000	Closing Purchase	(35,150)	(35,150)			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/21/2020	3,263.5000	11/16/2020	3,613.2500	Closing Purchase	(17,488)	(17,488)			0001	50
ESZ0	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/21/2020	3,237.2500	11/16/2020	3,626.2500	Closing Purchase	(38,900)	(38,900)			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/21/2020	3,237.2500	11/24/2020	3,634.0000	Closing Purchase	(19,838)	(19,838)			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/23/2020	3,234.0000	11/24/2020	3,615.2500	Closing Purchase	(19,067)	(19,067)			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/23/2020	3,234.5000	11/24/2020	3,630.7500	Closing Purchase	(19,817)	(19,817)			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/23/2020	3,227.5000	11/24/2020	3,632.0000	Closing Purchase	(20,225)	(20,225)			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/23/2020	3,223.0000	11/24/2020	3,632.0000	Closing Purchase	(20,450)	(20,450)			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/23/2020	3,223.0000	12/04/2020	3,693.2500	Closing Purchase	(23,513)	(23,513)			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/23/2020	3,223.0000	12/08/2020	3,701.2500	Closing Purchase	(23,913)	(23,913)			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/23/2020	3,235.0000	12/11/2020	3,668.5000	Closing Purchase	(21,675)	(21,675)			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	09/23/2020	3,236.7500	12/11/2020	3,668.5000	Closing Purchase	(21,587)	(21,587)			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	10/06/2020	3,345.0000	12/11/2020	3,668.5000	Closing Purchase	(16,179)	(16,179)			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	10/14/2020	3,480.5000	12/11/2020	3,668.5000	Closing Purchase	(9,404)	(9,404)			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	10/15/2020	3,460.0000	12/11/2020	3,668.5000	Closing Purchase	(10,429)	(10,429)			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	10/15/2020	3,441.7500	12/11/2020	3,668.5000	Closing Purchase	(11,341)	(11,341)			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	10/19/2020	3,418.5000	12/11/2020	3,668.5000	Closing Purchase	(12,504)	(12,504)			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	10/19/2020	3,418.2500	12/11/2020	3,668.5000	Closing Purchase	(12,516)	(12,516)			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	10/19/2020	3,470.5000	12/11/2020	3,668.5000	Closing Purchase	(9,900)	(9,900)			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	10/19/2020	3,419.0000	12/11/2020	3,668.5000	Closing Purchase	(12,475)	(12,475)			0001	50
ESZ0	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	10/19/2020	3,420.5000	12/11/2020	3,668.5000	Closing Purchase	(24,799)	(24,799)			0001	50
ESZ0	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	10/19/2020	3,420.0000	12/11/2020	3,668.5000	Closing Purchase	(24,849)	(24,849)			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	10/19/2020	3,418.0000	12/11/2020	3,668.5000	Closing Purchase	(12,525)	(12,525)			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	10/26/2020	3,358.5000	12/11/2020	3,668.5000	Closing Purchase	(15,504)	(15,504)			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	10/27/2020	3,383.0000	12/11/2020	3,668.5000	Closing Purchase	(14,279)	(14,279)			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	10/28/2020	3,306.0000	12/11/2020	3,668.5000	Closing Purchase	(18,129)	(18,129)			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	10/28/2020	3,308.0000	12/11/2020	3,668.5000	Closing Purchase	(18,029)	(18,029)			0001	50
ESZ0	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	10/28/2020	3,301.7500	12/11/2020	3,668.5000	Closing Purchase	(18,341)	(18,341)			0001	50

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SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESZ0	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	10/28/2020	3,281.0000	12/11/2020	3,668.5000	Closing Purchase	(19,375)	(19,375)			0001	.50
ESZ0	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	10/28/2020	3,282.2500	12/11/2020	3,668.5000	Closing Purchase	(19,312)	(19,312)			0001	.50
ESZ0	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	10/28/2020	3,296.7500	12/11/2020	3,668.5000	Closing Purchase	(18,587)	(18,587)			0001	.50
ESZ0	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	10/28/2020	3,280.2500	12/11/2020	3,668.5000	Closing Purchase	(19,412)	(19,412)			0001	.50
ESZ0	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	10/28/2020	3,290.0000	12/11/2020	3,668.5000	Closing Purchase	(18,925)	(18,925)			0001	.50
ESZ0	5	250	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	10/28/2020	3,263.5000	12/11/2020	3,668.5000	Closing Purchase	(101,248)	(101,248)			0001	.50
ESZ0	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	10/30/2020	3,250.0000	12/11/2020	3,668.5000	Closing Purchase	(20,929)	(20,929)			0001	.50
ESZ0	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	10/30/2020	3,252.2500	12/11/2020	3,668.5000	Closing Purchase	(20,816)	(20,816)			0001	.50
ESZ0	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	10/30/2020	3,242.7500	12/11/2020	3,668.5000	Closing Purchase	(42,582)	(42,582)			0001	.50
ESZ0	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	10/30/2020	3,241.5000	12/11/2020	3,668.5000	Closing Purchase	(42,707)	(42,707)			0001	.50
ESZ0	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/18/2020	NYF	10/30/2020	3,252.7500	12/11/2020	3,668.5000	Closing Purchase	(41,574)	(41,574)			0001	.50
ESH1	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/31/2021	NYF	12/11/2020	3,660.8000	12/17/2020	3,711.0000	Closing Purchase	(2,514)	(2,514)			0001	.50
ESH1	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/31/2021	NYF	12/11/2020	3,660.8000	12/17/2020	3,712.5000	Closing Purchase	(2,589)	(2,589)			0001	.50
ESHO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	01/31/2020	3,226.2500	03/10/2020	2,808.7500	Closing Purchase	20,871	20,871			0001	.50
ESHO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	01/31/2020	3,226.0000	03/10/2020	2,853.7500	Closing Purchase	37,217	37,217			0001	.50
ESHO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	01/31/2020	3,224.7500	03/10/2020	2,835.0000	Closing Purchase	19,484	19,484			0001	.50
ESHO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	01/31/2020	3,222.7500	03/10/2020	2,847.2500	Closing Purchase	18,771	18,771			0001	.50
ESHO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	01/31/2020	3,226.7500	03/10/2020	2,856.5000	Closing Purchase	18,509	18,509			0001	.50
ESHO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	02/10/2020	3,323.5000	03/10/2020	2,854.5000	Closing Purchase	23,446	23,446			0001	.50
ESHO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	02/10/2020	3,323.5000	03/10/2020	2,837.7500	Closing Purchase	24,284	24,284			0001	.50
ESHO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	02/10/2020	3,325.0000	03/10/2020	2,843.5000	Closing Purchase	24,071	24,071			0001	.50
ESHO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	02/10/2020	3,330.5000	03/10/2020	2,834.7500	Closing Purchase	24,784	24,784			0001	.50
ESHO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	02/18/2020	3,363.5000	03/10/2020	2,833.0000	Closing Purchase	26,521	26,521			0001	.50
ESHO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	02/18/2020	3,368.7500	03/10/2020	2,839.0000	Closing Purchase	26,484	26,484			0001	.50
ESHO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	02/20/2020	3,355.2500	03/10/2020	2,852.2500	Closing Purchase	25,146	25,146			0001	.50
ESHO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	02/21/2020	3,341.0000	03/10/2020	2,855.7500	Closing Purchase	24,259	24,259			0001	.50
ESHO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	02/21/2020	3,341.0000	03/10/2020	2,865.5000	Closing Purchase	23,771	23,771			0001	.50
ESHO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	02/21/2020	3,341.0000	03/10/2020	2,868.7500	Closing Purchase	23,609	23,609			0001	.50
ESHO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	02/21/2020	3,341.0000	03/10/2020	2,878.5000	Closing Purchase	23,121	23,121			0001	.50
ESHO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	02/24/2020	3,256.0000	03/10/2020	2,878.5000	Closing Purchase	18,871	18,871			0001	.50

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira- tion	Exchange	Trade Date	Transaction Price	Termina- tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective- ness at Inception and at Termination (b)	Value of One (1) Point
ESHO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.02/24/2020	3,252.5000	.03/10/2020	2,878.5000	Closing Purchase	18,696	18,696			0001	.50
ESHO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.02/24/2020	3,232.0000	.03/10/2020	2,878.5000	Closing Purchase	17,671	17,671			0001	.50
ESHO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.02/24/2020	3,230.0000	.03/10/2020	2,878.2500	Closing Purchase	17,584	17,584			0001	.50
ESHO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.02/24/2020	3,225.0000	.03/10/2020	2,878.2500	Closing Purchase	17,334	17,334			0001	.50
ESHO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.02/24/2020	3,250.0000	.03/10/2020	2,878.2500	Closing Purchase	18,584	18,584			0001	.50
ESHO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.02/24/2020	3,228.0000	.03/10/2020	2,878.2500	Closing Purchase	17,484	17,484			0001	.50
ESHO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.02/24/2020	3,227.0000	.03/10/2020	2,878.2500	Closing Purchase	34,867	34,867			0001	.50
ESHO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.02/24/2020	3,226.5000	.03/10/2020	2,878.2500	Closing Purchase	17,409	17,409			0001	.50
ESHO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.02/25/2020	3,210.0000	.03/10/2020	2,878.2500	Closing Purchase	16,584	16,584			0001	.50
ESHO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.02/25/2020	3,190.0000	.03/13/2020	2,579.2500	Closing Purchase	30,534	30,534			0001	.50
ESHO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.02/25/2020	3,135.0000	.03/13/2020	2,579.2500	Closing Purchase	55,567	55,567			0001	.50
ESHO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.02/25/2020	3,129.2500	.03/13/2020	2,579.2500	Closing Purchase	27,496	27,496			0001	.50
ESHO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.02/25/2020	3,134.2500	.03/13/2020	2,579.2500	Closing Purchase	27,746	27,746			0001	.50
ESHO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.02/25/2020	3,139.5000	.03/13/2020	2,579.2500	Closing Purchase	28,009	28,009			0001	.50
ESHO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.02/25/2020	3,137.7500	.03/13/2020	2,579.5000	Closing Purchase	27,909	27,909			0001	.50
ESHO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.02/25/2020	3,127.7500	.03/13/2020	2,579.5000	Closing Purchase	27,409	27,409			0001	.50
ESHO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.02/25/2020	3,125.7500	.03/13/2020	2,468.9000	Closing Purchase	32,839	32,839			0001	.50
ESHO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.02/25/2020	3,128.7500	.03/13/2020	2,468.9000	Closing Purchase	32,989	32,989			0001	.50
ESHO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.02/25/2020	3,123.7500	.03/13/2020	2,468.9000	Closing Purchase	32,739	32,739			0001	.50
ESHO	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.02/25/2020	3,125.0000	.03/13/2020	2,468.9000	Closing Purchase	98,404	98,404			0001	.50
ESHO	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.02/27/2020	3,050.0000	.03/13/2020	2,468.9000	Closing Purchase	116,206	116,206			0001	.50
ESHO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.02/27/2020	3,020.0000	.03/13/2020	2,468.9000	Closing Purchase	55,103	55,103			0001	.50
ESHO	10	500	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.02/27/2020	3,040.0000	.03/13/2020	2,468.9000	Closing Purchase	285,514	285,514			0001	.50
ESHO	6	300	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.02/27/2020	2,970.5000	.03/13/2020	2,468.9000	Closing Purchase	150,458	150,458			0001	.50
ESHO	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.02/28/2020	2,918.0000	.03/13/2020	2,468.9000	Closing Purchase	89,806	89,806			0001	.50
ESHO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.02/28/2020	2,896.5000	.03/13/2020	2,468.9000	Closing Purchase	21,376	21,376			0001	.50
ESHO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.02/28/2020	2,901.5000	.03/13/2020	2,468.9000	Closing Purchase	21,626	21,626			0001	.50
ESHO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.02/28/2020	2,910.7500	.03/13/2020	2,468.9000	Closing Purchase	22,089	22,089			0001	.50
ESHO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.02/28/2020	2,909.5000	.03/13/2020	2,468.9000	Closing Purchase	22,026	22,026			0001	.50
ESHO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.02/28/2020	2,909.7500	.03/13/2020	2,468.9000	Closing Purchase	22,039	22,039			0001	.50

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESHO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.02/28/2020	2,926.5000	.03/13/2020	2,468.9000	Closing Purchase	22,876	22,876			0001	.50
ESHO	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.02/28/2020	2,900.0000	.03/13/2020	2,468.9000	Closing Purchase	86,206	86,206			0001	.50
ESHO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.03/03/2020	3,064.7500	.03/13/2020	2,468.9000	Closing Purchase	59,578	59,578			0001	.50
ESHO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.03/03/2020	3,025.2500	.03/13/2020	2,468.9000	Closing Purchase	27,814	27,814			0001	.50
ESHO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.03/03/2020	3,004.2500	.03/13/2020	2,468.9000	Closing Purchase	26,764	26,764			0001	.50
ESHO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.03/03/2020	2,993.0000	.03/13/2020	2,468.9000	Closing Purchase	26,201	26,201			0001	.50
ESHO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.03/03/2020	3,011.7500	.03/13/2020	2,468.9000	Closing Purchase	27,139	27,139			0001	.50
ESHO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.03/03/2020	3,039.0000	.03/13/2020	2,468.9000	Closing Purchase	57,003	57,003			0001	.50
ESHO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.03/03/2020	3,035.7500	.03/13/2020	2,468.9000	Closing Purchase	28,339	28,339			0001	.50
ESHO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.03/03/2020	3,002.5000	.03/13/2020	2,468.9000	Closing Purchase	26,676	26,676			0001	.50
ESHO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.03/05/2020	3,057.0000	.03/13/2020	2,468.9000	Closing Purchase	29,401	29,401			0001	.50
ESHO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.03/05/2020	3,020.7500	.03/13/2020	2,468.9000	Closing Purchase	55,178	55,178			0001	.50
ESHO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.03/05/2020	3,006.5000	.03/13/2020	2,468.9000	Closing Purchase	26,876	26,876			0001	.50
ESHO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.03/05/2020	3,016.0000	.03/13/2020	2,468.9000	Closing Purchase	27,351	27,351			0001	.50
ESHO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.03/05/2020	3,020.2500	.03/13/2020	2,468.9000	Closing Purchase	27,564	27,564			0001	.50
ESHO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.03/05/2020	3,014.0000	.03/13/2020	2,468.9000	Closing Purchase	27,251	27,251			0001	.50
ESHO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.03/05/2020	3,009.5000	.03/13/2020	2,468.9000	Closing Purchase	27,026	27,026			0001	.50
ESHO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.03/05/2020	3,008.0000	.03/13/2020	2,468.9000	Closing Purchase	26,951	26,951			0001	.50
ESHO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.03/05/2020	3,008.7500	.03/13/2020	2,468.9000	Closing Purchase	26,989	26,989			0001	.50
ESHO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.03/05/2020	3,014.5000	.03/13/2020	2,468.9000	Closing Purchase	54,553	54,553			0001	.50
ESHO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.03/05/2020	3,051.0000	.03/13/2020	2,468.9000	Closing Purchase	58,203	58,203			0001	.50
ESHO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.03/05/2020	3,054.7500	.03/13/2020	2,468.9000	Closing Purchase	29,289	29,289			0001	.50
ESHO	5	250	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.03/06/2020	2,939.0000	.03/13/2020	2,468.9000	Closing Purchase	117,507	117,507			0001	.50
ESHO	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.03/06/2020	2,967.5000	.03/13/2020	2,468.9000	Closing Purchase	74,779	74,779			0001	.50
ESHO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.03/06/2020	2,925.7500	.03/13/2020	2,468.9000	Closing Purchase	22,839	22,839			0001	.50
ESHO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.03/06/2020	2,917.7500	.03/13/2020	2,468.9000	Closing Purchase	22,439	22,439			0001	.50
ESHO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.03/06/2020	2,914.2500	.03/13/2020	2,468.9000	Closing Purchase	22,264	22,264			0001	.50
ESHO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.03/06/2020	2,913.2500	.03/13/2020	2,468.9000	Closing Purchase	22,214	22,214			0001	.50
ESHO	1	.50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.03/06/2020	2,910.7500	.03/13/2020	2,468.9000	Closing Purchase	22,089	22,089			0001	.50
ESHO	5	250	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.03/06/2020	2,900.2500	.03/13/2020	2,468.9000	Closing Purchase	107,819	107,819			0001	.50

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira- tion	Exchange	Trade Date	Transaction Price	Termina- tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective- ness at Inception and at Termination (b)	Value of One (1) Point
ESHO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.03/09/2020	2,755.0000	.03/13/2020	2,468.9000	Closing Purchase	28,603	28,603			0001	50
ESHO	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.03/09/2020	2,754.7500	.03/13/2020	2,468.9000	Closing Purchase	42,867	42,867			0001	50
ESHO	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.03/09/2020	2,796.2500	.03/13/2020	2,468.9000	Closing Purchase	65,456	65,456			0001	50
ESHO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.03/09/2020	2,830.0000	.03/13/2020	2,468.9000	Closing Purchase	36,103	36,103			0001	50
ESHO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.03/09/2020	2,755.2500	.03/13/2020	2,468.9000	Closing Purchase	14,314	14,314			0001	50
ESHO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.03/09/2020	2,764.5000	.03/13/2020	2,468.9000	Closing Purchase	29,553	29,553			0001	50
ESHO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.03/09/2020	2,757.0000	.03/13/2020	2,468.9000	Closing Purchase	14,401	14,401			0001	50
ESHO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.03/09/2020	2,766.2500	.03/13/2020	2,468.9000	Closing Purchase	14,864	14,864			0001	50
ESHO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.03/09/2020	2,779.7500	.03/13/2020	2,468.9000	Closing Purchase	15,539	15,539			0001	50
ESHO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.03/09/2020	2,748.2500	.03/13/2020	2,468.9000	Closing Purchase	13,964	13,964			0001	50
ESHO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.03/09/2020	2,739.7500	.03/13/2020	2,468.9000	Closing Purchase	13,539	13,539			0001	50
ESHO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.03/09/2020	2,752.5000	.03/13/2020	2,468.9000	Closing Purchase	14,176	14,176			0001	50
ESHO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.03/09/2020	2,736.0000	.03/13/2020	2,468.9000	Closing Purchase	13,351	13,351			0001	50
ESHO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.03/09/2020	2,747.2500	.03/13/2020	2,468.9000	Closing Purchase	13,914	13,914			0001	50
ESHO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.03/09/2020	2,762.0000	.03/13/2020	2,468.9000	Closing Purchase	14,651	14,651			0001	50
ESHO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.03/09/2020	2,750.5000	.03/13/2020	2,468.9000	Closing Purchase	28,153	28,153			0001	50
ESHO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.03/09/2020	2,759.0000	.03/13/2020	2,468.9000	Closing Purchase	14,501	14,501			0001	50
ESHO	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.03/09/2020	2,769.2500	.03/13/2020	2,468.9000	Closing Purchase	45,042	45,042			0001	50
ESHO	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.03/09/2020	2,742.7500	.03/13/2020	2,468.9000	Closing Purchase	41,067	41,067			0001	50
ESHO	5	250	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.03/09/2020	2,742.5000	.03/13/2020	2,468.9000	Closing Purchase	68,382	68,382			0001	50
ESHO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.03/09/2020	2,762.7500	.03/13/2020	2,468.9000	Closing Purchase	14,689	14,689			0001	50
ESHO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.03/09/2020	2,732.2500	.03/13/2020	2,468.9000	Closing Purchase	13,164	13,164			0001	50
ESHO	5	250	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.03/11/2020	2,807.5000	.03/13/2020	2,468.9000	Closing Purchase	84,632	84,632			0001	50
ESHO	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.03/11/2020	2,800.0000	.03/13/2020	2,468.9000	Closing Purchase	66,206	66,206			0001	50
ESHO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.03/11/2020	2,749.7500	.03/13/2020	2,468.9000	Closing Purchase	14,039	14,039			0001	50
ESHO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.03/11/2020	2,742.0000	.03/13/2020	2,468.9000	Closing Purchase	13,651	13,651			0001	50
ESHO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.03/11/2020	2,744.7500	.03/13/2020	2,468.9000	Closing Purchase	13,789	13,789			0001	50
ESHO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.03/11/2020	2,752.7500	.03/13/2020	2,468.9000	Closing Purchase	14,189	14,189			0001	50
ESHO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.03/11/2020	2,755.5000	.03/13/2020	2,468.9000	Closing Purchase	14,326	14,326			0001	50
ESHO	5	250	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/20/2020	NYF	.03/11/2020	2,722.2500	.03/13/2020	2,468.9000	Closing Purchase	63,319	63,319			0001	50

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SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESHO	14	700	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	03/11/2020	2,708.0000	03/13/2020	2,468.9000	Closing Purchase	167,319	167,319			0001	50
ESHO	5	250	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	03/12/2020	2,542.0000	03/13/2020	2,468.9000	Closing Purchase	18,257	18,257			0001	50
ESHO	10	500	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	03/12/2020	2,520.0000	03/13/2020	2,468.9000	Closing Purchase	25,514	25,514			0001	50
ESHO	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	03/12/2020	2,513.2500	03/13/2020	2,468.9000	Closing Purchase	8,856	8,856			0001	50
ESHO	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	03/12/2020	2,501.7500	03/13/2020	2,468.9000	Closing Purchase	6,556	6,556			0001	50
ESHO	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	03/12/2020	2,516.0000	03/13/2020	2,468.9000	Closing Purchase	9,406	9,406			0001	50
ESHO	6	300	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	03/12/2020	2,502.0000	03/13/2020	2,468.9000	Closing Purchase	9,908	9,908			0001	50
ESHO	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	03/12/2020	2,493.5000	03/13/2020	2,468.9000	Closing Purchase	4,906	4,906			0001	50
ESHO	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	03/12/2020	2,467.7500	03/13/2020	2,468.9000	Closing Purchase	(183)	(183)			0001	50
ESHO	10	500	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	03/12/2020	2,505.7500	03/13/2020	2,468.9000	Closing Purchase	18,389	18,389			0001	50
ESHO	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	12/12/2019	3,146.0000	01/02/2020	3,258.0000	Closing Purchase	(22,414)	(22,414)			0001	50
ESHO	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	12/12/2019	3,146.0000	01/15/2020	3,291.7500	Closing Purchase	(21,873)	(21,873)			0001	50
ESHO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	12/12/2019	3,146.0000	01/16/2020	3,310.0000	Closing Purchase	(16,407)	(16,407)			0001	50
ESHO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	12/12/2019	3,146.0000	01/16/2020	3,316.2500	Closing Purchase	(8,516)	(8,516)			0001	50
ESHO	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	12/12/2019	3,146.0000	01/17/2020	3,325.0000	Closing Purchase	(26,861)	(26,861)			0001	50
ESHO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	12/12/2019	3,146.0000	02/03/2020	3,250.0000	Closing Purchase	(10,407)	(10,407)			0001	50
ESHO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	12/12/2019	3,146.0000	02/03/2020	3,247.5000	Closing Purchase	(10,157)	(10,157)			0001	50
ESHO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	12/12/2019	3,146.0000	02/04/2020	3,295.0000	Closing Purchase	(7,454)	(7,454)			0001	50
ESHO	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	12/12/2019	3,146.0000	02/04/2020	3,299.2500	Closing Purchase	(30,664)	(30,664)			0001	50
ESHO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	12/12/2019	3,146.0000	02/04/2020	3,295.7500	Closing Purchase	(7,491)	(7,491)			0001	50
ESHO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	12/12/2019	3,146.0000	02/05/2020	3,332.0000	Closing Purchase	(9,304)	(9,304)			0001	50
ESHO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	12/12/2019	3,146.0000	02/05/2020	3,332.5000	Closing Purchase	(9,329)	(9,329)			0001	50
ESHO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	12/12/2019	3,146.0000	02/05/2020	3,333.2500	Closing Purchase	(9,366)	(9,366)			0001	50
ESHO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	12/12/2019	3,146.0000	02/05/2020	3,331.0000	Closing Purchase	(9,254)	(9,254)			0001	50
ESHO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	12/12/2019	3,146.0000	02/06/2020	3,344.2500	Closing Purchase	(9,916)	(9,916)			0001	50
ESHO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	12/12/2019	3,146.0000	02/06/2020	3,345.2500	Closing Purchase	(9,966)	(9,966)			0001	50
ESHO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	12/12/2019	3,146.0000	02/10/2020	3,351.7500	Closing Purchase	(10,291)	(10,291)			0001	50
ESHO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	12/12/2019	3,146.0000	02/11/2020	3,358.7500	Closing Purchase	(10,641)	(10,641)			0001	50
ESHO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	12/12/2019	3,146.0000	02/12/2020	3,378.5000	Closing Purchase	(11,629)	(11,629)			0001	50
ESHO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/20/2020	NYF	12/12/2019	3,146.0000	02/12/2020	1,690.1000	Closing Purchase	72,791	72,791			0001	50

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESHO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	03/20/2020	NYF	12/12/2019	3,146.0000	02/12/2020	3,378.2500	Closing Purchase	(23,232)	(23,232)			0001	50
ESHO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	03/20/2020	NYF	12/12/2019	3,146.0000	03/02/2020	3,036.5000	Closing Purchase	5,471	5,471			0001	50
ESHO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	03/20/2020	NYF	12/12/2019	3,146.0000	03/02/2020	3,027.2500	Closing Purchase	5,934	5,934			0001	50
ESHO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	03/20/2020	NYF	12/12/2019	3,146.0000	03/02/2020	3,028.2500	Closing Purchase	5,884	5,884			0001	50
ESHO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	03/20/2020	NYF	12/12/2019	3,146.0000	03/02/2020	3,019.7500	Closing Purchase	6,309	6,309			0001	50
ESHO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	03/20/2020	NYF	12/12/2019	3,146.0000	03/02/2020	3,021.5000	Closing Purchase	6,221	6,221			0001	50
ESHO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	03/20/2020	NYF	12/12/2019	3,146.0000	03/02/2020	3,021.2500	Closing Purchase	6,234	6,234			0001	50
ESHO	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	03/20/2020	NYF	12/12/2019	3,146.0000	03/02/2020	3,091.5000	Closing Purchase	10,886	10,886			0001	50
ESHO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	03/20/2020	NYF	12/12/2019	3,146.0000	03/02/2020	3,013.2500	Closing Purchase	6,634	6,634			0001	50
ESHO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	03/20/2020	NYF	12/12/2019	3,146.0000	03/02/2020	3,033.0000	Closing Purchase	5,646	5,646			0001	50
ESHO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	03/20/2020	NYF	12/12/2019	3,146.0000	03/02/2020	3,068.2500	Closing Purchase	3,884	3,884			0001	50
ESHO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	03/20/2020	NYF	12/12/2019	3,146.0000	03/02/2020	3,066.5000	Closing Purchase	3,971	3,971			0001	50
ESHO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	03/20/2020	NYF	12/12/2019	3,146.0000	03/02/2020	3,070.2500	Closing Purchase	3,784	3,784			0001	50
ESHO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	03/20/2020	NYF	12/12/2019	3,146.0000	03/02/2020	3,073.7500	Closing Purchase	3,609	3,609			0001	50
ESHO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	03/20/2020	NYF	12/12/2019	3,146.0000	03/02/2020	3,075.5000	Closing Purchase	3,521	3,521			0001	50
ESHO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	03/20/2020	NYF	12/12/2019	3,146.0000	03/02/2020	3,073.0000	Closing Purchase	3,646	3,646			0001	50
ESHO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	03/20/2020	NYF	12/12/2019	3,146.0000	03/02/2020	3,076.2500	Closing Purchase	3,484	3,484			0001	50
ESHO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	03/20/2020	NYF	12/12/2019	3,146.0000	03/02/2020	3,079.7500	Closing Purchase	3,309	3,309			0001	50
ESHO	6	300	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	03/20/2020	NYF	12/12/2019	3,146.0000	03/02/2020	3,080.0000	Closing Purchase	19,779	19,779			0001	50
ESHO	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	03/20/2020	NYF	12/12/2019	3,146.0000	03/04/2020	3,120.7500	Closing Purchase	3,777	3,777			0001	50
ESHO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	03/20/2020	NYF	12/30/2019	3,222.0000	03/04/2020	3,120.7500	Closing Purchase	5,059	5,059			0001	50
ESHO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	03/20/2020	NYF	12/30/2019	3,220.2500	03/04/2020	3,120.7500	Closing Purchase	4,971	4,971			0001	50
ESHO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	03/20/2020	NYF	12/30/2019	3,223.2500	03/04/2020	3,120.7500	Closing Purchase	5,121	5,121			0001	50
ESHO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	03/20/2020	NYF	12/30/2019	3,223.0000	03/04/2020	3,120.7500	Closing Purchase	5,109	5,109			0001	50
ESHO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	03/20/2020	NYF	01/21/2020	3,321.2500	03/04/2020	3,119.0000	Closing Purchase	10,109	10,109			0001	50
ESHO	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	03/20/2020	NYF	01/21/2020	3,318.5000	03/04/2020	3,119.0000	Closing Purchase	29,913	29,913			0001	50
ESHO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	03/20/2020	NYF	01/21/2020	3,321.7500	03/04/2020	3,119.0000	Closing Purchase	10,134	10,134			0001	50
ESHO	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	03/20/2020	NYF	01/27/2020	3,245.7500	03/04/2020	3,119.0000	Closing Purchase	12,667	12,667			0001	50
ESHO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	03/20/2020	NYF	01/27/2020	3,250.2500	03/10/2020	2,823.5000	Closing Purchase	21,334	21,334			0001	50
ESHO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	03/20/2020	NYF	01/27/2020	3,243.5000	03/10/2020	2,812.7500	Closing Purchase	21,534	21,534			0001	50

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESHO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	NYF	.01/27/2020	3,242.2500	.03/10/2020	2,814.7500	Closing Purchase	21,371	21,371			0001	50
ESHO	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/20/2020	NYF	.01/27/2020	3,253.0000	.03/10/2020	2,806.7500	Closing Purchase	22,309	22,309			0001	50
1609999999. Subtotal - Short Futures - Hedging Other														(11,585,312)	(11,585,312)	0	0	XXX	XXX
1649999999. Subtotal - Short Futures														(11,585,312)	(11,585,312)	0	0	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments														0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other														(11,585,312)	(11,585,312)	0	0	XXX	XXX
1719999999. Subtotal - Replication														0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation														0	0	0	0	XXX	XXX
1739999999. Subtotal - Other														0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														0	0	0	0	XXX	XXX
1759999999 - Totals														(11,585,312)	(11,585,312)	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 the change in the Guarantee Life Withdrawal Benefit liability value due to changes in equity indices or Exchange Traded Funds.

SCHEDULE DB - PART D - SECTION 1

[illegible]

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

[illegible]

Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Goldman Sachs	W22LROWP21HZNB6K528	Cash.....000000-00-0	Cash	50,100,000	50,100,000	XXX		V
Morgan Stanley	4PQUHNSJPFGRNF3BB653	Cash.....000000-00-0	Cash	500,000	500,000	XXX		V
Wellis Fargo	PBLDOEJDBSFVOLXP3B76	Cash.....000000-00-0	Cash	3,950,000	3,950,000	XXX		V
0299999999 - Total				54,550,000	54,550,000	XXX	XXX	XXX

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART E

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

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

[illegible]

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
5999999. Subtotal - SVO Identified Funds				0	0	XXX
6299999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
6399999. Total - Issuer Obligations				0	0	XXX
6499999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6599999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6699999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6799999. Total - SVO Identified Funds				0	0	XXX
6899999. Total - Affiliated Bank Loans				0	0	XXX
6999999. Total - Unaffiliated Bank Loans				0	0	XXX
7099999. Total Bonds				0	0	XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
8099999. Total - Preferred and Common Stocks				0	0	XXX
.....	Short term investment from reverse repo program			11,622,441	11,622,441	01/04/2021
8999999. Total - Short-Term Invested Assets (Schedule DA type)				11,622,441	11,622,441	XXX
9999999 - Totals				11,622,441	11,622,441	XXX

General Interrogatories:

1. Total activity for the year
- Fair Value \$ 3,977,758
- Book/Adjusted Carrying Value \$ 3,977,758
2. Average balance for the year
- Fair Value \$ 11,150,702
- Book/Adjusted Carrying Value \$ 11,150,702
3.

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..\$ 0

1B ..\$ 0

1C ..\$ 0

1D ..\$ 0

1E ..\$ 0

1F ..\$ 0

1G ..\$ 0

2A ..\$ 7,500,000

2B ..\$ 0

2C ..\$ 4,122,441

3A ..\$ 0

3B ..\$ 0

3C ..\$ 0

4A ..\$ 0

4B ..\$ 0

4C ..\$ 0

5A ..\$ 0

5B ..\$ 0

5C ..\$ 0

6 ..\$ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
690353-3B-1	OPIC AGENCY DEBENTURES		1.A	4,124,450	4,124,450	02/15/2028
690353-3C-9	OPIC AGENCY DEBENTURES		1.A	1,590,909	1,590,909	05/15/2024
690353-4F-1	OPIC AGENCY DEBENTURES		1.A	578,571	578,571	09/20/2027
690353-4W-4	OPIC AGENCY DEBENTURES		1.A	1,733,333	1,733,333	06/20/2027
690353-5A-1	OPIC AGENCY DEBENTURES		1.A	2,100,000	2,100,000	05/15/2024
690353-L7-0	OPIC VRDN		1.A	2,387,476	2,387,476	10/10/2025
690353-U8-8	OPIC		1.A	3,262,960	3,262,960	02/15/2028
690353-X9-3	OPIC AGENCY DEBENTURES		1.A	3,426,108	3,426,108	02/15/2028
690353-XQ-5	OPIC VRDN		1.A	4,486,111	4,486,111	07/15/2025
0199999	Subtotal - Bonds - U.S. Governments - Issuer Obligations			23,689,918	23,689,918	XXX
0599999	Total - U.S. Government Bonds			23,689,918	23,689,918	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-FH-5	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.F FE	5,800,000	5,800,000	09/01/2030
2599999	Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations			5,800,000	5,800,000	XXX
62630W-BN-6	TXBL MUNI FUNDING TRUST VARIOU EDUCATION		1.F FE	440,000	440,000	09/01/2027
62630W-CZ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.F FE	800,000	800,000	01/16/2025
751093-FE-0	RALEIGH NC CTS PRTN VRDN		1.E FE	2,215,000	2,215,000	08/01/2033
76252P-HJ-1	RIB FLOATER TRUST		1.E FE	600,000	600,000	07/01/2022
2899999	Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities			4,055,000	4,055,000	XXX
3199999	Total - U.S. Special Revenues Bonds			9,855,000	9,855,000	XXX
14913R-2E-6	CATERPILLAR FINL SERVICE		1.F FE	3,854,113	3,850,000	01/06/2022
22550U-AA-9	CREDIT SUISSE NEW YORK		1.E FE	5,909,674	5,900,000	02/04/2022
26444H-AG-6	DUKE ENERGY FLORIDA LLC		1.G FE	1,602,546	1,600,000	11/26/2021
57629W-CR-9	MASSMUTUAL GLOBAL FUND		1.B FE	5,503,260	5,500,000	01/07/2022
59217G-CY-3	MET LIFE GLOB		1.D FE	4,020,600	4,015,000	05/28/2021
694308-JR-1	PACIFIC GAS & EL		2.C FE	3,574,705	3,575,000	11/15/2021
89114Q-CC-0	TORONTO DOMINION BANK		1.D FE	7,403,429	7,400,000	03/17/2021
89236T-HE-8	TOYOTA		1.E FE	12,107,353	12,100,000	02/14/2022
3299999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations			43,975,680	43,940,000	XXX
13213P-AA-8	Cambrian VRDN		1.B FE	1,375,500	1,375,500	02/01/2031
24704G-AA-1	Dell Equipment F20202 rust 2020-2 A1		1.D FE	2,533,212	2,533,766	09/22/2021
80285W-AA-5	Santander Drive 20203 eivabl 2020-3 A1		1.D FE	350,811	350,824	10/15/2021
3599999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities			4,259,523	4,260,090	XXX
3899999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds			48,235,203	48,200,090	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			73,465,598	73,429,918	XXX
6499999	Total - Residential Mortgage-Backed Securities			0	0	XXX
6599999	Total - Commercial Mortgage-Backed Securities			0	0	XXX
6699999	Total - Other Loan-Backed and Structured Securities			8,314,523	8,315,090	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			81,780,121	81,745,008	XXX
7399999	Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)			0	0	XXX
7999999	Total - Common Stocks (Schedule D, Part 2, Section 2 type)			0	0	XXX
8099999	Total - Preferred and Common Stocks			0	0	XXX
000000-00-0	CATHOLIC HEALTH INITIATV CP		1.A	2,998,704	2,995,333	01/14/2021
000000-00-0	CATHOLIC HEALTH INITIATV CP		1.A	3,582,537	3,585,072	04/08/2021
000000-00-0	CATHOLIC HEALTH INITIATV CP		1.A	498,397	499,076	06/17/2021
000000-00-0	CORNELL UNIVERSITY CP		1.A	999,506	999,563	03/18/2021
000000-00-0	INTERCONTINENTALEXCHANGE CP		1.A	2,990,006	2,996,092	05/11/2021
8999999	Total - Short-Term Invested Assets (Schedule DA type)			11,079,149	11,085,136	XXX
262006-20-8	AMERICAN HONDA FINANCE CP		1.A	4,494,386	4,496,920	02/05/2021
	BAYLOR SCOTT & WHITE HLD CP		1.A	2,096,678	2,099,496	02/02/2021
	BEIUS CP		1.A	7,993,848	7,998,416	01/15/2021
	DREYFUS GOVERN CASH MGMT INS MONEY MARKE		1.A	38,991	38,991	
	DUKE ENERGY CP		1.A	4,549,433	4,549,659	01/07/2021
	FIDELITY NATL INFO SERV CP		1.A	7,989,266	7,998,211	01/15/2021
	INTERCONTINENTALEXCHANGE CP		1.A	4,499,528	4,499,598	01/05/2021
	MERCY HEALTHCARE SYSTEM CP		1.A	2,997,170	2,999,115	02/01/2021
	MONTANA-DAKOTA UTILITIES CP		1.A	4,388,995	4,399,908	01/04/2021
	MONTANA-DAKOTA UTILITIES CP		1.A	1,999,298	1,999,600	01/08/2021
	RYDER SYSTEMS CP		1.A	5,199,333	5,199,333	01/22/2021
	SINOPEC CENTURY AMERICA CP		1.A	4,182,269	4,196,033	03/24/2021
9199999	Total - Cash Equivalents (Schedule E Part 2 type)			50,429,195	50,475,280	XXX
9999999	Totals			143,288,465	143,305,424	XXX

General Interrogatories:

1. Total activity for the year

Fair Value \$ (26,068,119)

Book/Adjusted Carrying Value \$ (25,902,540)
2. Average balance for the year

Fair Value \$ 153,038,644

Book/Adjusted Carrying Value \$ 153,275,956

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
BRANCH BANKING & TRUST CO. WINSTON-SALEM, NC					4,033,912	XXX
FEDERAL HOME LOAN BANK CINCINNATI, OH					309,521	XXX
FIFTH THIRD BANK CINCINNATI, OH					4,603,479	XXX
GOLDMAN SACHS NEW YORK, NY					(508,918)	XXX
HUNTINGTON BANK COLUMBUS, OH					1,826,732	XXX
JP MORGAN/CHASE NEW YORK, NY					(9,675,181)	XXX
KEYCORP (KEY BANK) CLEVELAND, OH					7,011,582	XXX
M&T BANK BUFFALO, NY					576,332	XXX
0199998 Deposits in ... 3 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX			138,479	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	8,315,938	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX				XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	8,315,938	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
.....						
.....						
.....						
.....						
0599999 Total - Cash	XXX	XXX	0	0	8,315,938	XXX

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

1. January.....	3,918,899	4. April.....	15,206,683	7. July.....	(18,965,713)	10. October.....	6,404,152
2. February.....	13,123,677	5. May.....	12,206,559	8. August.....	14,684,447	11. November.....	49,019,651
3. March.....	6,764,437	6. June.....	35,430,026	9. September.....	5,270,002	12. December.....	8,315,938

SCHEDULE E - PART 2 - CASH EQUIVALENTS

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
	AMERICAN HONDA FINANCE CP		10/27/2020	0.210	01/21/2021	7,496,237	2,888	0
	AMERICAN HONDA FINANCE CP		11/09/2020	0.280	02/05/2021	4,496,920	1,855	0
	ANTHEM INC CP		12/30/2020	0.110	01/06/2021	9,999,786	61	0
	BAYLOR SCOTT & WHITE HLD CP		12/10/2020	0.160	02/02/2021	2,099,496	205	0
	BEMIS CP		12/15/2020	0.230	01/15/2021	13,997,227	1,521	0
	DUKE ENERGY CP		12/23/2020	0.180	01/07/2021	4,549,659	205	0
	Entergy Corp CP		10/27/2020	0.260	01/22/2021	4,996,858	2,383	0
	EVERSOURCE ENERGY CP		12/29/2020	0.140	01/05/2021	9,999,728	117	0
	FIDELITY NATL INFO SERV CP		12/17/2020	0.260	01/06/2021	3,999,422	433	0
	FIDELITY NATL INFO SERV CP		12/23/2020	0.350	01/15/2021	7,998,211	700	0
	HYUNDA CP		10/27/2020	0.250	01/13/2021	7,495,937	3,438	0
	INTERCONTINENTALEXCHANGE CP		12/22/2020	0.230	01/05/2021	4,499,598	288	0
	INTERCONTINENTALEXCHANGE CP		11/12/2020	0.220	01/13/2021	3,998,484	1,222	0
	MERCY HEALTHCARE SYSTEM CP		12/04/2020	0.180	02/01/2021	2,999,115	420	0
	MONTANA-DAKOTA UTILITIES CP		12/30/2020	0.150	01/04/2021	4,399,908	37	0
	MONTANA-DAKOTA UTILITIES CP		12/03/2020	0.200	01/08/2021	1,999,600	322	0
	ORANGE AND ROCK UTIL CP		12/21/2020	0.160	01/05/2021	249,983	12	0
	RYDER SYSTEMS CP		12/31/2020	0.210	01/22/2021	5,199,333	30	0
	SINOPEC CENTURY AMERICA CP		12/29/2020	0.400	03/24/2021	4,196,033	140	0
	SOUTH JERSEY GAS COMPANY CP		12/21/2020	0.200	01/04/2021	1,999,844	122	0
	SO PUB SERV CP		12/31/2020	0.200	01/07/2021	9,999,611	56	0
	TRANSCANADA PIPELINE USA CP		12/11/2020	0.230	01/14/2021	7,997,809	1,353	0
	VII CREDIT INC CP		12/14/2020	0.240	01/13/2021	4,103,179	492	0
	NATL GRID PLC CP		10/27/2020	0.270	01/25/2021	7,494,938	3,713	0
3299999.	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					136,266,916	22,013	0
3899999.	Total - Industrial and Miscellaneous (Unaffiliated) Bonds					136,266,916	22,013	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	835
6599999.	Subtotal - Unaffiliated Bank Loans					0	0	0
7699999.	Total - Issuer Obligations					136,266,916	22,013	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					136,266,916	22,013	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD	01/01/2020	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		12/31/2020	0.000		74,890,246	0	544
8699999.	Subtotal - All Other Money Market Mutual Funds					74,890,246	0	544
8899999.	Total Cash Equivalents					2		

[illegible]

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
	Type of Deposit	Purpose of Deposit	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama	AL					
2. Alaska	AK					
3. Arizona	AZ					
4. Arkansas	AR	B Protection of "all" policy hld	109,781	109,622		
5. California	CA					
6. Colorado	CO					
7. Connecticut	CT					
8. Delaware	DE					
9. District of Columbia	DC					
10. Florida	FL					
11. Georgia	GA	S Protection of policyholders			30,000	30,000
12. Hawaii	HI					
13. Idaho	ID					
14. Illinois	IL					
15. Indiana	IN					
16. Iowa	IA					
17. Kansas	KS					
18. Kentucky	KY					
19. Louisiana	LA					
20. Maine	ME					
21. Maryland	MD					
22. Massachusetts	MA	B Protection of "all" policy hld	109,781	109,622		
23. Michigan	MI					
24. Minnesota	MN					
25. Mississippi	MS					
26. Missouri	MO					
27. Montana	MT					
28. Nebraska	NE					
29. Nevada	NV	B Protection of "all" policy hld	209,582	209,278		
30. New Hampshire	NH					
31. New Jersey	NJ					
32. New Mexico	NM	B Protection of "all" policy hld	224,552	224,227		
33. New York	NY					
34. North Carolina	NC	B Protection of "all" policy hld	505,671	505,976		
35. North Dakota	ND					
36. Ohio	OH	B Protection of "all" policy hld	4,515,488	5,158,125		
37. Oklahoma	OK					
38. Oregon	OR					
39. Pennsylvania	PA					
40. Rhode Island	RI					
41. South Carolina	SC					
42. South Dakota	SD					
43. Tennessee	TN					
44. Texas	TX					
45. Utah	UT					
46. Vermont	VT					
47. Virginia	VA					
48. Washington	WA					
49. West Virginia	WV					
50. Wisconsin	WI					
51. Wyoming	WY					
52. American Samoa	AS					
53. Guam	GU					
54. Puerto Rico	PR					
55. U.S. Virgin Islands	VI					
56. Northern Mariana Islands	MP					
57. Canada	CAN					
58. Aggregate Alien and Other	OT	XXX	0	0	0	0
59. Subtotal	XXX	XXX	5,674,855	6,316,850	30,000	30,000
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0