



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

QUARTERLY STATEMENT

AS OF MARCH 31, 2021
OF THE CONDITION AND AFFAIRS OF THE

Integrity Life Insurance Company

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

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

Country of Domicile United States of America

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

Incorporated/Organized 05/03/1966 Commenced Business 05/25/1966

Statutory Home Office 400 Broadway, Cincinnati, OH, US 45202
(Street and Number) (City or Town, State, Country and Zip Code)

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

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

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

Internet Website Address www.integritylife.com

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

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Ohio
County of Hamilton SS:

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

Jill Tripp McGruder
President & CEO

Edward Joseph Babbitt
Secretary

Wade Matthew Fugate
VP and Controller

Subscribed and sworn to before me this
23rd day of April, 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.....

STATEMENT AS OF MARCH 31, 2021 OF THE Integrity Life Insurance Company

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	5,323,370,976		5,323,370,976	5,293,940,823
2. Stocks:				
2.1 Preferred stocks	20,680,161		20,680,161	23,145,776
2.2 Common stocks	1,016,484,653		1,016,484,653	882,000,799
3. Mortgage loans on real estate:				
3.1 First liens	667,437,050		667,437,050	653,394,117
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)			0	
4.2 Properties held for the production of income (less \$ encumbrances)			0	
4.3 Properties held for sale (less \$ encumbrances)			0	
5. Cash (\$ (6,469,973)), cash equivalents (\$ 110,464,848) and short-term investments (\$ 10,085,865)	114,080,740		114,080,740	237,677,953
6. Contract loans (including \$ premium notes)	106,312,805		106,312,805	107,461,385
7. Derivatives	127,556,405		127,556,405	118,078,777
8. Other invested assets	313,955,666	707,706	313,247,960	325,436,748
9. Receivables for securities	8,453,285		8,453,285	1,384,203
10. Securities lending reinvested collateral assets	95,498,271		95,498,271	11,622,441
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	7,793,830,012	707,706	7,793,122,306	7,654,143,022
13. Title plants less \$ charged off (for Title insurers only)			0	
14. Investment income due and accrued	52,573,540		52,573,540	48,327,919
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection			0	
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)			0	
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	6,017		6,017	6,017
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	355,539		355,539	230,547
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	
18.2 Net deferred tax asset	8,697,847		8,697,847	13,239,991
19. Guaranty funds receivable or on deposit	20,077		20,077	20,077
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets (\$)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	939,566		939,566	133,912
24. Health care (\$) and other amounts receivable	827,122	98,185	728,937	543,543
25. Aggregate write-ins for other than invested assets	2,063,608	0	2,063,608	2,065,286
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	7,859,313,328	805,891	7,858,507,437	7,718,710,314
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	2,079,240,874		2,079,240,874	2,096,011,165
28. Total (Lines 26 and 27)	9,938,554,202	805,891	9,937,748,311	9,814,721,479
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. CSV Company Owned Life Insurance	2,063,608		2,063,608	2,065,286
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,063,608	0	2,063,608	2,065,286

STATEMENT AS OF MARCH 31, 2021 OF THE Integrity Life Insurance Company
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ 5,012,353,030 less \$ included in Line 6.3 (including \$ 1,070,927 Modco Reserve).....	5,012,353,030	4,999,624,121
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve).....	960,013,142	1,006,680,046
3. Liability for deposit-type contracts (including \$ Modco Reserve).....	.238,358	215,129
4. Contract claims:		
4.1 Life .....	.238,358	215,129
4.2 Accident and health		
5. Policyholders' dividends/refunds to members \$ and coupons \$ due and unpaid		
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ Modco).....		
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ Modco).....		
6.3 Coupons and similar benefits (including \$ Modco).....		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$ accident and health premiums		
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of \$ accident and health experience rating refunds of which \$ 0 is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including \$ 58,583 assumed and \$ ceded	58,583	.186,955
9.4 Interest Maintenance Reserve	16,818,484	15,382,023
10. Commissions to agents due or accrued-life and annuity contracts \$ 702,998 ,accident and health \$ and deposit-type contract funds \$	702,998	.707,392
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued .....	.213,215	252,427
13. Transfers to Separate Accounts due or accrued (net) (including \$ (29,431,293) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(22,895,173)	(35,058,134)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes .....	.893,408	886,950
15.1 Current federal and foreign income taxes, including \$ 3,358,821 on realized capital gains (losses)	5,147,702	14,991,544
15.2 Net deferred tax liability		
16. Unearned investment income .....	.32	.72
17. Amounts withheld or retained by reporting entity as agent or trustee	2,013,258	1,986,429
18. Amounts held for agents' account, including \$ agents' credit balances	7,489,905	5,241,216
19. Remittances and items not allocated		
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money \$ and interest thereon \$		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	181,141,819	162,063,791
24.02 Reinsurance in unauthorized and certified (\$) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers	2,661,130	1,726,066
24.04 Payable to parent, subsidiaries and affiliates		
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives .....	.45,668,491	.46,445,222
24.09 Payable for securities .....	.13,201,118	.811,937
24.10 Payable for securities lending	239,639,404	139,143,433
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	70,070,087	55,125,998
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	6,535,428,991	6,416,412,617
27. From Separate Accounts Statement	2,079,240,874	2,096,011,165
28. Total liabilities (Lines 26 and 27)	8,614,669,865	8,512,423,782
29. Common capital stock	3,000,000	3,000,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds .....	.0	.0
32. Surplus notes		
33. Gross paid in and contributed surplus	908,163,872	908,163,872
34. Aggregate write-ins for special surplus funds .....	.0	.0
35. Unassigned funds (surplus)	411,914,574	391,133,825
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 \$)		
36.2 shares preferred (value included in Line 30 \$)		
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement)	1,320,078,446	1,299,297,697
38. Totals of Lines 29, 30 and 37	1,323,078,446	1,302,297,697
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	9,937,748,311	9,814,721,479
DETAILS OF WRITE-INS		
2501. Payable for Collateral on Derivatives .....	.69,650,000	54,550,000
2502. Uncashed drafts and checks that are pending escheatment to the state .....	.420,087	.575,998
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page .....	.0	.0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	70,070,087	55,125,998
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page .....	.0	.0
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above) .....	.0	.0
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page .....	.0	.0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) .....	.0	.0

STATEMENT AS OF MARCH 31, 2021 OF THE Integrity Life Insurance Company
SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	79,811,642	99,749,428	340,139,204
2. Considerations for supplementary contracts with life contingencies	5,414,960	3,483,571	5,612,747
3. Net investment income	72,987,281	67,820,711	261,248,158
4. Amortization of Interest Maintenance Reserve (IMR)	1,988,303	1,040,958	3,426,144
5. Separate Accounts net gain from operations excluding unrealized gains or losses	(915)	(636)	(2,438)
6. Commissions and expense allowances on reinsurance ceded	71,364	(14,137)	(23,607)
7. Reserve adjustments on reinsurance ceded			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	4,547,972	4,073,927	16,530,801
8.2 Charges and fees for deposit-type contracts	713,138	658,703	2,607,322
8.3 Aggregate write-ins for miscellaneous income			
9. Totals (Lines 1 to 8.3)	165,533,745	176,812,525	629,538,331
10. Death benefits	3,996,755	4,661,079	10,571,386
11. Matured endowments (excluding guaranteed annual pure endowments)			
12. Annuity benefits	83,913,391	77,225,513	306,709,028
13. Disability benefits and benefits under accident and health contracts			
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	80,649,040	91,072,501	302,825,418
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	4,357,912	7,261,579	18,398,922
18. Payments on supplementary contracts with life contingencies	1,984,431	1,772,467	7,402,894
19. Increase in aggregate reserves for life and accident and health contracts	12,819,991	865,654	61,378,067
20. Totals (Lines 10 to 19)	187,721,520	182,858,793	707,285,715
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	5,314,478	6,215,237	22,760,917
22. Commissions and expense allowances on reinsurance assumed	2,843	3,083	11,991
23. General insurance expenses and fraternal expenses	10,496,454	11,136,651	40,398,475
24. Insurance taxes, licenses and fees, excluding federal income taxes	1,015,478	1,020,303	3,798,809
25. Increase in loading on deferred and uncollected premiums			
26. Net transfers to or (from) Separate Accounts net of reinsurance	(48,983,278)	(57,022,798)	(199,118,973)
27. Aggregate write-ins for deductions	418,601	1,101,537	2,740,633
28. Totals (Lines 20 to 27)	155,986,096	145,312,806	577,877,567
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	9,547,649	31,499,719	51,660,764
30. Dividends to policyholders and refunds to members			
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	9,547,649	31,499,719	51,660,764
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	1,788,881	2,474,537	10,439,730
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	7,758,768	29,025,182	41,221,034
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 2,448,441 (excluding taxes of \$ 910,380 transferred to the IMR)	843,112	20,065,494	45,119,535
35. Net income (Line 33 plus Line 34)	8,601,880	49,090,676	86,340,569
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	1,302,297,697	1,271,343,713	1,271,343,713
37. Net income (Line 35)	8,601,880	49,090,676	86,340,569
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 6,598,670	29,201,565	(142,600,728)	(58,415,481)
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	2,056,526	(3,429,996)	1,474,449
41. Change in nonadmitted assets	1,371	(5,341,798)	181,237
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			5,097,477
44. Change in asset valuation reserve	(19,078,028)	81,602,447	(3,713,935)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement	(2,565)	(4,200)	(10,332)
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles		0	
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in	0	0	0
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders	0	0	0
53. Aggregate write-ins for gains and losses in surplus	20,780,749	(20,683,599)	30,953,984
54. Net change in capital and surplus for the year (Lines 37 through 53)	1,323,078,446	1,250,660,114	1,302,297,697
55. Capital and surplus, as of statement date (Lines 36 + 54)			
DETAILS OF WRITE-INS			
08.301. Administrative Service Fees	699,331	635,261	2,534,411
08.302. Other Fee Income	13,807	23,442	72,911
08.303.			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	713,138	658,703	2,607,322
2701. Pension Expense	376,798	305,526	1,222,710
2702. Securities Lending Interest Expense	121,200	810,618	1,586,219
2703. Reserve Adjustment	(80,937)	(14,810)	(70,055)
2798. Summary of remaining write-ins for Line 27 from overflow page	1,540	203	1,759
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	418,601	1,101,537	2,740,633
5301.			
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	0	0	0

STATEMENT AS OF MARCH 31, 2021 OF THE Integrity Life Insurance Company
CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	85,226,602	103,232,999	345,751,951
2. Net investment income	61,890,072	68,798,596	278,131,771
3. Miscellaneous income	5,135,203	4,523,991	18,905,138
4. Total (Lines 1 to 3)	152,251,877	176,555,586	642,788,860
5. Benefit and loss related payments	175,026,390	181,696,858	645,873,014
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(61,143,674)	(71,588,265)	(201,792,327)
7. Commissions, expenses paid and aggregate write-ins for deductions	17,283,326	19,275,740	69,148,787
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)	11,333,433	14,991,544	5,623,285
10. Total (Lines 5 through 9)	146,157,586	135,007,618	518,397,173
11. Net cash from operations (Line 4 minus Line 10)	6,094,291	41,547,968	124,391,687
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	260,861,014	182,986,436	875,892,759
12.2 Stocks	20,797,922	19,513,830	245,053,388
12.3 Mortgage loans	2,855,373	30,183,199	42,209,684
12.4 Real estate	0	0	0
12.5 Other invested assets	8,459,423	5,401,568	21,227,294
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	20,852	62,701	71,426
12.7 Miscellaneous proceeds	12,389,181	7,027,157	2,866,405
12.8 Total investment proceeds (Lines 12.1 to 12.7)	305,383,765	245,174,891	1,187,320,956
13. Cost of investments acquired (long-term only):			
13.1 Bonds	291,232,842	304,439,910	842,447,763
13.2 Stocks	106,738,262	46,197,422	229,301,234
13.3 Mortgage loans	16,898,306	6,884,513	27,308,400
13.4 Real estate	0	0	0
13.5 Other invested assets	1,370,261	4,206,915	51,119,204
13.6 Miscellaneous applications	95,676,988	7,924,046	32,851,112
13.7 Total investments acquired (Lines 13.1 to 13.6)	511,916,659	369,652,806	1,183,027,713
14. Net increase (or decrease) in contract loans and premium notes	(1,148,580)	401,714	2,341,534
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(205,384,314)	(124,879,629)	1,951,709
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(46,666,904)	(73,657,134)	(117,391,352)
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	122,359,714	(31,093,920)	(25,604,773)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	75,692,810	(104,751,054)	(142,996,125)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(123,597,213)	(188,082,715)	(16,652,729)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	237,677,953	254,330,682	254,330,682
19.2 End of period (Line 18 plus Line 19.1)	114,080,740	66,247,967	237,677,953

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

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

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			0
2. Ordinary life insurance	122,283	103,115	395,102
3. Ordinary individual annuities	79,721,446	99,663,703	339,811,292
4. Credit life (group and individual)			0
5. Group life insurance			0
6. Group annuities			0
7. A & H - group			0
8. A & H - credit (group and individual)			0
9. A & H - other			0
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	79,843,729	99,766,818	340,206,394
12. Fraternal (Fraternal Benefit Societies Only)			0
13. Subtotal (Lines 11 through 12)	79,843,729	99,766,818	340,206,394
14. Deposit-type contracts	862,830,668	1,098,950,231	4,418,359,762
15. Total (Lines 13 and 14)	942,674,397	1,198,717,049	4,758,566,156
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

STATEMENT AS OF MARCH 31, 2021 OF THE Integrity Life Insurance Company

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

The Department recognizes only statutory accounting practices prescribed or permitted by the state of Ohio for determining and reporting the financial condition and results of operations of an insurance company. The National Association of Insurance Commissioners' (NAIC) Accounting Practices and Procedures manual, (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the state of Ohio. The Department has the right to permit other specific practices that deviate from prescribed practices.

Ohio Administrative Code 3901-1-67, *Alternative derivative and reserve accounting practices*, allows the Company to follow a prescribed practice related to its derivative instruments purchased to hedge indexed products. The Company elected to adopt this practice effective January 1, 2021. In accordance with the practice, the Company has included unrealized and realized capital gains (losses) associated with these derivative instruments in net investment income. Only unrealized capital gains (losses) included in net investment income had an impact on the statutory net income.

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

		SSAP #	F/S Page	F/S Line #	2021	2020
NET INCOME						
(1) State basis (Page 4, Line 35, Columns 1 & 2)		xxx	xxx	xxx	8,601,880	86,340,569
(2) State Prescribed Practices that increase/(decrease) NAIC SAP						
Derivatives to hedge indexed products		86	4	3	11,005,596	—
(3) State Permitted Practices that increase/(decrease) NAIC SAP					—	—
(4) NAIC SAP (1-2-3=4)		xxx	xxx	xxx	<u>(2,403,716)</u>	<u>86,340,569</u>
SURPLUS						
(5) State basis (Page 3, Line 38, Columns 1 & 2)		xxx	xxx	xxx	1,323,078,446	1,302,297,697
(6) State Prescribed Practices that increase/(decrease) NAIC SAP					—	—
(7) State Permitted Practices that increase/(decrease) NAIC SAP					—	—
(8) NAIC SAP (5-6-7=8)		xxx	xxx	xxx	<u>1,323,078,446</u>	<u>1,302,297,697</u>

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

No Change.

C. Accounting Policy

(2) Not applicable.

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

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

2. Accounting Changes and Correction of Errors

The Company did not have any accounting changes in 2021.

3. Business Combinations and Goodwill. No Change.

4. Discontinued Operations. No Change.

5. Investments

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

STATEMENT AS OF MARCH 31, 2021 OF THE Integrity Life Insurance Company

- B. Debt Restructuring. None.
- C. Reverse Mortgages. None.
- D. Loan-Backed Securities
 - (1) Prepayment assumptions are derived from Bloomberg and broker dealer prepayment models or from empirical data.
 - (2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the three month period ended March 31, 2021, due to the intent to sell the security or the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis of the security.
 - (3) The Company had no loan-backed and structured security with a recognized other-than-temporary impairment, for the three month period ended March 31, 2021, where the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

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

- (4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of March 31, 2021:
 - a. The aggregate amount of unrealized losses:

1. Less than 12 Months	\$ 3,435,609
2. 12 Months or Longer	\$ 1,452,278
 - b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months	\$ 224,891,124
2. 12 Months or Longer	\$ 106,671,842
- (5) The Company monitors investments to determine if there has been an other-than temporary decline in fair value. Factors management considers for each identified security include the following:
 - a. the length of time and the extent to which the fair value is below the book/adjusted carry value;
 - b. the financial condition and near term prospects of the issuer, including specific events that may affect its operations;
 - c. for equity securities and debt securities with credit related declines in fair value, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
 - d. for debt securities with interest related declines in fair value, the Company's intent to sell the security before recovery of its book/adjusted carry value;
 - e. for loan-backed securities, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
 - f. for loan-backed securities, the Company's intent to sell the security before recovery of its book/adjusted carry value.

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

- E. Dollar Repurchase Agreements and/or Securities Lending Transactions
 - (3) Collateral Received
 - b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged is \$258.8 million.
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing. No Change.
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing. No Change.
- H. Repurchase Agreements Transactions Accounted for as a Sale. No Change.
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale. No Change.
- J. Real Estate. No Change.
- K. Low Income Housing Tax Credit Property Investments. No significant holdings. No Change.

STATEMENT AS OF MARCH 31, 2021 OF THE Integrity Life Insurance Company

L. Restricted Assets. No Change.

M. Working Capital Finance Investments. None.

N. Offsetting and Netting of Assets and Liabilities

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

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1) Assets			
Derivative Instrument	127,556,406	—	127,556,406

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

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(2) Liabilities			
Derivative Instrument	(45,668,494)	—	(45,668,494)

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

O. 5* Securities. No Change.

P. Short Sales. None.

Q. Prepayment Penalty and Acceleration Fees. None.

R. Reporting Entity's Share of Cash Pool by Asset type. None.

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

7. Investment Income. No Change.

8. Derivative Instruments. No Change.

9. Income Taxes. No Change.

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

STATEMENT AS OF MARCH 31, 2021 OF THE Integrity Life Insurance Company

11. Debt.

b. FHLB (Federal Home Loan Bank) Agreements.

(1) The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. It is part of the Company's strategy to utilize these funds to increase profitability. The Company has determined the actual/estimated maximum borrowing capacity as \$650.0 million. The Company calculated this amount after a review of its pledgeable assets (both pledged and unpledged) and after applying the respective FHLB borrowing haircuts.

(2) FHLB Capital Stock

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	15,862,975	15,862,975	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	25,507,868	25,507,868	—
(d) Excess Stock	476,756	476,756	—
(e) Aggregate Total (a+b+c+d)	41,847,599	41,847,599	—
Actual or estimated Borrowing Capacity as (f) Determined by the Insurer	650,000,000	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	15,862,975	15,862,975	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	19,971,325	19,971,325	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	35,834,300	35,834,300	—
Actual or estimated Borrowing Capacity as (f) Determined by the Insurer	770,000,000	XXX	XXX

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

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

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

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

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

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	869,410,643	827,899,268	649,869,787
2. Current Year General Account Total Collateral Pledged	869,410,643	827,899,268	649,869,787
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	901,470,792	850,092,325	690,950,887

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

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

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

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

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	890,980,480	841,919,129	670,464,187
2. Current Year General Account Maximum Collateral Pledged	890,980,480	841,919,129	670,464,187
3. Current Year Separate Accounts Maximum Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	967,263,714	926,840,217	743,936,687

STATEMENT AS OF MARCH 31, 2021 OF THE Integrity Life Insurance Company

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	649,869,787	649,869,787	—	645,866,370
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	649,869,787	649,869,787	—	645,866,370
2. Prior Year-end				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	690,950,887	690,950,887	—	686,257,757
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	690,950,887	690,950,887	—	686,257,757

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	—	—	—
2. Funding Agreements	670,464,187	670,464,187	—
3. Other	—	—	—
4. Aggregate Total (1+2+3)	670,464,187	670,464,187	—

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

c. FHLB - Prepayment Obligations

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

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

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

A. Defined Benefit Plan

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

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

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

15. Leases. No Change.

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

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

B. (2) Not applicable.

(4) Not applicable.

C. Wash Sales. No Change.

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

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

STATEMENT AS OF MARCH 31, 2021 OF THE Integrity Life Insurance Company

20. Fair Value Measurements

A.

(1) Fair Value Measurements at March 31, 2021

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds: RMBS	—	216,647	—	—	216,647
Common stock: Unaffiliated	527,476,879	—	—	9,587,277	537,064,156
Common stock: Mutual funds	90,105,804	—	—	—	90,105,804
Derivative assets: Options, purchased	—	52,580,042	73,225,059	—	125,805,101
Derivative assets: Stock warrants	—	81,366	—	—	81,366
Derivative assets: Futures	1,669,938	—	—	—	1,669,938
Separate account assets*	912,105,977	52,859	—	—	912,158,836
Total assets at fair value	1,531,358,598	52,930,914	73,225,059	9,587,277	1,667,101,848

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value					
Derivative liabilities: Options, written	—	(45,668,491)	—	—	(45,668,491)
Total liabilities at fair value	—	(45,668,491)	—	—	(45,668,491)

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

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

Quarter Ended at 03/31/2021

Description	Beginning Balance at 01/01/2021	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 03/31/2021
a. Assets										
Derivative assets: Options, purchased	62,442,930	—	—	(144,327)	11,124,524	5,179,878	—	—	(5,377,946)	73,225,059
Total Assets	62,442,930	—	—	(144,327)	11,124,524	5,179,878	—	—	(5,377,946)	73,225,059

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

(4) Investments in Level 2 include below investment grade residential mortgage-backed securities initially rated NAIC 6. The residential mortgage-backed securities represent subordinated tranches in securitization trusts containing residential mortgage loans originated in 2006. The Company determined fair value as of the balance sheet date through the use of the third-party pricing services utilizing market observable inputs.

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

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

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

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

B. Not applicable.

STATEMENT AS OF MARCH 31, 2021 OF THE Integrity Life Insurance Company

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	5,718,342,197	5,323,370,976	29,992,800	5,680,540,732	7,808,665	—	—
Common stock: Unaffiliated**	578,901,756	578,901,756	569,314,479	—	—	9,587,277	—
Common stock: Mutual funds	90,105,804	90,105,804	90,105,804	—	—	—	—
Preferred stock	21,563,310	20,680,161	—	21,563,310	—	—	—
Mortgage loans	691,426,468	667,437,050	—	—	691,426,468	—	—
Cash, cash equivalents, & short-term investments	114,096,316	114,080,740	114,096,316	—	—	—	—
Other invested assets: Surplus notes	20,818,367	16,003,228	—	20,818,367	—	—	—
Securities lending reinvested collateral assets	95,498,271	95,498,271	95,498,271	—	—	—	—
Derivative assets	127,556,405	127,556,405	1,669,938	52,661,408	73,225,059	—	—
Separate account assets	2,148,873,932	2,062,465,752	911,024,803	1,210,681,018	27,168,111	—	—
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(1,603,597,591)	(1,516,482,005)	—	—	(1,603,597,591)	—	—
Fixed-indexed annuity contracts	(2,035,050,461)	(1,989,012,205)	—	—	(2,035,050,461)	—	—
Derivative liabilities	(45,668,491)	(45,668,491)	—	(45,668,491)	—	—	—
Cash collateral payable	(69,650,000)	(69,650,000)	—	(69,650,000)	—	—	—
Separate account liabilities*	(1,301,370,555)	(1,147,894,517)	—	—	(1,301,370,555)	—	—
Securities lending liability	(239,639,404)	(239,639,404)	—	(239,639,404)	—	—	—

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

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

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

Debt Securities, Surplus Notes, and Equity Securities

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

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

Mortgage Loans

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

Cash, Cash Equivalents and Short-Term Investments

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

Derivative Instruments

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

Securities Lending Reinvested Collateral Assets

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

Assets Held in Separate Accounts

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

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

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

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

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

Cash Collateral Payable

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

Securities Lending Liability

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

Separate Account Liabilities

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

- D. Not applicable.
- E. Assets that use a net asset value (NAV) as a practical expedient consists of an investment in a business development corporation as defined by the Investment Company Act of 1940. The investment can be sold or transferred with prior consent from the corporation. The NAV for this investment is \$14.97. The Company does not intend to sell any investments utilizing NAV.

21. Other Items.

- C. Other Disclosures

The Company is exposed to risk associated with the ongoing outbreak of coronavirus ("COVID-19") and is actively monitoring developments through governmental briefings and the relevant health authorities. The effects of the outbreak on the Company are uncertain and difficult to predict, as the situation continues to evolve. Risks include (but are not limited to) the disruption of business operations due to changing work environments for employees, agents and distributors, and business partners; potential economic hardship of policyholders and issuers of investments held by the Company; and disruptions of product marketing and sales efforts. The Company has business continuity plans in place to mitigate the risks posed to business operations by disruptive incidents such as these..

22. Events Subsequent. No Change.

23. Reinsurance. No Change.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination.

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

STATEMENT AS OF MARCH 31, 2021 OF THE Integrity Life Insurance Company

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

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

STATEMENT AS OF MARCH 31, 2021 OF THE Integrity Life Insurance Company

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

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

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

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

STATEMENT AS OF MARCH 31, 2021 OF THE Integrity Life Insurance Company

(5) ACA Risk Corridors Receivable as of Reporting Date

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

24E(5)d (Column 4) should equal 24E(3)c1 (Column 9)
 24E(5)d (Column 6) should equal 24E(2)c1

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

26. Intercompany Pooling Arrangements. No Change.

27. Structured Settlements. No Change.

28. Health Care Receivables. No Change.

29. Participating Policies. No Change.

30. Premium Deficiency Reserves.. No Change.

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

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

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

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

35. Separate Accounts. No Change.

36. Loss/Claim Adjustment Expenses. No Change.

STATEMENT AS OF MARCH 31, 2021 OF THE Integrity Life Insurance Company
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change: _____

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

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

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

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

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

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

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

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

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

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

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

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

6.4 By what department or departments?
Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

STATEMENT AS OF MARCH 31, 2021 OF THE Integrity Life Insurance Company
GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
12. Amount of real estate and mortgages held in other invested assets in Schedule BA:	\$	13,435,905
13. Amount of real estate and mortgages held in short-term investments:	\$	\$
14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [<input checked="" type="checkbox"/>] No [<input type="checkbox"/>]		
14.2 If yes, please complete the following:		
14.21 Bonds	\$	\$
14.22 Preferred Stock	\$	\$
14.23 Common Stock	\$	\$
14.24 Short-Term Investments	\$	\$
14.25 Mortgage Loans on Real Estate	\$	\$
14.26 All Other	\$	\$
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$	\$
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$	\$
15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [<input checked="" type="checkbox"/>] No [<input type="checkbox"/>]		
15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [<input checked="" type="checkbox"/>] No [<input type="checkbox"/>] N/A [<input type="checkbox"/>] If no, attach a description with this statement.		
16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:		
16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	\$	258,834,363
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	\$	258,799,783
16.3 Total payable for securities lending reported on the liability page.	\$	239,639,404

STATEMENT AS OF MARCH 31, 2021 OF THE Integrity Life Insurance Company
GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

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

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

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

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

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

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

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

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

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

STATEMENT AS OF MARCH 31, 2021 OF THE Integrity Life Insurance Company
GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1	Amount
1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
1.1 Long-Term Mortgages In Good Standing	
1.11 Farm Mortgages	\$
1.12 Residential Mortgages	\$
1.13 Commercial Mortgages	\$
1.14 Total Mortgages in Good Standing	\$
	667,437,050
1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
1.21 Total Mortgages in Good Standing with Restructured Terms.....	\$
1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
1.31 Farm Mortgages	\$
1.32 Residential Mortgages	\$
1.33 Commercial Mortgages	\$
1.34 Total Mortgages with Interest Overdue more than Three Months	\$
	0
1.4 Long-Term Mortgage Loans in Process of Foreclosure	
1.41 Farm Mortgages	\$
1.42 Residential Mortgages	\$
1.43 Commercial Mortgages	\$
1.44 Total Mortgages in Process of Foreclosure	\$
	0
1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	\$
	667,437,050
1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61 Farm Mortgages	\$
1.62 Residential Mortgages	\$
1.63 Commercial Mortgages	\$
1.64 Total Mortgages Foreclosed and Transferred to Real Estate	\$
	0
2. Operating Percentages:	
2.1 A&H loss percent	%
2.2 A&H cost containment percent	%
2.3 A&H expense percent excluding cost containment expenses	%
3.1 Do you act as a custodian for health savings accounts?	Yes [] No [X]
3.2 If yes, please provide the amount of custodial funds held as of the reporting date	\$
3.3 Do you act as an administrator for health savings accounts?	Yes [] No [X]
3.4 If yes, please provide the balance of the funds administered as of the reporting date	\$
4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No []
4.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [] No []

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount
.....

STATEMENT AS OF MARCH 31, 2021 OF THE Integrity Life Insurance Company

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

STATEMENT AS OF MARCH 31, 2021 OF THE Integrity Life Insurance Company
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.	1	Direct Business Only					
		Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
		2 Active Status (a)	3 Life Insurance Premiums				
1. Alabama	AL	L	2,130	1,273,407	0	1,275,537	0
2. Alaska	AK	L	0	49,335	0	49,335	0
3. Arizona	AZ	L	135	1,244,168	0	1,244,303	0
4. Arkansas	AR	L	0	179,475	0	179,475	0
5. California	CA	L	3,049	3,361,479	0	3,364,528	0
6. Colorado	CO	L	1,729	4,138,960	0	4,140,689	0
7. Connecticut	CT	L	26	374,889	0	374,915	0
8. Delaware	DE	L	0	254,000	0	254,000	0
9. District of Columbia	DC	L	0	200,000	0	200,000	0
10. Florida	FL	L	5,666	11,905,624	0	11,911,289	34,662
11. Georgia	GA	L	2,283	976,246	0	978,528	0
12. Hawaii	HI	L	774	81,595	0	82,369	0
13. Idaho	ID	L	39	3,379	0	3,418	0
14. Illinois	IL	L	10,709	2,738,175	0	2,748,884	0
15. Indiana	IN	L	1,295	2,291,606	0	2,292,901	0
16. Iowa	IA	L	7,976	624,945	0	632,922	0
17. Kansas	KS	L	678	371,444	0	372,122	0
18. Kentucky	KY	L	200	3,482,245	0	3,482,446	0
19. Louisiana	LA	L	0	373,479	0	373,479	686,000
20. Maine	ME	L	0	1,837,489	0	1,837,489	183,498
21. Maryland	MD	L	3,504	1,142,029	0	1,145,533	314,143
22. Massachusetts	MA	L	39	765,681	0	765,720	1,203,000
23. Michigan	MI	L	588	2,923,122	0	2,923,710	558,694
24. Minnesota	MN	L	6,776	1,095,432	0	1,102,208	0
25. Mississippi	MS	L	409	331,308	0	331,717	0
26. Missouri	MO	L	1,955	1,011,809	0	1,013,763	0
27. Montana	MT	L	40	0	0	40	0
28. Nebraska	NE	L	3,640	159,531	0	163,171	0
29. Nevada	NV	L	33	11,500	0	11,533	0
30. New Hampshire	NH	L	0	0	0	0	0
31. New Jersey	NJ	L	0	2,536,537	0	2,536,537	335,620
32. New Mexico	NM	L	388	100,000	0	100,388	0
33. New York	NY	N	225	1,173,608	0	1,173,834	0
34. North Carolina	NC	L	(79)	2,741,930	0	2,741,851	203,773
35. North Dakota	ND	L	0	0	0	0	0
36. Ohio	OH	L	26,098	13,767,905	0	13,794,003	857,613,700
37. Oklahoma	OK	L	2,031	524,019	0	526,051	0
38. Oregon	OR	L	83	1,471,080	0	1,471,164	295,603
39. Pennsylvania	PA	L	31,472	5,144,172	0	5,175,643	341,589
40. Rhode Island	RI	L	0	0	0	0	0
41. South Carolina	SC	L	1,984	1,061,886	0	1,063,870	0
42. South Dakota	SD	L	740	14,439	0	15,178	0
43. Tennessee	TN	L	393	983,274	0	983,667	722,480
44. Texas	TX	L	1,548	4,064,917	0	4,066,465	221,039
45. Utah	UT	L	0	100,150	0	100,150	0
46. Vermont	VT	L	0	0	0	0	0
47. Virginia	VA	L	65	1,257,021	0	1,257,086	116,867
48. Washington	WA	L	1,362	379,484	0	380,846	0
49. West Virginia	WV	L	2,056	785,021	0	787,078	0
50. Wisconsin	WI	L	245	404,361	0	404,605	0
51. Wyoming	WY	L	0	0	0	0	0
52. American Samoa	AS	N	0	0	0	0	0
53. Guam	GU	N	0	0	0	0	0
54. Puerto Rico	PR	N	0	0	0	0	0
55. U.S. Virgin Islands	VI	N	0	0	0	0	0
56. Northern Mariana Islands	MP	N	0	0	0	0	0
57. Canada	CAN	N	0	0	0	0	0
58. Aggregate Other Aliens	OT	XXX	0	9,290	0	9,290	0
59. Subtotal		XXX	122,283	79,721,446	0	79,843,729	862,830,668
90. Reporting entity contributions for employee benefits plans		XXX				0	
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX				0	
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX				0	
93. Premium or annuity considerations waived under disability or other contract provisions		XXX				0	
94. Aggregate or other amounts not allocable by State		XXX	0	0	0	0	0
95. Totals (Direct Business)		XXX	122,283	79,721,446	0	79,843,729	862,830,668
96. Plus Reinsurance Assumed		XXX	17,981			17,981	
97. Totals (All Business)		XXX	140,263	79,721,446	0	79,861,710	862,830,668
98. Less Reinsurance Ceded		XXX	50,067			50,067	
99. Totals (All Business) less Reinsurance Ceded		XXX	90,196	79,721,446	0	79,811,643	862,830,668
DETAILS OF WRITE-INS							
58001. Aggregate Other Alien		XXX		9,290		9,290	
58002.		XXX					
58003.		XXX					
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	0	9,290	0	9,290	0
9401.		XXX					
9402.		XXX					
9403.		XXX					
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX	0	0	0	0	0

(a) Active Status Counts:

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

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

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

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

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

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Rela-tionship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(es)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	47-3228849				1373 Lex Road Investor Holdings, LLC	.KY.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000					2014 San Antonio Trust Agreement	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000					2017 Houston Trust Agreement	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	45-5458388				2758 South Main SPE, LLC	.NC.	.N/A.	WS Real Estate Holdings LLC	Ownership	.100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-3013986				309 Holdings, LLC	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.1.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-3013986				309 Holdings, LLC	.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership	.48.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	27-1594103				506 Phelps Holdings, LLC	.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	84-4351262				Alta Preston Residences, LLC	.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	47-1046102				Apex Housing Investor Holdings, LLC	.KY.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	82-1476704				Aravada Kipling Housing Holdings, LLC	.CO.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-3057118				Beardsley Inv. Holdings, LLC	.AZ.	.N/A.	WSLR Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	45-5439068				Belle Housing Investor Holdings, Inc.	.NC.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	82-0887717				BP Summerville Investor Holdings, LLC	.SC.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	45-5458332				BY Apartment Investor Holding, LLC	.MD.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	35-2431972				Canal Senate Apartments LLC	.IN.	.N/A.	WS Real Estate Holdings LLC	Ownership	.100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	82-0894869				Cape Barnstable Investor Holdings, LLC	.MA.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-8819502				Carmel Holdings, LLC	.IN.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-5862349				Carmel Hotel, LLC	.IN.	.N/A.	Carmel Holdings, LLC	Ownership	.36.26	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1449186				Carthage Senior Housing Ltd	.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	82-4579654				Cedar Park Senior Inv. Holdings, LLC	.TX.	.N/A.	WSLR Holdings LLC	Ownership	.100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-2482456				Cenizo Apts Inv. Holdings, LLC	.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	75-2808126				Centreport Partners LP	.TX.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.25.25	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-4249257				Charlotte Park Investor Holdings, LLC	.NC.	.N/A.	WSLR Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	82-1650525				Chattanooga Southside Housing Investor Holdings, LLC	.TN.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-2810787				Chestnut Healthcare Partners, LP	.TN.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.21.35	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	23-1691523				Cincinnati Analyst Inc	.OH.	.N/A.	Columbus Life Insurance Co	Ownership	.100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-3238622				Cincinnati CBD Holdings, LLC	.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership	.100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	61-1454115				Cincinnati New Markets Fund LLC	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.14.66	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-0434449				Cleveland East Hotel LLC	.OH.	.N/A.	WS CEH LLC	Ownership	.37.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.9937	31-1191427				Columbus Life Insurance Co	.OH.	.IA.	The Western & Southern Life Insurance Co	Ownership	.100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	85-1988953				Courtland Apartments, LLC	.GA.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-3364944				Cove Housing Investor Holdings, LLC	.OR.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	84-2300932				Covington Apt. Holdings, LLC	.AZ.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	46-5593932				Crabtree Common Apt. Investors Holdings, LLC	.NC.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	45-2524597				Cranberry M Hotel Company LLC	.PA.	.N/A.	NP Cranberry Hotel Holdings, LLC	Ownership	.72.52	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	47-3929236				Crossings Apt. Holdings	.UT.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	46-3421289				Dallas City Investor Holdings, LLC	.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-2681473				Day Hill Road Land LLC	.CT.	.N/A.	WS Real Estate Holdings LLC	Ownership	.74.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1498142				Dublin Hotel LLC	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.25.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	47-3945554				Dunvale Investor Holdings, LLC	.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-1200497				Eagle Realty Capital Partners, LLC	.OH.	.N/A.	Eagle Realty Group, LLC	Ownership	.100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1779165				Eagle Realty Group, LLC	.OH.	.N/A.	Western & Southern Investment Holdings LLC	Ownership	.100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1779151				Eagle Realty Investments, Inc	.OH.	.N/A.	Eagle Realty Group, LLC	Ownership	.100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	82-1940957				Eagle Rose Apt. Holdings, LLC	.NY.	.N/A.	The Western & Southern Life Insurance Co	Ownership	.2.50	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	47-1596551				East Denver Investor Holdings, LLC	.CO.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH.	.N/A.	Integrity Life Insurance Co	Ownership	.33.35	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH.	.N/A.	National Integrity Life Insurance Co	Ownership	.16.88	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH.	.N/A.	The Lafayette Life Insurance Co	Ownership	.26.22	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH.	.N/A.	Western-Southern Life Assurance Co	Ownership	.22.98	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	45-5350091				Flat Apts. Investor Holdings, LLC	.IN.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	82-3668056				Flats Springhurst Inv Holdings, LLC	.KY.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	82-1492952				Forsythe Halcyon AA Inv. Holdings, LLC	.MA.	.N/A.	WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Rela-tion-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(es)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	45-0571051				Fort Washington Active Fixed Fund	.OH.	.N/A.	The Western & Southern Life Insurance Co ...	Ownership.	.41.280	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	45-0571051				Fort Washington Active Fixed Fund	.OH.	.N/A.	Integrity Life Insurance Co	Ownership.	.4.340	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	52-2206044				Fort Washington Capital Partners, LLC	.OH.	.N/A.	Fort Washington Investment Advisors, Inc.	Ownership.	.100.000	Western & Southern Mutual Holding Co ...	N.	
.0837	Western-Southern Group	.00003	31-1727947				Fort Washington Flexible Income LLC	.OH.	.N/A.	Integrity Life Insurance Co	Ownership.	.19.350	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00001	31-1727947				Fort Washington Flexible Income LLC	.OH.	.N/A.	The Western & Southern Life Insurance Co ...	Ownership.	.9.670	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00002	31-1727947				Fort Washington Flexible Income LLC	.OH.	.N/A.	Western & Southern Financial Group, Inc. ...	Ownership.	.25.230	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	47-3243974				Fort Washington Global Alpha Domestic Fund LP	.OH.	.N/A.	Western & Southern Financial Group, Inc. ...	Ownership.	.99.990	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	98-1227949				Fort Washington Global Alpha Master Fund LP	.OH.	.N/A.	Fort Washington Global Alpha Domestic Fund LP	Ownership.	.99.470	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH.	.N/A.	Columbus Life Insurance Co	Ownership.	.27.930	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH.	.N/A.	Integrity Life Insurance Co	Ownership.	.5.300	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH.	.N/A.	National Integrity Life Insurance Co	Ownership.	.5.300	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH.	.N/A.	The Western & Southern Life Insurance Co ...	Ownership.	.2.480	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH.	.N/A.	Western-Southern Life Assurance Co	Ownership.	.2.480	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	27-0116330				Fort Washington High Yield Invt LLC II	.OH.	.N/A.	The Western & Southern Life Insurance Co ...	Ownership.	.24.950	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	31-1301863				Fort Washington Investment Advisors, Inc.	.OH.	.N/A.	Western & Southern Investment Holdings LLC	Ownership.	.100.000	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	52-2206041				Fort Washington PE Invest II LP	.OH.	.N/A.	Fort Washington Capital Partners, LLC	Ownership.	.0.500	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	52-2206041				Fort Washington PE Invest II LP	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership.	.99.500	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	31-1727947				Fort Washington PE Invest III LP	.OH.	.N/A.	Fort Washington Capital Partners, LLC	Ownership.	.0.500	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	31-1727947				Fort Washington PE Invest III LP	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership.	.99.500	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	16-1648796				Fort Washington PE Invest IV LP	.OH.	.N/A.	Fort Washington Capital Partners, LLC	Ownership.	.0.500	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	16-1648796				Fort Washington PE Invest IV LP	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership.	.38.320	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	81-1710716				Fort Washington PE Invest IX	.OH.	.N/A.	WPIPEI IX GP, LLC	Ownership.	.0.500	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	81-1710716				Fort Washington PE Invest IX	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership.	.9.180	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	81-1722824				Fort Washington PE Invest IX-B	.OH.	.N/A.	WPIPEI IX GP, LLC	Ownership.	.0.500	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	81-1722824				Fort Washington PE Invest IX-B	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership.	.99.500	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	81-1997777				Fort Washington PE Invest IX-K	.OH.	.N/A.	WPIPEI IX GP, LLC	Ownership.	.0.500	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	20-4568842				Fort Washington PE Invest V LP	.OH.	.N/A.	WPIPEI V GP, LLC	Ownership.	.0.500	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	20-4568842				Fort Washington PE Invest V LP	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership.	.45.790	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	26-1073680				Fort Washington PE Invest VI LP	.OH.	.N/A.	WPIPEI VI GP, LLC	Ownership.	.0.500	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	26-1073680				Fort Washington PE Invest VI LP	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership.	.35.470	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	27-1321348				Fort Washington PE Invest VII LP	.OH.	.N/A.	WPIPEI VII GP, LLC	Ownership.	.0.500	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	27-1321348				Fort Washington PE Invest VII LP	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership.	.30.990	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	35-2485044				Fort Washington PE Invest VIII	.OH.	.N/A.	WPIPEI VIII GP, LLC	Ownership.	.0.500	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	35-2485044				Fort Washington PE Invest VIII	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership.	.4.150	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	32-0418436				Fort Washington PE Invest VIII-B	.OH.	.N/A.	WPIPEI VIII GP, LLC	Ownership.	.0.500	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	32-0418436				Fort Washington PE Invest VIII-B	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership.	.99.500	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	83-1005851				Fort Washington PE Invest X	.OH.	.N/A.	WPIPEI X GP, LLC	Ownership.	.0.500	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	83-1023433				Fort Washington PE Invest X-B	.OH.	.N/A.	WPIPEI X GP, LLC	Ownership.	.0.500	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	83-1023433				Fort Washington PE Invest X-B	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership.	.99.500	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	83-1036934				Fort Washington PE Invest X-S	.OH.	.N/A.	WPIPEI X GP, LLC	Ownership.	.0.500	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	20-5398098				Fort Washington PE Investors V-B, L.P.	.OH.	.N/A.	Fort Washington PE Invest V LP	Ownership.	.87.620	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	20-5398098				Fort Washington PE Investors V-B, L.P.	.OH.	.N/A.	WPIPEI V GP, LLC	Ownership.	.0.500	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	.OH.	.N/A.	Fort Washington PE Invest V LP	Ownership.	.89.590	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	.OH.	.N/A.	WPIPEI V GP, LLC	Ownership.	.0.500	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	26-3806239				Fort Washington PE Opp Fund II, L.P.	.OH.	.N/A.	Fort Washington PE Invest V LP	Ownership.	.6.700	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	26-3806239				Fort Washington PE Opp Fund II, L.P.	.OH.	.N/A.	Fort Washington PE Invest VI LP	Ownership.	.9.840	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	26-3806239				Fort Washington PE Opp Fund II, L.P.	.OH.	.N/A.	Fort Washington PE Invest VII LP	Ownership.	.5.410	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	26-3806239				Fort Washington PE Opp Fund II, L.P.	.OH.	.N/A.	WPIPEO II GP, LLC	Ownership.	.0.500	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	26-3806239				Fort Washington PE Opp Fund II, L.P.	.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership.	.15.170	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	.OH.	.N/A.	Fort Washington PE Invest VII LP	Ownership.	.3.750	Western & Southern Mutual Holding Co ...	N.	
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	.OH.	.N/A.	Fort Washington PE Invest VIII LP	Ownership.	.3.180	Western & Southern Mutual Holding Co ...	N.	

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Rela-tionship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(es)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
0836	Western-Southern Group	00000	90-0989164			Fort Washington PE Opp Fund III, L.P.		OH	NIA	FIPEO III GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	90-0989164			Fort Washington PE Opp Fund III, L.P.		OH	NIA	The Western & Southern Life Insurance Co	Ownership	6.390	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	37-1736757			Fort Washington PE Opp Fund III-B, L.P.		OH	NIA	FIPEO III GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	37-1736757			Fort Washington PE Opp Fund III-B, L.P.		OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	85-1483379			Fort Washington PE Opp Fund IV, L.P.		OH	NIA	FIPEO IV GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	85-1503656			Fort Washington PE Opp Fund IV-B, L.P.		OH	NIA	FIPEO IV GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	85-1503656			Fort Washington PE Opp Fund IV-B, L.P.		OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	N	
0837	Western-Southern Group	00001	85-1521520			Fort Washington PE Opp Fund IV-K, L.P.		OH	NIA	FIPEO IV GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-1922641			Frontage Lodge Investor Holdings, LLC		CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1698272			FIPEI IX GP, LLC		OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-4844372			FIPEI V GP, LLC		OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-1073669			FIPEI VI GP, LLC		OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-1321253			FIPEI VII GP, LLC		OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-3584733			FIPEI VIII GP, LLC		OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-0980611			FIPEI X GP, LLC		OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3806561			FIPEO III GP, LLC		OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-2895522			FIPEO III GP, LLC		OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-4083280			Gallatin Investor Holdings, LLC		TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-3507078			Galleria Investor Holdings, LLC		TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-1553878			Galveston Summerbrooke Apts LLC		TX	NIA	Summerbrooke Holdings LLC	Ownership	52.920	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	43-2081325			Gerber Life Agency, LLC		OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	70939	13-2611847			Gerber Life Insurance Company		NY	IA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-2646906			Golf Countryside Investor Holdings, LLC		FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1670352			Golf Sabal Inv. Holdings, LLC		FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-2495007			Grand Dunes Senior Holdings, LLC		NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-3457194			GS Multifamily Galleria LLC		TX	NIA	Galleria Investor Holdings, LLC	Ownership	57.820	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3525111			GS Yorktown Apt LP		TX	NIA	YT Crossing Holdings, LLC	Ownership	57.820	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3108420			Hearthview Praire Lake Apts LLC		IN	NIA	Prairie Lakes Holdings, LLC	Ownership	62.720	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1328371			IFS Financial Services, Inc.		OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	74780	86-0214103			Integrity Life Insurance Co		RE		The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	34-1826874			IR Mall Associates LTD		FL	NIA	The Western & Southern Life Insurance Co	Ownership	49.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-2358660			Jacksonville Salisbury Apt Holdings, LLC		FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	85-3569568			Jomax Holdings, LLC		FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-1797000			Keller Hicks Inv. Holdings, LLC		TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-4171986			Kissimmee Investor Holdings, LLC		FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-4737222			LaCenterra Apts. Investor Holdings, LLC		TX	NIA	The Western & Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1705445			LaFrontera Holdings, LLC		TX	NIA	WS Real Estate Holdings LLC	Ownership	74.250	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-3004899			Lennox Zionsville Inv. Holdings, LLC		IN	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-230466			Leroy Glen Investment LLC		OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3380015			Linthicum Investor Holdings, LLC		MD	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	35-2123483			LLIA, Inc.		OH	NIA	The Lafayette Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-3826695			Lorraine Senior Inv. Holdings, LLC		FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-2577517			Lytle Park Inn, LLC		OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3966673			Main Hospitality Holdings		OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-4582162			Manchester Semmes Oz Fund, LLC		VA	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-0732275			MC Investor Holdings, LLC		AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-1905557			Mercer Crossing Inv. Holdings, LLC		TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-0743431			Midtown Park Inv. holdings, LLC		TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-5439036			Miller Creek Investor Holdings, LLC		TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-1815218			Monteresso Housing Inv. Holdings, LLC		FL	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	84-2984546			Nashville Hotel JV LLC		TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	75264	16-0958252			National Integrity Life Insurance Co		NY	DS	Integrity Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-5030427			NE Emerson Edgewood, LLC		IN	NIA	The Lafayette Life Insurance Co	Ownership	60.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-1024113			North Braeswood Meritage Holdings LLC		OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	

STATEMENT AS OF MARCH 31, 2021 OF THE Integrity Life Insurance Company

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(es)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	02-0593144			North Pittsburg Hotel LLC		.PA.	.N/A.	WSALD NPH LLC	Ownership.	.37.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	31-1427318			Northeast Cincinnati Hotel LLC		.OH.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	.25.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	45-2914674			NP Cranberry Hotel Holdings, LLC		.PA.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	46-5765100			Olathe Apt. Investor Holdings, LLC		.KS.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	47-1122741			One Kennedy Housing Investor Holdings, LLC		.CT.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	31-1338187			OTR Housing Associates LP		.OH.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	46-1553387			Overland Apartments Investor Holdings, LLC		.KS.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	85-2026987			Park Boulevard Holdings, LLC		.FL.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	81-2515872			Patterson at First Investor Holdings, LLC		.OH.	.N/A.	Integrity Life Insurance Co.	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	20-4322006			PCE LP		.GA.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	.41.90	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	20-4322006			PCE LP		.GA.	.N/A.	Western-Southern Life Assurance Co.	Ownership.	.22.34	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	47-3394236			Perimeter TC Investor Holdings		.GA.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	81-1659568			Pleasanton Hotel Investor Holdings, LLC		.CA.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	26-3167828			Prairie Lakes Holdings, LLC		.IN.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	84-2464002			Prairie Path Apts. Inv. Holdings, LLC		.IL.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	41-3147951			Premium Residential Real Estate Fund II, LP		.NY.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	.2.50	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	82-1507720			Price Willis Lodging Holdings, LLC		.SC.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	34-1988937			Queen City Square LLC		.OH.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	.99.75	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	52-2096076			Race Street Dev Ltd		.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	46-4725907			Railroad Parkside Investor Holdings, LLC		.AL.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	84-3614873			Raleigh Hotel Holding Co., LLC		.NC.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	84-3851930			Rancho Presidio Land Partners, LLC		.CA.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	27-4266774			Randolph Tower Affordable Inv Fund LLC		.IL.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	.99.99	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	82-2188516			Revel Investor Holdings, LLC		.CO.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	80-0246040			Ridgegate Commonwealth Apts LLC		.CO.	.N/A.	Ridgegate Holdings, LLC	Ownership.	.52.92	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	26-3526448			Ridgegate Holdings, LLC		.CO.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	83-0812652			River Hollow Investor Holdings, LLC		.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	81-1266981			Russell Bay Investor Holdings, LLC		.NV.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	81-2260159			San Tan Investor Holdings, LLC		.AZ.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	47-1617717			Settlers Ridge Robinson Investor Holdings, LLC		.PA.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	27-3564950			Seventh & Culvert Garage LLC		.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	26-1554676			Shelbourne Campus Properties LLC		.KY.	.N/A.	Shelbourne Holdings, LLC	Ownership.	.52.92	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	26-1944856			Shelbourne Holdings, LLC		.KY.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	45-4354663			Siena Investor Holding, LLC		.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.69.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	83-2295656			Sixth and Saratoga NW, LLC		.KY.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	46-2930953			Skye Apts Investor Holdings, LLC		.MN.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	61-1328558			Skyport Hotel LLC		.KY.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	.25.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	47-1553152			Sonterra Legacy Investor Holding, LLC		.OH.	.N/A.	2014 San Antonio Trust Agreement	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	83-2948287			South Kirkman Apt. Holdings, LLC		.FL.	.N/A.	WSLR Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	47-2306231			Southside Tunnel Apts. Investor Holdings, LLC		.PA.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	46-2922655			SP Charlotte Apts. Investor Holdings, LLC		.NC.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	81-1827381			Stony Investor Holdings, LLC		.VA.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	81-3538359			Stout Metro Housing Holdings LLC		.IN.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	26-2348581			Summerbrooks Holdings LLC		.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	26-4291356			Sundance Lafrontera Holdings LLC		.TX.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	.62.72	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	83-2672383			Tamiami Senior Inv. Holdings, LLC		.FL.	.N/A.	WSLR Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.65242	35-0457540			The Lafayette Life Insurance Co.		.OH.	.IA.	Western & Southern Financial Group, Inc.	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.70483	31-0487145			The Western & Southern Life Insurance Co.		.OH.	.UDP.	Western & Southern Financial Group, Inc.	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	83-2399724			Three Choctaw AA Inv. Holdings, LLC		.VA.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	83-3418626			Timacuan Apt. Holdings, LLC		.FL.	.N/A.	WSLR Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	31-1394672			Touchstone Advisors, Inc.		.OH.	.N/A.	IFS Financial Services, Inc.	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N	
.0836	Western-Southern Group	.00000	47-6046379			Touchstone Securities, Inc.		.NE.	.N/A.	IFS Financial Services, Inc.	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(es)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	47-5098714			Trevi Apartment Holdings, LLC	.AZ.	.N/A.		WIS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-5542652			Tri-State Fund II Growth LP	.OH.	.N/A.		The Western & Southern Life Insurance Co.	Ownership.	29.840	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-5542652			Tri-State Fund II Growth LP	.OH.	.N/A.		Tri-State Ventures II, LLC	Ownership.	0.500	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1788429			Tri-State Growth Capital Fund LP	.OH.	.N/A.		The Western & Southern Life Insurance Co.	Ownership.	12.500	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1788429			Tri-State Growth Capital Fund LP	.OH.	.N/A.		Tri-State Ventures, LLC	Ownership.	0.631	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-5542563			Tri-State Ventures II, LLC	.OH.	.N/A.		Fort Washington Investment Advisors, Inc.	Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1788428			Tri-State Ventures, LLC	.OH.	.N/A.		Fort Washington Investment Advisors, Inc.	Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	84-2230033			TXFL NNN Office Inv. Holdings,LLC	.OH.	.N/A.		Integrity Life Insurance Co.	Ownership.	14.810	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	84-2230033			TXFL NNN Office Inv. Holdings,LLC	.OH.	.N/A.		National Integrity Life Insurance Co.	Ownership.	14.810	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	84-2230033			TXFL NNN Office Inv. Holdings,LLC	.OH.	.N/A.		The Lafayette Life Insurance Co.	Ownership.	29.630	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	84-2230033			TXFL NNN Office Inv. Holdings,LLC	.OH.	.N/A.		Western-Southern Life Assurance Co.	Ownership.	40.740	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1653922			Union Centre Hotel LLC	.OH.	.N/A.		The Western & Southern Life Insurance Co.	Ownership.	25.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	83-2679115			University Shades Inv. Holdings,LLC	.FL.	.N/A.		WSLR Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	81-4132070			Vernazza Housing Investor Holdings,LLC	.FL.	.N/A.		WIS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	82-2226959			View High Apts Investor Holdings, LLC	.MO.	.N/A.		WIS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	36-4107014			Vining's Trace	.OH.	.N/A.		WIS Real Estate Holdings LLC	Ownership.	99.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	72-1388989			Vulcan Hotel LLC	.AL.	.N/A.		The Western & Southern Life Insurance Co.	Ownership.	25.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	82-1665321			W Apt. Investor Holdings, LLC	.NC.	.N/A.		WIS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-0846576			W&S Brokerage Services, Inc.	.OH.	.N/A.		Western-Southern Life Assurance Co.	Ownership.	100.000	Western & Southern Mutual Holding Co.	Y.	
.0836	Western-Southern Group	.00000	31-1334221			W&S Financial Group Distributors, Inc.	.OH.	.N/A.		Western-Southern Life Assurance Co.	Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	83-1744878			Warm Springs Apt. Holdings, LLC	.NV.	.N/A.		WSLR Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1413821			Western & Southern Agency, Inc.	.OH.	.N/A.		The Western & Southern Life Insurance Co.	Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1732404			Western & Southern Financial Group, Inc.	.OH.	.UPI.		Western & Southern Mutual Holding Co.	Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	06-1804434			Western & Southern Investment Holdings LLC	.OH.	.N/A.		The Western & Southern Life Insurance Co.	Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1732405			Western & Southern Mutual Holding Co.	.OH.	.UPI.		Western & Southern Mutual Holding Co.	Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	92622	31-1000236			Western-Southern Life Assurance Co.	.OH.	.IA.		The Western & Southern Life Insurance Co.	Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1732344			Windsor Hotel LLC	.CT.	.N/A.		The Western & Southern Life Insurance Co.	Ownership.	25.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	81-4930979			WL Apartments Holdings, LLC	.OH.	.N/A.		2017 Houston Trust Agreement	Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1317879			Wright Exec Hotel LTD Partners	.OH.	.N/A.		The Western & Southern Life Insurance Co.	Ownership.	60.490	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	61-1182451			WS Airport Exchange GP LLC	.KY.	.N/A.		WS Real Estate Holdings LLC	Ownership.	74.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-2820067			WS CEH LLC	.OH.	.N/A.		WS Real Estate Holdings LLC	Ownership.	50.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1303229			WS Country Place GP LLC	.GA.	.N/A.		WS Real Estate Holdings LLC	Ownership.	90.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	61-0998084			WS Lookout JV LLC	.KY.	.N/A.		The Western & Southern Life Insurance Co.	Ownership.	50.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	06-1804432			WS Real Estate Holdings LLC	.OH.	.N/A.		The Western & Southern Life Insurance Co.	Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-1515960			WSA Commons LLC	.GA.	.N/A.		The Western & Southern Life Insurance Co.	Ownership.	50.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	33-1058916			WSALD NPH LLC	.PA.	.N/A.		WS Real Estate Holdings LLC	Ownership.	50.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-0360272			WSL Partners LP	.OH.	.N/A.		Fort Washington Capital Partners, LLC	Ownership.	0.500	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-0360272			WSL Partners LP	.OH.	.N/A.		The Western & Southern Life Insurance Co.	Ownership.	95.500	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-8843748			WSLR Birmingham	.AL.	.N/A.		WSLR Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-8843635			WSLR Cinti LLC	.OH.	.N/A.		WSLR Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-8843645			WSLR Columbus LLC	.OH.	.N/A.		WSLR Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-8843653			WSLR Dallas LLC	.TX.	.N/A.		WSLR Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-8843767			WSLR Hartford LLC	.CT.	.N/A.		WSLR Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-8843577			WSLR Holdings LLC	.OH.	.N/A.		The Western & Southern Life Insurance Co.	Ownership.	24.490	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-8843962			WSLR Skypoint LLC	.KY.	.N/A.		WSLR Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-8843814			WSLR Union LLC	.OH.	.N/A.		WSLR Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	26-3526711			YT Crossing Holdings, LLC	.TX.	.N/A.		WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co.	N.	

Asterisk	Explanation

STATEMENT AS OF MARCH 31, 2021 OF THE Integrity Life Insurance Company

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

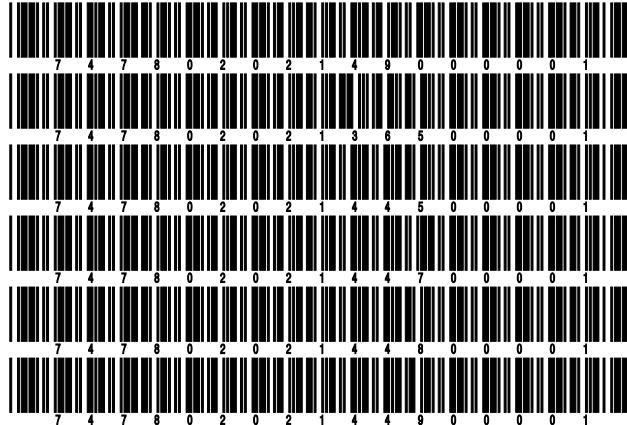
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required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

Explanation:

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

Bar Code:

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



STATEMENT AS OF MARCH 31, 2021 OF THE Integrity Life Insurance Company
OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Miscellaneous Expense	1,540	203	1,759
2797. Summary of remaining write-ins for Line 27 from overflow page	1,540	203	1,759

SCHEDULE A - VERIFICATION

Real Estate

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

NONE**SCHEDULE B - VERIFICATION**

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	653,394,121	.668,295,405
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	14,000,000	1,000,000
2.2 Additional investment made after acquisition	2,898,306	26,308,400
3. Capitalized deferred interest and other		0
4. Accrual of discount		0
5. Unrealized valuation increase (decrease)		0
6. Total gain (loss) on disposals		0
7. Deduct amounts received on disposals	2,855,373	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		0
10. Deduct current year's other than temporary impairment recognized		0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	667,437,054	.653,394,121
12. Total valuation allowance	667,437,054	.653,394,121
13. Subtotal (Line 11 plus Line 12)	667,437,054	.653,394,121
14. Deduct total nonadmitted amounts		0
15. Statement value at end of current period (Line 13 minus Line 14)	667,437,054	.653,394,121

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	326,147,932	.282,276,525
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	40,000,000
2.2 Additional investment made after acquisition	1,370,261	11,119,204
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	17	66
5. Unrealized valuation increase (decrease)	(5,095,083)	14,736,768
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	8,459,423	21,227,294
8. Deduct amortization of premium and depreciation	4,562	17,689
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other than temporary impairment recognized	3,476	.739,648
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	313,955,666	.326,147,932
12. Deduct total nonadmitted amounts .....	.707,706	.711,182
13. Statement value at end of current period (Line 11 minus Line 12)	313,247,960	.325,436,750

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	6,199,087,383	.6,243,789,656
2. Cost of bonds and stocks acquired	397,971,104	1,071,748,997
3. Accrual of discount	1,125,632	5,316,370
4. Unrealized valuation increase (decrease) .....	.40,353,519	(40,750,626)
5. Total gain (loss) on disposals	9,706,394	.72,241,834
6. Deduct consideration for bonds and stocks disposed of	282,246,148	1,122,770,505
7. Deduct amortization of premium	6,049,321	22,197,828
8. Total foreign exchange change in book/adjusted carrying value		0
9. Deduct current year's other than temporary impairment recognized	0	.10,114,873
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees .....	.587,212	1,824,358
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7+8-9+10) .....	.6,360,535,775	.6,199,087,383
12. Deduct total nonadmitted amounts		0
13. Statement value at end of current period (Line 11 minus Line 12) .....	.6,360,535,775	.6,199,087,383

STATEMENT AS OF MARCH 31, 2021 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	3,096,314,569	153,822,255	353,992,272	13,428,798	2,909,573,350			3,096,314,569
2. NAIC 2 (a)	1,942,795,442	1,279,416,120	1,117,589,599	(22,224,861)	2,082,397,102			1,942,795,442
3. NAIC 3 (a)	276,997,073	29,296,774	13,953,451	6,250,063	298,590,459			276,997,073
4. NAIC 4 (a)	122,337,718	13,290,447	10,075,803	(2,154,378)	123,397,984			122,337,718
5. NAIC 5 (a)	8,975,286	2,495,562	6,019,303	1,608	5,453,153			8,975,286
6. NAIC 6 (a)	962,505	0	123,960	(188,445)	650,100			962,505
7. Total Bonds	5,448,382,593	1,478,321,158	1,501,754,388	(4,887,215)	5,420,062,148	0	0	5,448,382,593
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0			
9. NAIC 2	22,901,476	0	2,465,615	0	20,435,861			22,901,476
10. NAIC 3	244,300	0	0	0	244,300			244,300
11. NAIC 4	0	0	0	0	0			
12. NAIC 5	0	0	0	0	0			
13. NAIC 6	0	0	0	0	0			
14. Total Preferred Stock	23,145,776	0	2,465,615	0	20,680,161	0	0	23,145,776
15. Total Bonds and Preferred Stock	5,471,528,369	1,478,321,158	1,504,220,003	(4,887,215)	5,440,742,309	0	0	5,471,528,369

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

NAIC 1 \$91,093,257 ; NAIC 2 \$5,597,916 ; NAIC 3 \$ NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

STATEMENT AS OF MARCH 31, 2021 OF THE Integrity Life Insurance Company

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	10,085,865	XXX	10,085,865		

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	18,174,851	5,061,867
2. Cost of short-term investments acquired	2,995,625	53,274,604
3. Accrual of discount		0
4. Unrealized valuation increase (decrease)		0
5. Total gain (loss) on disposals	9,871	6,878
6. Deduct consideration received on disposals	11,094,482	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)	10,085,865	18,174,851
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	10,085,865	18,174,851

STATEMENT AS OF MARCH 31, 2021 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	69,536,592
2. Cost Paid/(Consideration Received) on additions	6,511,658
3. Unrealized Valuation increase/(decrease)	11,005,596
4. SSAP No. 108 adjustments	0
5. Total gain (loss) on termination recognized	.741,678
6. Considerations received/(paid) on terminations	7,577,529
7. Amortization	0
8. Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9. Total foreign exchange change in Book/Adjusted Carrying Value	0
10. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	80,217,995
11. Deduct nonadmitted assets	0
12. Statement value at end of current period (Line 10 minus Line 11)	80,217,995

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	2,096,985
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	(427,047)
3.1 Add:	
Change in variation margin on open contracts - Highly Effective Hedges	
3.11 Section 1, Column 15, current year to date minus	0
3.12 Section 1, Column 15, prior year	0
Change in variation margin on open contracts - All Other	
3.13 Section 1, Column 18, current year to date minus	65,135
3.14 Section 1, Column 18, prior year	(509,172)
574,307	574,307
3.2 Add:	
Change in adjustment to basis of hedged item	
3.21 Section 1, Column 17, current year to date minus	0
3.22 Section 1, Column 17, prior year	0
Change in amount recognized	
3.23 Section 1, Column 19, current year to date minus	65,135
3.24 Section 1, Column 19, prior year plus	(509,172)
574,307	574,307
3.3 Subtotal (Line 3.1 minus Line 3.2)	0
4.1 Cumulative variation margin on terminated contracts during the year	(2,097,073)
4.2 Less:	
4.21 Amount used to adjust basis of hedged item	
4.22 Amount recognized	(2,097,073)
4.23 SSAP No. 108 adjustments	(2,097,073)
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)	1,669,939
7. Deduct total nonadmitted amounts	
8. Statement value at end of current period (Line 6 minus Line 7)	1,669,939

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

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

STATEMENT AS OF MARCH 31, 2021 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.....	.....80,217,976
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	.....1,669,938
3. Total (Line 1 plus Line 2).....	.....81,887,914
4. Part D, Section 1, Column 6 .....	.....127,556,405
5. Part D, Section 1, Column 7 .....	.....(45,668,491)
6. Total (Line 3 minus Line 4 minus Line 5).....	.....0

Fair Value Check

7. Part A, Section 1, Column 16 .....	.....80,217,976
8. Part B, Section 1, Column 13 .....	.....0
9. Total (Line 7 plus Line 8) .....	.....80,217,976
10. Part D, Section 1, Column 9 .....	.....125,886,467
11. Part D, Section 1, Column 10 .....	.....(45,668,491)
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 .....	.....1,669,937
15. Part D, Section 1, Column 12 .....	.....1,669,937
16. Total (Line 13 plus Line 14 minus Line 15) .....	.....0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	211,187,163	246,463,257
2. Cost of cash equivalents acquired	1,494,582,796	4,647,067,689
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	10,874	65,702
6. Deduct consideration received on disposals	1,595,315,985	4,682,409,485
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	110,464,848	211,187,163
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	110,464,848	211,187,163

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

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

STATEMENT AS OF MARCH 31, 2021 OF THE Integrity Life Insurance Company

SCHEDULE B - PART 2

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
0009077	Noblesville	IN		09/10/2019	5.250	0	2,898,306	41,700.00
0009082	Naples	FL		02/25/2021	3.250	14,000,000	0	22,200.00
0599999. Mortgages in good standing - Commercial mortgages-all other						14,000,000	2,898,306	63,900.00
0899999. Total Mortgages in good standing						14,000,000	2,898,306	63,900.00
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						14,000,000	2,898,306	63,900.00

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal
0009044	Springville	UT			04/05/2006		2,445,004	0	0	0	0	0	0	0	42,889	0	0
0009047	Ocala	FL			10/19/2007		986,425	0	0	0	0	0	0	0	249,728	0	0
0009050	Houston	TX			09/28/2011		5,269,397	0	0	0	0	0	0	0	90,937	0	0
0009052	Brentwood	TN			07/17/2014		6,889,005	0	0	0	0	0	0	0	158,760	0	0
0009053	Frankfort	KY			12/12/2014		14,334,089	0	0	0	0	0	0	0	280,436	0	0
0009054	Eldersburg	MD			12/18/2014		24,370,122	0	0	0	0	0	0	0	166,178	0	0
0009055	Charlottesville	VA			10/06/2015		13,979,826	0	0	0	0	0	0	0	110,091	0	0
0009056	Blacksburg	VA			10/06/2015		6,075,464	0	0	0	0	0	0	0	72,275	0	0
0009058	Westfield	IN			11/03/2015		23,218,487	0	0	0	0	0	0	0	119,927	0	0
0009059	Cincinnati	OH			11/12/2015		22,997,234	0	0	0	0	0	0	0	129,417	0	0
0009060	Vineyard	UT			12/07/2015		29,716,064	0	0	0	0	0	0	0	156,187	0	0
0009061	Westminster	CO			08/01/2016		34,603,177	0	0	0	0	0	0	0	158,527	0	0
0009062	Humble	TX			08/03/2016		20,681,994	0	0	0	0	0	0	0	110,033	0	0
0009064	Columbus	OH			10/31/2016		36,801,813	0	0	0	0	0	0	0	165,619	0	0
0009066	Westfield	IN			11/22/2016		9,878,947	0	0	0	0	0	0	0	45,157	0	0
0009067	Silver Spring	MD			01/03/2017		18,490,477	0	0	0	0	0	0	0	133,930	0	0
0009068	Dayton	OH			02/17/2017		10,583,982	0	0	0	0	0	0	0	47,304	0	0
0009069	Las Vegas	NV			04/07/2017		13,042,854	0	0	0	0	0	0	0	58,473	0	0
0009070	Louisville	KY			04/20/2017		35,619,152	0	0	0	0	0	0	0	145,817	0	0
0009071	Naples	FL			08/07/2017		30,667,478	0	0	0	0	0	0	0	151,842	0	0
0009072	Columbus	OH			10/25/2017		42,703,492	0	0	0	0	0	0	0	189,402	0	0
0009074	EL Paso	TX			06/13/2018		6,612,960	0	0	0	0	0	0	0	49,268	0	0
0009078	Louisville	KY			09/19/2019		4,951,231	0	0	0	0	0	0	0	18,711	0	0

E02

STATEMENT AS OF MARCH 31, 2021 OF THE Integrity Life Insurance Company

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest	15 Consider- ation	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9+10+11)	13 Total Foreign Exchange Change in Book Value					
0009081	Dayton	OH		11/04/2020		998,524	0	0	0	0	0	0	0	4,463	0	0	0
0299999. Mortgages with partial repayments						415,917,198	0	0	0	0	0	0	0	2,855,371	0	0	0
0599999 - Totals						415,917,198	0	0	0	0	0	0	0	2,855,371	0	0	0

STATEMENT AS OF MARCH 31, 2021 OF THE Integrity Life Insurance Company

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
	THL Credit DIRECT LENDING FUND III LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND III LLC	1.F	10/24/2016		0	58,160	0	1,902,832	4.680
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated								0	58,160	0	1,902,832	XXX
AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV			.09/30/2016	.2	0	725,503	0	3,179,830	2.160
Benefit Street Partners Debt Fund IV LP	WILMINGTON	DE	Benefit Street Partners Debt Fund IV LP			.01/24/2017		0	583,992	0	4,472,915	1.160
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								0	1,309,495	0	7,652,745	XXX
NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	NEW YORK	NY	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP			.01/05/2012	.2	0	2,606	0	218,819	1.000
1999999. Joint Venture Interests - Common Stock - Unaffiliated								0	2,606	0	218,819	XXX
4899999. Total - Unaffiliated								0	1,370,261	0	9,774,396	XXX
4999999. Total - Affiliated								0	0	0	0	XXX
5099999 - Totals								0	1,370,261	0	9,774,396	XXX

E03

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Change in Book/Adjusted Carrying Value						15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income	
		3 City	4 State					9 Unrealized Valuation Increase (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Tempor- ary Imair- ment Recog- nized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value on Disposal							
	THL Credit DIRECT LENDING FUND III LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND III LLC	10/24/2016	03/15/2021	806,011	0	0	0	0	0	0	806,011	806,011	0	0	0	0	0
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							806,011	0	0	0	0	0	0	806,011	806,011	0	0	0	0	0
Ares Capital Europe II	CAYMAN ISLANDS	CYM	Ares Capital Europe II	03/27/2013	03/09/2021	1,140,083	0	0	0	0	0	0	0	1,140,083	1,140,083	0	0	0	0	0
Audax Direct Lending Solutions D	WILMINGTON	DE	Audax Direct Lending Solutions D	10/24/2018	01/22/2021	196,520	0	0	0	0	0	0	0	196,520	196,520	0	0	0	0	143,360
AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	01/07/2021	707,297	0	0	0	0	0	0	0	707,297	707,297	0	0	0	0	120,461
Benefit Street Partners Debt Fund IV LP	WILMINGTON	DE	Benefit Street Partners Debt Fund IV LP	01/24/2017	02/24/2021	252,990	0	0	0	0	0	0	0	252,990	252,990	0	0	0	0	0
Goldman Sachs LP LP	New York	NY	Goldman Sachs LP LP	07/18/2016	02/01/2021	2,059,507	0	0	0	0	0	0	0	2,059,507	2,059,507	0	0	0	0	0
Maranon Sr Credit Strategies	CHICAGO	IL	Maranon Sr Credit Strategies	09/21/2017	03/18/2021	66,910	0	0	0	0	0	0	0	66,910	66,910	0	0	0	0	92,891
TCW Direct Lending LLC	LOS ANGELES	CA	TCW Direct Lending LLC	03/31/2015	02/24/2021	148,997	0	0	0	0	0	0	0	148,997	148,997	0	0	0	0	0
WATERFALL EDEN FUND LP	New York	NY	WATERFALL EDEN FUND LP	06/08/2016	02/26/2021	2,249,920	0	0	0	0	0	0	0	2,249,920	2,249,920	0	0	0	0	0
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							6,822,223	0	0	0	0	0	0	6,822,223	6,822,223	0	0	0	0	356,712
NEW YORK LIFE CAPITAL PARTNERS Mezzanine III	NEW YORK	NY	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III	01/05/2012	01/11/2021	831,189	0	0	0	0	0	0	0	831,189	831,189	0	0	0	0	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							831,189	0	0	0	0	0	0	831,189	831,189	0	0	0	0	0
4899999. Total - Unaffiliated							8,459,423	0	0	0	0	0	0	8,459,423	8,459,423	0	0	0	0	356,712

STATEMENT AS OF MARCH 31, 2021 OF THE Integrity Life Insurance Company

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Change in Book/Adjusted Carrying Value					15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Consid- eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income	
		3 City	4 State					9 Unrealized Valuation Increase (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Temporar- y Impair- ment Recog- nized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value						
4999999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
5099999 - Totals							8,459,423	0	0	0	0	0	0	8,459,423	8,459,423	0	0	0	356,712

STATEMENT AS OF MARCH 31, 2021 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol
36230U-YL-7	G2 G2 759715 4.700% 10/20/61		.03/01/2021	Interest Capitalization	152	.152		.0	1.A
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		.03/01/2021	Interest Capitalization	254	.254		.0	1.A
912810-SP-4	U S TREASURY 1.375% 08/15/50		.01/05/2021	HONG KONG SHANGHAI BK	1,165,764	1,266,000		.6,812	1.A
912810-SS-8	U S TREASURY 1.625% 11/15/50		.03/11/2021	SEAPORT GROUP LLC	920,805	1,075,000		.5,179	1.A FE
912828-YV-9	U S TREASURY 1.500% 10/31/21		.03/25/2021	NOMURA SECURITIES INTERNATIONA	8,069,402	8,000,000		.48,398	1.A
91282C-BL-4	US TREASUR Y/B NOTES 1.125% 02/15/31		.03/25/2021	DEUTSCHE BANK	4,779,122	5,000,000		.6,060	1.A FE
91282C-BQ-3	US TREASUR Y/B 0.500% 02/28/26		.03/29/2021	DEUTSCHE BANK	9,836,362	10,000,000		.4,076	1.A FE
0599999. Subtotal - Bonds - U.S. Governments					24,771,861	25,341,406		71,137	XXX
03846J-AB-6	ARAB REPUBLIC OF EGYPT SOVEREIGN 5.873% 02/16/31	D.	.03/31/2021	CITIGROUP GLOBAL MKTS	565,200	.600,000		.4,798	4.B FE
25714P-EF-1	DOMINICAN REPUBLIC SOVEREIGN 4.875% 09/23/32	D.	.03/25/2021	STIFEL NICHOLAS	664,625	.650,000		.528	3.C FE
695847-AS-2	ISLAMIC REP. OF PAKISTAN SOVEREIGN 6.000% 04/08/26	D.	.03/30/2021	J P MORGAN SEC	550,000	.550,000		.0	4.C FE
715638-DO-2	REPUBLIC OF PERU SOVEREIGN 2.780% 12/01/60	D.	.03/16/2021	JPM FUNDS RECAP	1,080,524	1,281,000		.10,585	2.A FE
715638-DS-8	REPUBLIC OF PERU SOVEREIGN 3.300% 03/11/41	D.	.03/03/2021	BANK OF AMERICA SEC	4,815,800	5,000,000		.0	2.A FE
903724-BM-3	UKRAINE SOVEREIGN 7.375% 09/25/32	D.	.03/23/2021	HONG KONG SHANGHAI BK	360,500	.350,000		.0	4.B FE
918220-2B-2	REPUBLIC OF UZBEKISTAN SOVEREIGN 4.750% 02/20/24	D.	.03/23/2021	BARCLAYS LONDON	638,250	.600,000		.2,771	3.C FE
1099999. Subtotal - Bonds - All Other Governments					8,674,899	9,031,000		18,682	XXX
30316K-AE-1	FRESB 2020-SB78 X1 1.175% 06/25/40		.03/24/2021	PIPER JAFFRAY	1,039,092	.0		.11,034	1.A
30711X-CB-8	CAS 2016-C02 1M2 6.109% 09/25/28		.03/24/2021	PERFORMANCE TRUST CAPITAL	592,861	.563,100		.96	1.D
313643-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		.03/01/2021	Interest Capitalization	67,671	.67,671		.0	1.A
31364G-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		.03/01/2021	Interest Capitalization	70,870	.70,870		.0	1.A
31364H-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		.03/01/2021	Interest Capitalization	22,416	.22,416		.0	1.A
31364U-Q9-5	FNR 2016-98 BZ 4.000% 01/25/57		.03/01/2021	Interest Capitalization	94,169	.94,169		.0	1.A
313780-CQ-5	FHR FHR 4184 GZ 3.000% 03/15/43		.01/01/2021	Interest Capitalization	2,562	.2,562		.0	1.A
31378B-BB-2	FHR FHR 4337 YZ 3.500% 05/15/54		.03/01/2021	Interest Capitalization	33,137	.33,137		.0	1.A
3137FM-U8-3	FMIS K735 X1 0.957% 05/25/26		.02/19/2021	BREAN CAPITAL LLC	6,024,917	.0		.80,003	1.A
3199999. Subtotal - Bonds - U.S. Special Revenues					7,947,695	853,925		91,133	XXX
025932-AP-9	AMERICAN FINANCIAL GROUP 5.250% 04/02/30		.03/24/2021	SUMRIDGE PARTNERS	417,823	.350,000		.8,881	2.A FE
026667-AA-5	AMERICAN HOMES 4 RENT 4.250% 02/15/28		.03/24/2021	WELLS FARGO	468,554	.425,000		.2,057	2.C FE
032177-AJ-6	AMSTED INDUSTRIES 4.625% 05/15/30		.03/23/2021	WELLS FARGO	311,192	.305,000		.5,094	3.B FE
03522A-AJ-9	ANHEUSER-BUSCH CO/INBEV 4.900% 02/01/46		.03/23/2021	JEFFERIES & CO	673,255	.572,000		.4,204	2.B FE
039524-AA-1	ARCHES BUYER INC 4.250% 06/01/28		.03/23/2021	MARKET AXESS	417,416	.419,000		.5,491	4.B FE
04010L-AV-5	ARES CAPITAL CORP 4.250% 03/01/25		.03/24/2021	MITSUBISHI UFJ SECURITIES	1,205,165	.1,120,000		.3,306	2.C FE
045054-AL-7	ASHTEAD CAPITAL INC 4.250% 11/01/29		.03/24/2021	SUSQUEHANNA	538,280	.500,000		.8,559	2.C FE
055910-AJ-5	BPR 2021-KEN C 2.658% 02/15/29		.02/18/2021	MORGAN STANLEY FIXED INC	10,000,000	10,000,000		.0	1.G FE
073685-AD-1	BEACON ESCROW CORP 4.875% 11/01/25		.03/23/2021	SUMRIDGE PARTNERS	313,249	.309,000		.6,026	5.A FE
075887-BG-3	BECTON DICKINSON 4.685% 12/15/44		.03/23/2021	BNP SECURITIES	940,210	.762,000		.7,516	2.C FE
095796-AE-8	BLUE RAGER MID LLC/FINAN 6.625% 07/15/26		.03/23/2021	MORGAN STANLEY FIXED INC	226,666	.220,000		.2,834	4.B FE
097023-CU-7	BOEING CO 5.040% 05/01/27		.03/23/2021	MORGAN STANLEY FIXED INC	341,832	.300,000		.6,048	2.C FE
097023-CW-3	BOEING CO 5.805% 05/01/50		.03/23/2021	MORGAN STANLEY FIXED INC	345,117	.275,000		.6,386	2.C FE
11135F-BH-3	BROADCOM INC 2.450% 02/15/31		.01/04/2021	RBC/DAIN	2,994,120	.3,000,000		.0	2.C FE
126307-BD-8	CSC HOLDINGS INC 4.625% 12/01/30		.03/23/2021	GOLDMAN SACHS	411,067	.420,000		.6,151	4.C FE
126408-GK-3	CSX CORP 6.150% 05/01/37		.03/16/2021	DEUTSCHE BANK	9,719,569	.7,105,000		.166,287	2.A FE
126650-CZ-1	CVS CORP 5.050% 03/25/48		.03/23/2021	INTL FCSTONE FINANCIAL INC	644,681	.530,000		.0	2.B FE
14448C-AS-3	CARRIER GLOBAL CORP 3.577% 04/05/50		.02/08/2021	JEFFERIES & CO	1,173,093	.1,096,000		.13,612	2.C FE
15189W-AN-0	CENTERPOINT 0.688% 03/02/23		.02/26/2021	MITSUBISHI UFJ SECURITIES	3,330,000	.3,330,000		.0	1.G FE
161175-BA-1	CHARTER COMM OPT LLC/CAP 6.484% 10/23/45		.03/24/2021	GOLDMAN SACHS	652,585	.500,000		.13,779	2.C FE
16411R-AJ-8	CHENIERE ENERGY INC 4.625% 10/15/28		.03/23/2021	JEFFERIES & CO	412,912	.400,000		.9,404	3.C FE
16412X-AD-7	CHENIERE CORP CHRISTI HD 7.000% 06/30/24		.03/10/2021	BARCLAYS	820,828	.711,000		.9,954	2.C FE
17027N-AB-8	CHOBANI LLC/ FINANCE CORP 4.625% 11/15/28		.03/23/2021	MARKET AXESS	429,387	.419,000		.8,182	4.C FE
171484-AE-8	CHURCHILL DOWNS INC 4.750% 01/15/28		.03/23/2021	MARKET AXESS	414,668	.400,000		.3,694	4.A FE
172967-MU-2	CITIGROUP 4.000% 12/10/25		.03/24/2021	DEUTSCHE BANK	709,520	.700,000		.1,244	3.C FE
172967-MV-0	CITIGROUP 3.875% Perpet		.02/10/2021	CITIGROUP GLOBAL MKTS	3,000,000	.3,000,000		.0	3.A FE
186108-CL-8	CLEVELAND ELEC ILLUM 4.550% 11/15/30		.01/13/2021	Various	1,714,915	1,500,000		.11,085	2.B FE
20268J-AC-7	COMMONSPIRIT HEALTH 4.187% 10/01/49		.03/16/2021	Various	558,677	.520,000		.10,052	2.A FE
20338H-AB-9	COMMSCOPE TECH FINANCE L 5.000% 03/15/27		.03/24/2021	BANK of AMERICA SEC	444,911	.445,000		.680	5.A FE
224044-CC-9	COX COMMUNICATIONS INC 4.500% 06/30/43		.03/02/2021	CREDIT SUISSE FIRST BOSTON	5,822,000	5,000,000		.40,000	2.B FE

STATEMENT AS OF MARCH 31, 2021 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7	8	9	10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol
225310-AM-3	CREDIT ACCEPTANC	6.625% 03/15/26	.03/23/2021	JEFFERIES & CO ..	437,836				.766 3.C FE ..
22822V-AX-9	CROWN CASTLE INTL CORP	2.900% 04/01/41	.03/18/2021	J P MORGAN SEC ..	4,442,650				.14,500 2.C FE ..
25278X-AR-0	DIAMONDBACK ENERGY INC	3.125% 03/24/31	.03/18/2021	GOLDMAN SACHS ..	1,638,394				.0 2.C FE ..
26209X-AA-9	HONK 2020-1A A2	3.786% 07/20/50	.03/25/2021	BARCLAYS ..	522,258				.3,610 2.C FE ..
26209X-AC-5	HONK 2020-2A A2	3.237% 01/20/51	.03/25/2021	BARCLAYS ..	514,844				.3,102 2.C FE ..
281020-AM-9	EDISON INTERNATIONAL	4.125% 03/15/28	.03/24/2021	CITIGROUP GLOBAL MKTS ..	494,799				.580 2.C FE ..
292480-AM-2	ENABLE MIDSTREAM PARTNERS LP	4.150% 09/15/29	.02/22/2021	Various ..	3,763,715				.64,290 2.C FE ..
29278N-AG-8	ENERGY TRANSFER PARTNERS	5.250% 04/15/29	.03/24/2021	J P MORGAN SEC ..	667,239				.13,735 2.C FE ..
302491-AV-7	FMC CORP	4.500% 10/01/49	.01/21/2021	SUNTRUST ..	6,337,500				.71,250 2.C FE ..
30314D-AG-4	FREMF 2019-K96 C	3.810% 08/25/56	.01/13/2021	PERFORMANCE TRUST CAPITAL ..	6,753,831				.9,267 3.B FM ..
31428X-BA-3	FEDEX CORP	3.900% 02/01/35	.03/23/2021	US BANCORP ..	624,088				.3,305 2.B FE ..
31620M-BU-9	FIDELITY NATIONAL INFORM	3.100% 03/01/41	.02/23/2021	J P MORGAN SEC ..	4,969,750				.0 2.B FE ..
33767D-AB-1	FIRSTCASH INC	4.625% 09/01/28	.03/23/2021	JANE STREET EXECUTION SERVICES ..	435,555				.1,323 3.B FE ..
34417R-AA-4	Focus Brands Fun20171A 2017-1A A21B	3.857% 04/30/47	.03/04/2021	Tax Free Exchange ..	4,812,500				.36,094 2.B FE ..
345370-CO-1	FORD MOTOR	4.750% 01/15/43	.03/23/2021	SUMRIDGE PARTNERS ..	470,495				.4,415 3.B FE ..
345397-IW-9	FORD MOTOR CREDIT	3.664% 09/08/24	.03/09/2021	BANK OF AMERICA SEC ..	990,860				.294 3.A FE ..
34960P-AB-7	FORTRASS TRANSPORTATION & IN	6.500% 10/01/25	.03/23/2021	J P MORGAN SEC ..	517,815				.15,646 3.C FE ..
36225M-AN-7	GSMS 2017-SLP E	4.591% 10/10/32	.03/24/2021	WELLS FARGO ..	995,000				.3,188 2.B FM ..
37185L-AM-4	GENESIS ENERGY	8.000% 01/15/27	.03/23/2021	SUMRIDGE PARTNERS ..	489,038				.10,519 4.A FE ..
38147U-AC-1	GOULDN SACHS BDC INC	3.750% 02/10/25	.03/24/2021	MARKET AXESS ..	932,747				.4,217 2.C FE ..
382550-BJ-9	GOODYEAR TIRE & RUBBER	5.250% 04/30/31	.03/31/2021	CITIGROUP GLOBAL MKTS ..	400,000				.0 4.A FE ..
411707-AH-5	HNGRY 2020-1A A2	3.981% 12/20/50	.03/25/2021	BARCLAYS ..	1,035,686				.993 2.B FE ..
431318-AU-8	HILCORP ENERGY	5.750% 02/01/29	.03/23/2021	CREDIT SUISSE FIRST BOSTON ..	279,781				.2,807 3.C FE ..
44267D-AF-4	HOWARD HUGHES CORP	4.375% 02/01/31	.03/23/2021	JANE STREET EXECUTION SERVICES ..	416,619				.2,737 3.C FE ..
454889-AM-8	INDIANA MICHIGAN POWER	6.050% 03/15/37	.02/01/2021	KEY BANC-MCDONALD ..	2,320,338				.38,150 1.G FE ..
464120-AE-7	IRIWE 2006-2 244	6.670% 02/25/36	.03/01/2021	Interest Capitalization ..	.0				.0 1.D FM ..
46653J-BU-4	JPMINT 2020-5 B1	3.705% 12/25/50	.03/04/2021	ROBERT W. BAIRD ..	4,470,649				.3,025 1.D FM ..
49456B-AG-6	KINDER MORGAN	5.300% 12/01/34	.03/01/2021	Cantor Fitzgerald Fixed ..	2,424,840				.27,089 2.B FE ..
50104A-CT-6	KROGER CO	5.150% 08/01/43	.03/23/2021	INTL FCSTONE FINANCIAL INC ..	656,829				.4,094 2.A FE ..
55819M-AU-0	MDPK 2019-35A BR	1.622% 04/20/32	.03/12/2021	BANK OF AMERICA SEC ..	5,000,000				.0 1.G ..
58502B-AC-0	MEDNAX INC	6.250% 01/15/27	.03/24/2021	J P MORGAN SEC ..	494,063				.5,719 4.A FE ..
59001K-AH-3	MERITOR INC	4.500% 12/15/28	.03/23/2021	BANK OF AMERICA SEC ..	573,602				.8,151 3.C FE ..
591894-CC-2	METROPOLITAN EDISON	4.300% 01/15/29	.01/08/2021	Various ..	519,612				.9,717 3.A FE ..
59980T-AG-1	MCMLT 2016-1 B3	3.693% 04/25/57	.03/25/2021	J P MORGAN SEC ..	711,813				.2,011 3.B FE ..
626717-AG-7	MURPHY OIL CORP	6.375% 12/01/42	.03/23/2021	SUMRIDGE PARTNERS ..	337,640				.7,409 3.C FE ..
628530-BK-2	MYLAN LABORATORIES INC	4.550% 04/15/28	.03/24/2021	BARCLAYS ..	957,622				.17,195 2.C FE ..
62912X-AC-8	NGPL PIPE LLC	7.768% 12/15/37	.03/31/2021	J P MORGAN SEC ..	300,267				.5,341 2.C FE ..
637432-NK-7	NATIONAL RURAL UTILITY	5.250% 04/20/46	.03/01/2021	CREDIT SUISSE FIRST BOSTON ..	10,862,500				.193,958 2.A FE ..
63938C-AB-4	NAVIENT CORP-WHEN DISTRIBUTE	5.875% 10/25/24	.03/25/2021	JEFFERIES & CO ..	578,127				.13,823 3.C FE ..
64016N-AA-5	NBLY 2021-1A A2	3.584% 04/30/51	.03/26/2021	BARCLAYS ..	1,005,469				.498 2.C FE ..
65336Y-AN-3	NEXSTAR BROADCASTING INC	4.750% 11/01/28	.03/23/2021	WELLS FARGO ..	443,522				.10,426 4.C FE ..
65339K-BT-6	NEXTERA ENERGY CAPITAL	0.452% 02/22/23	.02/17/2021	J P MORGAN SEC ..	5,100,000				.0 2.A FE ..
675553-AA-9	OCHSNER CLINIC FND	5.897% 05/15/45	.01/28/2021	RAYMOND JAMES ..	7,128,300				.62,246 1.G FE ..
677415-CT-6	OHIO POWER COMPANY	1.625% 01/15/31	.01/05/2021	WELLS FARGO ..	4,992,150				.0 1.G FE ..
680665-AK-2	OLIN CORPORATION	5.000% 02/01/30	.03/23/2021	SUMRIDGE PARTNERS ..	292,950				.2,093 3.C FE ..
68235P-AK-4	ONE GAS INC	0.787% 03/11/23	.03/08/2021	BANK OF AMERICA SEC ..	8,100,000				.0 2.A FE ..
69327R-AJ-0	PDC ENERGY INC	5.750% 05/15/26	.03/23/2021	SUMRIDGE PARTNERS ..	376,613				.7,537 3.C FE ..
69349A-AA-0	PNC CAPITAL TRUST C	0.761% 06/01/28	.03/23/2021	J P MORGAN SEC ..	655,235				.344 2.B FE ..
69430B-JG-3	PACIFIC GAS & EL	2.500% 02/01/31	.03/24/2021	WELLS FARGO ..	435,519				.1,757 2.C FE ..
706451-BG-5	PEMEX FINANCE LTD	6.625% 06/15/35	.03/31/2021	CITIGROUP GLOBAL MKTS ..	622,375				.13,158 3.B FE ..
719245-AD-4	PHOTO HOLDINGS MERGER SU	8.500% 10/01/26	.03/23/2021	BARCLAYS ..	622,610				.23,623 4.B FE ..
727610-AN-7	PLASTIPOL HOLDINGS INC	6.250% 10/15/25	.03/23/2021	WELLS FARGO ..	345,888				.9,306 4.C FE ..
74166N-AA-2	ADT SEC CORP	4.875% 07/15/32	.03/23/2021	CITIGROUP GLOBAL MKTS ..	323,739				.3,052 3.C FE ..
747262-AZ-6	QVC INC	4.375% 09/01/28	.03/23/2021	JANE STREET EXECUTION SERVICES ..	401,102				.1,175 3.A FE ..
747301-AC-3	QUAD GRAPHICS INC	7.000% 05/01/22	.03/23/2021	SUMRIDGE PARTNERS ..	422,053				.11,788 5.A FE ..
78572X-AG-6	SABRA HEALTH/CAPTL CORP	3.900% 10/15/29	.03/23/2021	Various ..	613,511				.10,279 2.C FE ..
808513-BD-6	SCHIAB CORP	5.375% 06/01/25	.03/24/2021	BNP SECURITIES ..	524,068				.1,773 2.B FE ..

STATEMENT AS OF MARCH 31, 2021 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7	8	9	10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol
81721M-AM-1	SENIOR HOUSING PROPS TR 4.75% 02/15/28		.03/23/2021	CITIGROUP GLOBAL MKTS	427,810				.2,280
817826-AC-4	7-ELEVEN INC 0.950% 02/10/26		.01/27/2021	Various	2,224,637				.0
83012A-AA-7	SIXTH STREET SPECIALTY LENDING 2.500% 08/01/26		.03/24/2021	MARKET AXESS	457,120				2.C FE
845467-AP-4	SOUTHWESTERN ENERGY 8.375% 09/15/28		.03/23/2021	SUMRIDGE PARTNERS	304,700				.693
84779M-AA-2	SPEEDWAY MOT/SPEEDWAY FD 4.875% 11/01/27		.03/23/2021	SUNTRUST	483,157				.644
855030-AN-2	STAPLES INC 7.500% 04/15/26		.03/23/2021	CITIGROUP GLOBAL MKTS	409,518				3.C FE
862121-AB-6	STORE CAPITAL CORP 4.625% 03/15/29		.03/31/2021	SUMRIDGE PARTNERS	558,045				9,399
86787X-AA-3	SUNTRUST CAPITAL I 0.870% 05/15/27		.03/24/2021	PIPER JAFFRAY	534,875				4.B FE
87264A-BE-4	T-MOBILE USA INC 3.875% 04/15/30		.03/24/2021	BANK of AMERICA SEC	515,646				13,033
87422V-AJ-7	TALEN ENERGY SUPPLY LLC 7.625% 06/01/28		.03/23/2021	CITIGROUP GLOBAL MKTS	482,467				1,285
893647-BE-6	TRANSIGM INC 6.250% 03/15/26		.03/23/2021	MARKET AXESS	418,155				.285
902494-BC-6	TYSON FOODS INC 3.550% 06/02/27		.03/15/2021	J P MORGAN SEC	973,552				.505
92343V-FM-1	VERIZON COMMUNICATIONS 2.987% 10/30/56		.02/24/2021	SUNTRUST	1,109,942				2.B FE
92556H-AD-9	VIA COMBOS INC 4.200% 05/19/32		.03/24/2021	SUNTRUST	516,856				14,485
94106L-BM-0	WASTE MANAGEMENT INC 2.500% 11/15/50		.01/29/2021	Various	1,204,320				2.A FE
98311A-AB-1	WYNDHAM HOTELS & RESORTS 4.375% 08/15/28		.03/23/2021	Various	281,401				6,816
98421M-AB-2	XEROX HOLDINGS CORP 5.500% 08/15/28		.03/23/2021	SUMRIDGE PARTNERS	415,958				2.C FE
110709-AE-2	PROVINCE OF BRITISH COLUMBIA AGENCY DEBENTURES 1.300% 01/29/31	A.	.01/22/2021	BMO CAPITAL MARKETS CORP	2,719,941				.666
15135U-AP-4	CENOVUS ENERGY INC 5.250% 06/15/37	A.	.03/24/2021	CITIGROUP GLOBAL MKTS	553,472				1,351
21627U-AA-0	COOKE OMEGA/ALPHA VESSEL 8.500% 12/15/22	A.	.03/23/2021	BMO CAPITAL MARKETS CORP	441,910				4.A FE
443628-AH-5	HUDBAY MINERALS INC 6.125% 04/01/29	A.	.03/23/2021	SUMRIDGE PARTNERS	313,510				1,276
443628-AJ-1	HUDBAY MINERALS INC 4.500% 04/01/26	A.	.03/25/2021	Various	906,121				3.C FE
552697-AQ-7	MDC PARTNERS INC 7.500% 05/01/24	A.	.03/24/2021	SUMRIDGE PARTNERS	381,938				1,087
77381W-AA-4	ROCKPOINT GAS STORAGE CA 7.000% 03/31/23	A.	.03/24/2021	MARKET AXESS	126,800				4,278
86828L-AC-6	SUPERIOR PLUS/GEN PRTR 4.500% 03/15/29	A.	.03/02/2021	Various	10,172,818				3.B FE
91831A-AC-5	VRX ESCROW CORP 6.125% 04/15/25	A.	.03/24/2021	JEFFERIES & CO	620,779				1,000
00973R-AE-3	AKER BP ASA 3.000% 01/15/25	D.	.03/24/2021	SUSQUEHANNA	441,337				1,073
035198-AD-2	ANGOLA 8.000% 11/26/29	D.	.03/23/2021	BARCLAYS LONDON	588,600				6,643
05586A-AJ-7	BSPRT 2018-FL4 D 2.856% 09/15/35	D.	.03/24/2021	WELLS FARGO	995,000				.612
06849A-AB-5	BARRICK INTL BK CORP 6.350% 10/15/36	D.	.03/17/2021	CREDIT SUISSE FIRST BOSTON	9,481,500				3.BE
09261M-AA-4	BLKMM 2021-6A A 1.922% 04/20/33	D.	.02/08/2021	BARCLAYS	12,000,000				1,000
10554T-AE-5	BRASKEM NETHERLANDS 5.875% 01/31/50	D.	.03/31/2021	BARCLAYS	654,550				1.A FE
12674T-AA-4	CIVLN 6.875% 09/15/27	D.	.03/23/2021	JEFFERIES & CO	494,423				6,895
13877E-AG-7	CANYC 2021-1A C 2.173% 04/15/34	D.	.03/22/2021	J P MORGAN SEC	800,000				.0
143658-BJ-0	CARNIVAL CRUISE 9.875% 08/01/27	D.	.03/24/2021	CITIGROUP GLOBAL MKTS	474,977				1.FE
151290-BV-4	CEMEX SAB-SPONS ADR 5.450% 11/19/29	D.	.03/25/2021	HONG KONG SHANGHAI BK	766,500				6,140
20752T-AA-2	CONNECT FINCO SARL/CONNIE 6.750% 10/01/26	D.	.03/23/2021	WELLS FARGO	442,176				13,776
372319-AA-1	GENNEIA SA 8.750% 01/20/22	D.	.03/30/2021	GIP SECURITIES	180,750				3.CE
40049J-B4-4	GRUPO TELEVISÀ SAB 5.000% 05/13/45	D.	.03/16/2021	GOLDMAN SACHS	3,817,450				3,451
40149A-AS-8	REPUBLIC OF GUATEMALA SOVGN 5.375% 04/24/32	D.	.03/26/2021	MORGAN STANLEY FIXED INC	569,250				5,958
452628-AB-9	IMPERIAL BRANDS FIN PLC 3.500% 07/26/26	D.	.03/24/2021	Various	913,562				1,044
456472-AB-5	INDUSTRIAS PENOLEAS SAB D 4.150% 09/12/29	D.	.03/23/2021	JPM FUNDS RECAP	708,500				4,958
591555-AB-4	METINVEST BV 7.750% 10/17/29	D.	.03/24/2021	JEFFERIES & CO	644,100				.974
603051-AA-1	MINERAL RESOURCES LTD 8.125% 05/01/27	D.	.03/23/2021	SUMRIDGE PARTNERS	346,648				1,073
74445P-AG-9	INDONESIA ASAHLAN ALUMINIUM 5.450% 05/15/30	D.	.03/25/2021	BANK of AMERICA SEC	685,500				3.C FE
74977R-DK-7	RABOBANK NEDERLAND 1.106% 02/24/27	D.	.02/18/2021	Various	1,857,101				1.G FE
75735G-AA-6	REDE D'OR FINANCE SARL 0.000% 01/22/30	D.	.03/25/2021	GOLDMAN SACHS	638,625				5,444
783928-AC-1	SK HYNIX INC 2.375% 01/19/31	D.	.01/13/2021	CITIGROUP GLOBAL MKTS	5,939,280				3.B FE
88167A-AE-1	TEVA PHARMACEUTICALS NE 3.150% 10/01/26	D.	.03/23/2021	J P MORGAN SEC HI-YIELD	460,558				.0
903742-AA-2	ULKER BISKUVI SANAYI AS 6.950% 10/30/25	D.	.03/24/2021	CREDIT SUISSE FIRST BOSTON	681,460				7,323
92857W-AQ-3	VODAFONE GROUP PLC 6.150% 02/27/37	D.	.02/18/2021	RBC/DAIN	5,568,560				2.B FE
980236-AQ-6	WOODSIDE FINANCE LTD 4.500% 03/04/29	D.	.03/05/2021	J P MORGAN SEC	9,893,520				5,625
984245-AL-4	YPF SOCIEDAD ANONIMA 8.500% 07/28/25	D.	.03/23/2021	LAKE FOREST SECURITIES	546,000				10,094
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							243,153,073	225,691,915	1,814,123
01039X-AA-8	ALABAMA POWER CAP TR V 3.338% 10/01/42		.02/24/2021	SEAPORT GROUP LLC	4,995,000				24,568
01852F-AC-7	ALLFIRST PFD CAP TRUST 1.741% 07/15/29		.03/23/2021	J P MORGAN SEC	534,188				1,836

STATEMENT AS OF MARCH 31, 2021 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol
21869M-AA-5	CORESTATES CAPTL 111 0.768% 02/15/27		.03/23/2021	J P MORGAN SEC	426,140	440,000		.357	2.B FE
976657-AH-9	WISCONSIN ENERGY CORP 2.310% 05/15/67		.03/23/2021	IMPERIAL CAPITAL LLC	730,000	800,000		1,896	2.B FE
4899999. Subtotal - Bonds - Hybrid Securities					6,685,328	6,790,000		28,657	XXX
8399997. Total - Bonds - Part 3					291,232,856	267,708,246		2,023,732	XXX
8399998. Total - Bonds - Part 5					XXX	XXX		XXX	XXX
8399999. Total - Bonds					291,232,856	267,708,246		2,023,732	XXX
8999997. Total - Preferred Stocks - Part 3					0	XXX		0	XXX
8999998. Total - Preferred Stocks - Part 5					XXX	XXX		XXX	XXX
8999999. Total - Preferred Stocks					0	XXX		0	XXX
00206R-10-2	AT&T INC		.03/24/2021	Morgan Stanley	15,155,000	458,269			
023135-10-6	AMAZON.COM INC		.03/04/2021	INSTINET	315,000	959,431			
04010L-10-3	ARES CAPITAL CORP		.03/29/2021	Various	28,000,000	515,222			
060505-10-4	BANK OF AMERICA CORP		.03/24/2021	Morgan Stanley	12,180,000	456,173			
09259E-10-8	TCP CAPITAL CORP		.03/29/2021	Various	38,000,000	523,538			
165167-73-5	CHESAPEAKE ENERGY COMMON		.02/11/2021	Taxable Exchange	1,144,000	48,963			
26614N-10-2	DUPONT DE NEMOURS INC		.03/24/2021	Morgan Stanley	5,857,000	453,199			
30231G-10-2	EXXON MOBIL CORP		.03/24/2021	Morgan Stanley	7,383,000	420,990			
30303M-10-2	FACEBOOK INC-A		.03/04/2021	INSTINET	2,480,000	640,115			
35137L-10-5	FOX CORP		.03/31/2021	Various	21,733,000	754,152			
38141G-10-4	GOLDMAN SACHS GROUP INC		.03/24/2021	Morgan Stanley	1,342,000	446,699			
38147U-10-7	GOLDMAN SACHS BDC INC		.03/29/2021	Various	28,000,000	557,350			
38173M-10-2	GOLUB CAPITAL BDC INC		.03/29/2021	Various	36,000,000	535,892			
437076-10-2	HOME DEPOT		.01/26/2021	S. G. COWEN SECURITIES CORP	2,237,000	633,153			
45920D-10-1	IBM		.03/24/2021	Morgan Stanley	3,567,000	469,642			
460690-10-0	INTERPUBLIC GROUP		.03/31/2021	Morgan Stanley	9,390,000	273,509			
478160-10-4	JOHNSON & JOHNSON		.03/24/2021	Morgan Stanley	2,850,000	461,585			
539830-10-9	LOCKHEED MARTIN		.03/31/2021	MERRILL LYNCH-ALGO	3,191,000	1,176,188			
580135-10-1	MCDONALDS		.01/26/2021	S. G. COWEN SECURITIES CORP	2,778,000	594,831			
61174X-10-9	MONSTER BEVERAGE CORP		.03/04/2021	Various	7,137,000	618,575			
681919-10-6	OMNIVCOM GROUP		.03/31/2021	Various	8,490,000	641,340			
68389X-10-5	ORACLE CORP		.03/31/2021	Various	54,058,000	3,765,655			
718172-10-9	PHILIP MORRIS INTERNATIONAL		.03/24/2021	Various	9,110,000	779,411			
75513E-10-1	RAYTHEON CO RAYTECHON		.03/24/2021	Morgan Stanley	5,922,000	456,819			
78462P-10-3	SPDR TRUST SERIES 1		.03/04/2021	VIRTU FINANCIAL	201,272,000	75,470,237			
78467J-10-0	SS&C TECHNOLOGIES		.02/24/2021	S. G. COWEN SECURITIES CORP	14,848,000	1,021,318			
79466L-30-2	SALESFORCE.COM INC		.03/04/2021	Various	7,490,000	1,603,696			
83012A-10-9	SIXTH STREET SPECIALTY LENDING		.03/29/2021	Various	24,000,000	503,124			
882508-10-4	TEXAS INSTRUMENTS		.03/24/2021	Morgan Stanley	2,604,000	473,458			
91324P-10-2	UNITEDHEALTH GROUP INC		.03/16/2021	S. G. COWEN SECURITIES CORP	1,733,000	611,922			
918204-10-8	VF CORP		.02/25/2021	S. G. COWEN SECURITIES CORP	6,803,000	547,186			
92343V-10-4	VERIZON COMMUNICATIONS		.03/17/2021	INSTINET	10,849,000	602,736			
963320-10-6	WHIRLPOOL CORP		.01/26/2021	S. G. COWEN SECURITIES CORP	5,282,000	1,084,274			
988498-10-1	YUM! BRANDS INC		.01/26/2021	S. G. COWEN SECURITIES CORP	8,529,000	902,404			
01609W-10-2	ALIBABA GROUP HOLDING-SP ADR RECEIPTS	D.	.03/04/2021	INSTINET	4,073,000	950,825			
89677Q-10-7	TRIP.COM GROUP LTD-ADR RECEIPTS	D.	.01/22/2021	S. G. COWEN SECURITIES CORP	9,670,000	323,081			
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					100,734,962	XXX		0	XXX
31337#-10-5	FHLB CINCINNATI		.01/29/2021	FHLB	60,033,000	6,003,300			
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					6,003,300	XXX		0	XXX
9799997. Total - Common Stocks - Part 3					106,738,262	XXX		0	XXX
9799998. Total - Common Stocks - Part 5					XXX	XXX		XXX	XXX
9799999. Total - Common Stocks					106,738,262	XXX		0	XXX
9899999. Total - Preferred and Common Stocks					106,738,262	XXX		0	XXX
9999999 - Totals					397,971,118	XXX		2,023,732	XXX

STATEMENT AS OF MARCH 31, 2021 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22		
										11	12	13	14	15									
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amor-tization)/Accretion	Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		
.36176F-2C-1	G2 G2 765171 4.700% 12/20/61		03/01/2021	Paydown		.75	.75	.81	.82	0	(.7)	0	(.7)	0	.75	0	0	0	0	0	10/01/2031	1.A	
.36194S-PD-4	GN GN AU4920 3.020% 09/15/41		03/01/2021	Paydown		.74,422	.74,422	.75,761	.75,681	0	(1,260)	0	(1,260)	0	.74,422	0	0	0	0	0	09/15/2041	1.A	
.36297E-ZT-4	G2 G2 710059 4.500% 11/20/60		02/01/2021	Paydown		124,892	124,892	127,502	124,949	0	(57)	0	(57)	0	124,892	0	0	0	0	0	11/20/2060	1.A	
.38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.692% 02/16/44		03/01/2021	Paydown		3,000	3,000	2,895	3,187	0	(187)	0	(187)	0	3,000	0	0	0	0	0	02/16/2044	1.A	
.38373Y-UK-8	GNMA - CMO 2003-5 Z 6.298% 11/16/42		03/01/2021	Paydown		.985	.985	.946	.985	0	0	0	0	0	.985	0	0	0	0	0	11/16/2042	1.A	
.38376G-P3-8	GNR 2011-53 B 3.905% 05/16/51		03/01/2021	Paydown		.4,693	.4,693	.5,234	.4,819	0	(126)	0	(126)	0	4,693	0	0	0	0	0	05/16/2051	1.A	
.38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		03/01/2021	Paydown		171,108	171,108	178,460	171,111	0	(3)	0	(3)	0	171,108	0	0	0	0	0	08/20/2026	1.A	
.38378K-DQ-9	GNR 2013-46 10 1.038% 08/16/42		03/01/2021	Paydown		0	0	160,538	34,298	0	(34,298)	0	(34,298)	0	0	0	0	0	0	0	11/16/2042	1.A	
.38379U-CX-0	GNR 2016-2 10 0.769% 04/16/57		03/01/2021	Paydown		0	0	254,450	157,806	0	(157,806)	0	(157,806)	0	0	0	0	0	0	0	04/16/2057	1.A	
.38379U-Q2-5	GNR 2016-140 10 0.815% 05/16/58		03/01/2021	Paydown		0	0	395,583	358,460	0	(358,460)	0	(358,460)	0	0	0	0	0	0	0	05/16/2058	1.A	
.38379U-TJ-5	GNR 2016-72 10 0.844% 12/16/55		03/01/2021	Paydown		0	0	279,980	119,560	0	(119,560)	0	(119,560)	0	0	0	0	0	0	0	12/16/2055	1.A	
.38379U-VS-2	GNR 2016-85 10 1.062% 03/16/57		03/01/2021	Paydown		0	0	145,281	111,421	0	(111,421)	0	(111,421)	0	0	0	0	0	0	0	03/16/2057	1.A	
.38379U-XP-6	GNR 2016-98 10 0.868% 05/16/58		03/01/2021	Paydown		0	0	235,791	115,192	0	(115,192)	0	(115,192)	0	0	0	0	0	0	0	05/16/2058	1.A	
.690353-3B-1	DFC AGENCY DEBENTURES 0.020% 02/15/28		02/15/2021	Redemption	100,0000	233,185	233,185	233,185	233,185	0	0	0	0	0	233,185	0	0	0	0	0	02/15/2028	1.A	
.690353-3C-9	DFC AGENCY DEBENTURES 0.020% 05/15/24		02/15/2021	Redemption	100,0000	113,636	113,636	113,636	113,636	0	0	0	0	0	113,636	0	0	0	0	0	05/15/2024	1.A	
.690353-4F-1	DFC AGENCY DEBENTURES 0.010% 09/20/27		03/20/2021	Redemption	100,0000	21,429	21,429	21,429	21,429	0	0	0	0	0	21,429	0	0	0	0	0	09/20/2027	1.A	
.690353-4W-4	DFC AGENCY DEBENTURES 0.030% 06/20/27		03/20/2021	Redemption	100,0000	66,667	66,667	66,667	66,667	0	0	0	0	0	66,667	0	0	0	0	0	06/20/2027	1.A	
.690353-5A-1	DFC AGENCY DEBENTURES 0.030% 05/15/24		02/15/2021	Redemption	100,0000	150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	0	0	05/15/2024	1.A	
.690353-U8-8	DFC 0.090% 02/15/28		02/16/2021	Redemption	100,0000	160,480	160,480	160,480	160,480	0	0	0	0	0	160,480	0	0	0	0	0	02/15/2028	1.A	
.690353-X9-3	DFC AGENCY DEBENTURES 0.020% 02/15/28		02/15/2021	Redemption	100,0000	168,504	168,504	168,504	168,504	0	0	0	0	0	168,504	0	0	0	0	0	02/15/2028	1.A	
.690353-XQ-5	DFC VRDN 0.090% 07/15/25		01/15/2021	Redemption	100,0000	236,111	236,111	236,111	236,111	0	0	0	0	0	236,111	0	0	0	0	0	07/15/2025	1.A	
.912810-SN-9	U S TREASURY 1.250% 05/15/50		03/16/2021	MORGAN STANLEY FIXED INC		550,832	722,000	682,261	682,684	0	224	0	224	0	682,908	0	(132,075)	(132,075)	3,042	05/15/2050	1.A		
.912810-SP-4	U S TREASURY 1.375% 08/15/50		01/29/2021	MORGAN STANLEY FIXED INC		1,125,548	1,266,000	1,165,764	0	0	185	0	185	0	1,165,949	0	(40,401)	(40,401)	8,042	08/15/2050	1.A		
.912810-SS-8	U S TREASURY 1.625% 11/15/50		03/16/2021	Various		902,685	1,075,000	920,805	0	0	19	0	19	0	920,823	0	(18,139)	(18,139)	5,877	11/15/2050	1.A FE		
059999. Subtotal - Bonds - U.S. Governments										4,108,252	4,592,187	5,781,344	3,110,247	0	(897,949)	0	4,298,867	0	(190,615)	(190,615)	119,457	XXX	XXX
831594-AB-2	REPUBLIC OF SLOVENIA 5.500% 10/26/22	D	03/25/2021	TD SECURITIES		5,395,000	5,000,000	5,577,500	5,196,192	0	(24,787)	0	(24,787)	0	5,171,406	0	223,594	223,594	114,583	10/26/2022	1.FE		
109999. Subtotal - Bonds - All Other Governments										5,395,000	5,000,000	5,577,500	5,196,192	0	(24,787)	0	5,171,406	0	223,594	223,594	114,583	XXX	XXX
.13034P-UH-8	CALIFORNIA ST HSG FIN AGY REVE MULTIFAMILY HSG 3.650% 08/01/25		03/02/2021	Redemption	100,0000	305,000	305,000	305,000	305,000	0	0	0	0	0	305,000	0	0	0	0	0	08/01/2025	1.E FE	
.13034P-YY-7	CALIFORNIA ST HSG FIN AGY REVE 3.848%		08/01/31	Redemption	100,0000	1,835,000	1,835,000	1,835,000	1,835,000	0	0	0	0	0	1,835,000	0	0	0	0	0	08/01/2031	1.D FE	
.25477P-NF-8	DCHFA 2014-A A 3.875% 06/15/45		03/02/2021	FREDDIE MAC STRIP	270 FHS 270 300	3,000%	550,223	550,223	550,223	550,223	0	0	0	0	0	550,223	0	0	0	0	0	06/15/2045	1.B FE
.3128HX-II7-6	08/15/42		03/01/2021	Paydown		.89,872	.89,872	.93,397	.92,253	0	(2,381)	0	(2,381)	0	.89,872	0	0	0	0	0	08/15/2042	1.A	
.3128PP-MF-7	FGLMC J10358 4.500% 07/01/24		03/01/2021	Paydown		11,738	11,738	.11,965	.11,824	0	(86)	0	(86)	0	11,738	0	0	0	0	0	07/01/2024	1.A	
.3128PP-MJ-9	FGLMC J10361 4.500% 07/01/24		03/01/2021	Paydown		10,918	10,918	.11,163	.11,012	0	(94)	0	(94)	0	10,918	0	0	0	0	0	07/01/2024	1.A	
.3128PR-VB-9	F6 FG J12439 4.500% 06/01/25		03/01/2021	Paydown		5,337	5,337	.5,674	.5,507	0	(170)	0	(170)	0	5,337	0	0	0	0	0	06/01/2025	1.A	
.3128PR-YD-5	F6 FG J12508 4.500% 07/01/25		03/01/2021	Paydown		4,589	4,589	.4,879	.4,737	0	(148)	0	(148)	0	4,589	0	0	0	0	0	07/01/2025	1.A	
.3128PT-UT-0	FG J14194 3.000% 01/01/26		03/01/2021	Paydown		20,204	20,204	.19,547	.19,830	0	374	0	374	0	20,204	0	0	0	0	0	01/01/2026	1.A	
.31335A-UL-0	F6 FG G60587 4.000% 02/01/46		03/01/2021	Paydown		765,493	805,981	.805,981	.804,605	0	(39,112)	0	(39,112)	0	765,493	0	0	0	0	0	02/01/2046	1.A	
.313615-AQ-9	FNMA FN 50415 9.000% 03/01/21		02/01/2021	Paydown		4	4	4	4	0	0	0	0	0	4	0	0	0	0	0	03/01/2021	1.A	
.31362T-TU-7	FNMA FN 70763 9.000% 03/01/21		02/01/2021	Paydown		1	1	1	1	0	0	0	0	0	1	0	0	0	0	0	03/01/2021	1.A	
.313649-P8-5	FN 2012-120 AH 2.500% 02/25/32		03/01/2021	Paydown		64,808	64,808	.63,998	.64,435	0	373	0	373	0	64,808	0	0	0	0	0	02/25/2032	1.A	

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STATEMENT AS OF MARCH 31, 2021 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22			
										11	12	13	14	15										
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's 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	Stated Contractual Maturity Date	NAIC Design- nation, NAIC Design- nation Modifier and SVO Adminis- trative Symbol				
.31371M-JC-2	FNMA FN 255959 6.000% 10/01/35		03/01/2021	Paydown		.265	.265	.269	0	.(4)	.0	.(4)	.0	.265	.0	.0	.0	.0	.0	.0	10/01/2035	1.A		
.31374B-YF-2	FHR FHR 3870 1B 4.000% 06/15/31		03/01/2021	Paydown		305,161	.305,161	.340,445	.315,857	.0	.(10,696)	.0	.(10,696)	.0	.305,161	.0	.0	.0	.0	.0	.0	06/15/2031	1.A	
.31374P-PA-2	FNMS K018 X1 1.235% 01/25/22		03/01/2021	Paydown		.0	.0	.156,157	.11,771	.0	.(11,771)	.0	.(11,771)	.0	.0	.0	.0	.0	.0	.0	01/25/2022	1.A		
.3137AV-XP-7	FHR FHR K022 X1 1.175% 07/25/22		03/01/2021	Paydown		.0	.0	.20,174	.2,803	.0	.(2,803)	.0	.(2,803)	.0	.0	.0	.0	.0	.0	.0	07/25/2022	1.A FE		
.3137BQ-CQ-5	FHR FHR 4184 GZ 3.000% 03/15/43		03/01/2021	Paydown		130,597	.130,597	.122,361	.0	.0	.1,057	.0	.0	.130,597	.0	.0	.0	.0	.0	.0	03/15/2043	1.A		
.3137B1-ZD-7	FHR 4204 0A 1.500% 07/15/42		03/01/2021	Paydown		108,674	.108,674	.101,228	.0	.0	.105,040	.0	.0	.3,634	.0	.0	.108,674	.0	.0	.0	07/15/2042	1.A		
.3137BC-6T-0	FHR FHR 4361 IV 3.500% 05/15/44		03/01/2021	Paydown		.64,427	.64,427	.63,931	.0	.0	.64,204	.0	.0	.222	.0	.0	.64,427	.0	.0	.0	05/15/2044	1.A		
.3137BM-TD-2	FNMS FMIS K051 X1 0.539% 09/25/25		03/01/2021	Paydown		.0	.0	.34,142	.16,562	.0	.(16,562)	.0	.(16,562)	.0	.0	.0	.0	.0	.0	.0	09/25/2025	1.A		
.3137BV-ZA-7	FNMS FMIS K063 X1 0.287% 01/25/27		03/01/2021	Paydown		.0	.0	.9,694	.5,805	.0	.(5,805)	.0	.(5,805)	.0	.0	.0	.0	.0	.0	.0	01/25/2027	1.A FE		
.3137FM-U8-3	FNMS K735 X1 0.957% 05/25/26		03/01/2021	Paydown		.0	.0	.427	.0	.0	.(427)	.0	.(427)	.0	.0	.0	.0	.0	.0	.0	05/25/2026	1.A		
.31384Q-PN-7	FNMA FN 530629 3.692% 04/01/30		03/01/2021	Paydown		.1,406	.1,406	.1,393	.1,323	.0	.83	.0	.83	.0	.1,406	.0	.0	.0	.0	.0	.0	04/01/2030	1.A	
.3138ED-YE-3	FN FN AJ7908 3.000% 01/01/27		03/01/2021	Paydown		127,683	.127,683	.123,992	.125,271	.0	.2,412	.0	.2,412	.0	.127,683	.0	.0	.0	.0	.0	.0	01/01/2027	1.A	
.3138EJ-YV-4	FN FN AL2523 3.500% 09/01/32		03/01/2021	Paydown		112,953	.112,953	.116,006	.115,450	.0	.(2,497)	.0	.(2,497)	.0	.112,953	.0	.0	.0	.0	.0	.0	09/01/2032	1.A	
.3138EM-LE-9	FNMA FN AL4824 4.000% 09/01/43		03/01/2021	Paydown		.44,847	.44,847	.47,089	.46,952	.0	.(2,105)	.0	.(2,105)	.0	.44,847	.0	.0	.0	.0	.0	.0	09/01/2043	1.A	
.3138EP-YV-1	FN FN AL7027 3.586% 06/01/45		03/01/2021	Paydown		.40,529	.40,529	.39,802	.0	.0	.700	.0	.0	.40,529	.0	.0	.0	.0	.0	.0	06/01/2045	1.A		
.3138L4-GJ-6	FNMA FN AM3800 2.760% 08/01/23		03/01/2021	Paydown		.17,959	.17,959	.17,245	.17,730	.0	.229	.0	.229	.0	.17,959	.0	.0	.0	.0	.0	.0	08/01/2023	1.A	
.3138MR-YB-8	FN FN A90734 3.500% 01/01/33		03/01/2021	Paydown		222,646	.222,646	.238,093	.235,279	.0	.(12,632)	.0	.(12,632)	.0	.222,646	.0	.0	.0	.0	.0	.0	01/01/2033	1.A	
FNMA AII4186 FN AW4186 3.500%																								
.3138XT-UL-7	05/01/44		03/01/2021	Paydown		.947,489	.947,489	.947,600	.947,481	.0	.9	.0	.9	.0	.947,489	.0	.0	.0	.0	.0	.0	4,797	05/01/2044	1.A
.31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		03/01/2021	Paydown		.15,097	.15,097	.14,460	.14,788	.0	.309	.0	.309	.0	.15,097	.0	.0	.0	.0	.0	.0	03/25/2033	1.A	
.31393B-FN-0	FNR 2003-33 AH 4.000% 05/25/33		03/01/2021	Paydown		.33,539	.33,539	.35,918	.34,463	.0	.(924)	.0	.(924)	.0	.33,539	.0	.0	.0	.0	.0	.0	05/25/2033	1.A	
.31393E-LQ-0	FNR 2003-II12 246 5.000% 06/25/43		03/01/2021	Paydown		.29,657	.29,657	.28,652	.29,141	.0	.516	.0	.516	.0	.29,657	.0	.0	.0	.0	.0	.0	06/25/2043	1.A	
.31393U-A6-0	FNR 2003-II19 1A7 5.620% 11/25/33		03/01/2021	Paydown		.46,097	.46,097	.49,587	.47,758	.0	.(1,661)	.0	.(1,661)	.0	.46,097	.0	.0	.0	.0	.0	.0	11/25/2033	1.A	
.31393U-AK-9	FNR 2003-II17 1A7 5.750% 08/25/33		03/01/2021	Paydown		.57,477	.57,477	.62,470	.59,917	.0	.(2,440)	.0	.(2,440)	.0	.57,477	.0	.0	.0	.0	.0	.0	08/25/2033	1.A	
.31394R-VW-6	FHLMC FHR 2758 ZG 5.500% 03/15/34		03/01/2021	Paydown		.206,010	.206,010	.199,964	.203,293	.0	.2,717	.0	.2,717	.0	.206,010	.0	.0	.0	.0	.0	.0	03/15/2034	1.A	
.31397N-LM-5	FNR 2009-11 NB 5.000% 03/25/29		03/01/2021	Paydown		.43,995	.43,995	.48,697	.45,266	.0	.(1,271)	.0	.(1,271)	.0	.43,995	.0	.0	.0	.0	.0	.0	03/25/2029	1.A	
.31398F-DP-3	FNR 2009-85 BC 4.500% 10/25/24		03/01/2021	Paydown		.346,822	.346,822	.350,832	.346,310	.0	.512	.0	.512	.0	.346,822	.0	.0	.0	.0	.0	.0	10/25/2024	1.A	
.31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		03/01/2021	Paydown		.5,264	.5,264	.5,035	.5,206	.0	.58	.0	.58	.0	.5,264	.0	.0	.0	.0	.0	.0	11/25/2024	1.A	
.31398J-MR-1	FHR FHR 3573 JB 4.500% 09/15/24		03/01/2021	Paydown		212,092	.212,092	.216,731	.212,463	.0	.(371)	.0	.(371)	.0	.212,092	.0	.0	.0	.0	.0	.0	09/15/2024	1.A	
.31398J-RE-5	FHR FHR 3579 MB 4.500% 09/15/24		03/01/2021	Paydown		.34,276	.34,276	.34,426	.34,255	.0	.22	.0	.22	.0	.34,276	.0	.0	.0	.0	.0	.0	09/15/2024	1.A	
.31398K-JP-6	FHR FHR 358Y MY 4.000% 10/15/24		03/01/2021	Paydown		.92,942	.92,942	.88,353	.92,165	.0	.777	.0	.777	.0	.92,942	.0	.0	.0	.0	.0	.0	10/15/2024	1.A	
.31398L-W9-5	FHR FHR 3627 OH 4.000% 01/15/25		03/01/2021	Paydown		.35,930	.35,930	.37,805	.36,299	.0	.(369)	.0	.(369)	.0	.35,930	.0	.0	.0	.0	.0	.0	01/15/2025	1.A	
.31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		03/01/2021	Paydown		.17,598	.17,598	.16,839	.17,419	.0	.179	.0	.179	.0	.17,598	.0	.0	.0	.0	.0	.0	02/25/2025	1.A	
.31398N-HK-3	FNR 2010-10 DB 4.500% 09/25/25		03/01/2021	Paydown		.45,236	.45,236	.49,166	.45,603	.0	.(367)	.0	.(367)	.0	.45,236	.0	.0	.0	.0	.0	.0	09/25/2025	1.A	
.31398V-4P-8	FHR FHR 3643 DB 4.500% 03/15/25		03/01/2021	Paydown		.39,199	.39,199	.38,537	.39,028	.0	.171	.0	.171	.0	.39,199	.0	.0	.0	.0	.0	.0	03/15/2025	1.A	
.31398W-MG-6	FHR FHR 3637 AY 4.000% 02/15/25		03/01/2021	Paydown		.18,117	.18,117	.17,189	.17,902	.0	.215	.0	.215	.0	.18,117	.0	.0	.0	.0	.0	.0	02/15/2025	1.A	
.31398W-V7-3	FHR FHR 3655 DC 4.500% 04/15/25		03/01/2021	Paydown		.35,862	.35,862	.36,086	.35,835	.0	.27	.0	.27	.0	.35,862	.0	.0	.0	.0	.0	.0	04/15/2025	1.A	
.31402H-3X-7	FNMA FN 729914 5.500% 08/01/33		03/01/2021	Paydown		.549	.549	.543	.544	.0	.5	.0	.5	.0	.549	.0	.0	.0	.0	.0	.0	08/01/2033	1.A	
.3140H-KH-2	FN FN BK6175 4.000% 10/01/48		03/01/2021	Paydown		.136,243	.136,243	.138,627	.138,896	.0	.(2,653)	.0	.(2,653)	.0	.136,243	.0	.0	.0	.0	.0	.0	10/01/2048	1.A	
.3140JG-AM-7	FN FN BN0011 4.000% 08/01/48		03/01/2021	Paydown		.190,386	.190,386	.193,807	.193,713	.0	.(3,327)	.0	.(3,327)	.0	.190,386	.0	.0	.0	.0	.0	.0	08/01/2048	1.A	
.3140JG-WT-8	FN FN BN0657 4.000% 09/01/48		03/01/2021	Paydown		.948,933	.948,933	.951,008	.950,894	.0	.(1,961)	.0	.(1,961)	.0	.948,933	.0	.0	.0	.0	.0	.0	09/01/2048	1.A	
.31412S-D3-6	FN FN 933122 5.500% 01/01/38		03/01/2021	Paydown		.7,937	.7,937	.8,037	.8,027	.0	.(90)	.0	.(90)	.0	.7,937	.0	.0	.0	.0	.0	.0	01/01/2038	1.A	
.31414M-4W-3	FNMA FN 970737 5.000% 11/01/23		03/01/2021	Paydown		.11,581	.11,581	.12,088	.11,760	.0	.(178)	.0	.(178)	.0	.11,581	.0	.0	.0	.0	.0	.0	11/01/2023	1.A	
.31416X-LG-3	FNCF FN AB2126 3.000% 01/01/26		03/01/2021	Paydown		.99,594	.99,594	.97,649	.98,422	.0	.1,172	.0	.1,172	.0	.99,594	.0	.0	.0	.0	.0	.0	01/01/2026	1.A	
.31417C-LU-2	FN FN AB5984 3.000% 08/01/32		03/01/2021	Paydown		.131,334	.131,334	.131,087	.131,084	.0	.249	.0	.249	.0	.131,334	.0	.0	.0	.0	.0	.0	08/01/2032	1.A	
.31417H-C5-1	FN FN AB9991 3.000% 07/01/33		03/01/2021	Paydown		.45,093	.45,093	.45,043	.45,043	.0	.50	.0	.50	.0	.45,093	.0	.0	.0	.0	.0	.0	07/01/2033	1.A	
.31417V-RS-4	FNMA FN A8C596 4.000% 01/01/25																							

STATEMENT AS OF MARCH 31, 2021 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22				
										11	12	13	14	15											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amor-tization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol				
60416Q-GK-4	MN HSG FIN AGY 2.730% 08/01/46		03/02/2021	Redemption 100,0000			180,354	180,354	180,354	0	0	0	0	0	180,354	0	0	0	0	674	08/01/2046	1.A FE			
60637B-CR-9	MISSOURI ST HSG DEV 2.550% 10/01/34		03/03/2021	Redemption 100,0000			974,219	974,219	974,219	0	0	0	0	0	974,219	0	0	0	0	7,369	10/01/2034	1.B FE			
62630II-BN-6	TXBL MUNI FUNDING TRUST VARIOU EDUCATION 0.360% 09/01/27		03/03/2021	Call 100,0000			440,000	440,000	440,000	0	0	0	0	0	440,000	0	0	0	0	1,027	09/01/2027	1.F FE			
62630II-FH-5	TXBL MUNI FUNDING TRUST VARIOU GENERAL 0.430% 09/01/30		01/27/2021	Call 100,0000			5,800,000	5,800,000	5,800,000	0	0	0	0	0	5,800,000	0	0	0	0	2,494	09/01/2030	1.F FE			
677377-2M-4	OHIO HSG FIN 2.720% 11/01/41		03/02/2021	Redemption 100,0000			45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	0	232	11/01/2041	1.A FE			
677377-2P-7	OHIO HSG FIN 2.650% 11/01/41		03/02/2021	Redemption 100,0000			250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	0	1,159	11/01/2041	1.A FE			
677555-XJ-8	OH ECON DEV REV 5.890% 12/01/21		03/02/2021	Redemption 100,0000			95,000	95,000	95,000	0	0	0	0	0	95,000	0	0	0	0	1,399	12/01/2021	1.B FE			
67756Q-NP-8	OHIO ST HSG FIN AGY 2.700% 03/01/36		03/02/2021				314,322	314,322	314,322	0	0	0	0	0	314,322	0	0	0	0	1,426	03/01/2036	1.A FE			
67756Q-NS-2	OHIO ST HSG FIN AGY 2.900% 09/01/37		03/02/2021	Redemption 100,0000			207,254	207,254	207,254	0	0	0	0	0	207,254	0	0	0	0	792	09/01/2037	1.A FE			
76252P-HJ-1	RIB FLOATER TRUST 0.360% 07/01/22		03/01/2021	Call 100,0000			600,000	600,000	600,000	0	0	0	0	0	600,000	0	0	0	0	643	07/01/2022	1.E FE			
880461-GW-2	TENNESSEE HSG DEV AGY RSDL FIN SINGLE FAMILY HSG 3.875% 07/01/35		03/02/2021	Redemption 100,0000			165,000	165,000	165,000	0	0	0	0	0	165,000	0	0	0	0	3,714	07/01/2035	1.B FE			
88275F-PA-1	TEXAS ST DEPT HSG REV SINGLE FAMILY HSG 3.100% 09/01/47		03/02/2021	Redemption 100,0000			195,756	195,756	195,506	0	233	0	0	0	195,756	0	0	0	0	911	09/01/2047	1.B FE			
.91528N-AA-9	UNM SANDOVAL REGIONAL MED 4.500% 07/20/36		01/20/2021	Various			4,420,000	4,420,000	4,160,677	4,255,466	0	164,534	0	0	0	4,420,000	0	0	0	0	99,450	07/20/2036	1.B FE		
92812U-M2-1	VASHSG 2013-C A 4.250% 10/25/43		03/03/2021				152,529	152,529	152,529	0	0	0	0	0	152,529	0	0	0	0	933	10/25/2043	1.A FE			
92812U-04-3	VASHSG 2014-A A 3.500% 10/25/37		03/03/2021	Paydown			74,379	74,379	74,379	0	0	0	0	0	74,379	0	0	0	0	428	10/25/2037	1.A FE			
92812U-05-0	VASHSG 2015-A A 3.250% 06/25/42		03/03/2021	Various			626,719	626,719	627,045	626,967	0	(248)	0	0	0	626,719	0	0	0	0	0	06/25/2042	1.A FE		
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 08/25/42		03/03/2021	Redemption 100,0000			21,380	21,380	21,380	0	0	0	0	0	21,380	0	0	0	0	113	08/25/2042	1.B FE			
3199999. Subtotal - Bonds - U.S. Special Revenues										23,447,023	23,447,023	23,514,432	23,392,216	0	54,056	0	54,056	0	23,447,023	0	0	0	206,426	XXX	XXX
.000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		03/01/2021	Paydown			917	917	791	814	0	104	0	104	0	917	0	0	0	0	8	05/25/2033	1.A FM		
.00164V-AD-5	AMC NETWORKS INC 5.000% 04/01/24		02/26/2021	Various			4,917,950	4,798,000	4,798,000	0	0	0	0	0	4,798,000	0	0	0	0	216,576	04/01/2024	3.C FE			
.006346-AS-9	ADMSO 2018-1 A 4.810% 11/15/48		03/15/2021	Paydown			46,512	46,512	47,290	47,089	0	(577)	0	(577)	0	46,512	0	0	0	0	373	11/15/2048	1.FE		
.008414-AB-0	ABMT 2013-1 B1 3.60% 07/25/43		03/01/2021	Paydown			1,044,763	1,044,763	1,061,537	1,056,774	0	(12,011)	0	(12,011)	0	1,044,763	0	0	0	0	5,859	07/25/2043	1.A FM		
.00841L-AB-2	ABMT 2014-3 A 3.500% 11/25/44		03/01/2021	Paydown			1,418,808	1,418,808	1,374,744	1,390,232	0	28,576	0	28,576	0	1,418,808	0	0	0	0	7,185	11/25/2044	1.A FM		
.00841X-AN-0	ABMT 2015-2 A13 3.500% 03/25/45		03/01/2021	Paydown			706,970	706,970	715,807	709,917	0	(2,947)	0	(2,947)	0	706,970	0	0	0	0	4,704	03/25/2045	1.A FM		
.00842A-AU-3	ABMT 2015-4 A19 3.500% 06/25/45		03/01/2021	Paydown			276,616	276,616	280,593	277,861	0	(1,244)	0	(1,244)	0	276,616	0	0	0	0	1,633	06/25/2045	1.A FM		
.00842A-CB-3	ABMT 2015-4 B1 3.553% 06/25/45		03/01/2021	Paydown			449,796	449,796	459,888	452,210	0	(2,413)	0	(2,413)	0	449,796	0	0	0	0	2,754	06/25/2045	1.A FM		
.00842E-AS-0	ABMT 2016-2 B1 3.795% 03/25/46		01/01/2021	Paydown			0	0	0	(115)	0	115	0	0	0	0	0	0	0	0	0	03/25/2046	1.A FM		
.00842E-AS-0	ABMT 2016-2 B1 3.795% 03/25/46		03/01/2021	Paydown			42,191	42,191	41,890	0	351	0	351	0	42,191	0	0	0	0	268	03/25/2046	1.A FM			
.02151F-AF-6	CWALT 2007-21C8 I16 6.000% 09/25/37		03/01/2021	Paydown			17,258	16,412	14,912	13,603	0	3,656	0	3,656	0	17,258	0	0	0	0	201	09/25/2037	1.D FM		
.02313S-AJ-5	INTL FCSTONE FINANCIAL INC		03/23/2021	Redemption 100,0000			3,826,835	3,709,000	3,504,306	3,651,051	0	6,892	0	6,892	0	3,657,943	0	168,892	168,892	29,878	11/29/2022	1.E FE			
.02376U-AA-3	AMERICAN AIRLINES INC 3.575% 01/15/28		01/15/2021				130,217	130,217	129,698	129,897	0	320	0	320	0	130,217	0	0	0	0	2,328	07/15/2027	2.A FE		
.025932-AP-9	AMERICAN FINANCIAL GROUP 5.250% 04/02/30		01/13/2021	IMPERIAL CAPITAL LLC			334,233	270,000	282,376	282,318	0	(49)	0	(49)	0	282,268	0	51,965	51,965	4,056	04/02/2030	2.A FE			
.02660T-ER-0	AMH 2005-2 5A1 5.564% 09/25/35		03/01/2021	Paydown			3,395	3,395	3,385	3,241	0	153	0	153	0	3,395	0	0	0	0	18	09/25/2035	1.D FM		
.02665U-AA-3	AHR 2014-SFR2 A 3.786% 10/17/36		03/01/2021	Paydown			25,529	25,529	25,528	25,434	0	.95	0	.95	0	25,529	0	0	0	0	164	10/17/2036	1.A FE		
.02666A-AA-6	AHR 2015-SFR1 A 3.467% 04/17/52		03/01/2021	Paydown			25,863	25,863	25,862	25,843	0	.21	0	.21	0	25,863	0	0	0	0	151	04/17/2052	1.A FE		
.02666A-AG-3	AHR 2015-SFR1 XS 0.000% 04/17/52		03/01/2021	Paydown			0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2052	6. *		
.038779-AB-0	ARBY'S 2020-1A A2 3.237% 07/30/50		01/30/2021	Paydown			12,500	12,500	12,500	0	0	0	0	0	0	0	0	0	0	101	07/30/2050	2.C FE			
.04010L-AV-5	ARES CAPITAL CORP 4.250% 03/01/25		03/29/2021				268,418	250,000	269,010	0	(68)	0	(68)	0	268,942	0	(525)	(525)	885	03/01/2025	2.C FE				

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STATEMENT AS OF MARCH 31, 2021 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amor-tization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modified and SVO Administrative Symbol	
055350-AM-6	BLACKROCK CAPITAL FINANCIAL 1997-R1 WAC		02/01/2021	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	03/25/2037	1.A FM
05604F-AA-3	BWY 2013-1515 A1	2.80%	03/10/33			115,037	115,037	117,913	115,834	0	(.797)	0	(.797)	0	0	0	0	0	0	0	02/10/2033	1.A FM
05946X-GP-2	BAFC 2004-3 1A1	5.500%	10/25/34			4,004	4,004	3,780	3,837	0	.166	0	.166	0	0	0	0	0	0	0	02/10/2034	1.A FM
05946X-S6-1	BAFC 2005-7 3A1	5.750%	11/25/35			1,170	1,170	1,161	1,164	0	.6	0	.6	0	0	0	0	0	0	0	02/10/2035	1.A FM
05951F-AG-9	BAFC 2007-1 T45	6.090%	01/25/37			8,597	8,597	8,475	9,347	0	(.750)	0	(.750)	0	0	0	0	0	0	0	01/25/2037	3.B FM
06054A-AV-1	BACM 2015-UB57 ASB	3.423%	09/15/48			449,288	449,288	462,761	453,563	0	(4,275)	0	(4,275)	0	0	0	0	0	0	0	09/15/2048	1.A FM
075887-BU-2	BECTON DICKINSON	1.206%	06/06/22			453,649	449,000	435,211	439,986	0	.421	0	.421	0	0	0	0	0	0	0	02/06/2022	2.C FE
095796-AA-6	BLUE RACER MID LLC/FINAN	6.125%	11/15/22			4,233,000	4,233,000	3,953,249	4,046,599	0	1,541	0	1,541	0	0	0	0	0	0	0	03/15/2022	4.B FE
09774X-AG-7	BOM 1998-A B1	7.430%	04/15/28			0	0	25,167	0	0	0	0	0	0	0	0	0	0	0	0	04/15/2028	6.FE
097751-BJ-9	BOMBARDIER INC	6.125%	01/15/23			1,541,870	1,557,000	1,599,485	1,567,747	0	(.734)	0	(.734)	0	0	0	0	0	0	0	01/15/2023	5.B FE
12531W-AZ-5	CFCRE 2016-C3 ASB	3.688%	01/10/48			2,795,164	2,800,000	2,800,000	2,800,000	0	0	0	0	0	0	0	0	0	0	0	01/10/2048	5.B FE
12543P-AQ-6	CIWHL 2006-21 A15	6.000%	02/25/37			71,534	71,534	73,677	72,243	0	(.709)	0	(.709)	0	0	0	0	0	0	0	01/10/2048	1.A FM
125523-BV-1	CIGNA CORP	3.000%	07/15/23			5,256,800	5,000,000	4,998,112	4,998,395	0	.150	0	.150	0	0	0	0	0	0	0	07/15/2023	2.B FE
12558M-BK-7	CITHE 2003-1 A5	5.480%	07/20/34			147,530	147,530	147,442	147,530	0	0	0	0	0	0	0	0	0	0	0	07/20/2034	1.A FM
12592L-BK-7	COMM 2014-CR20 XA	1.015%	11/10/47			0	0	130,383	60,524	0	(60,524)	0	(60,524)	0	0	0	0	0	0	0	11/10/2047	1.A FE
12593F-BB-9	COMM 2015-LC22 ASB	3.421%	07/10/48			260,684	260,684	268,497	263,111	0	(2,426)	0	(2,426)	0	0	0	0	0	0	0	07/10/2048	1.A FM
12593J-BC-9	COMM 2015-CR24 ASB	3.445%	08/10/48			509,353	509,353	524,628	513,711	0	(4,359)	0	(4,359)	0	0	0	0	0	0	0	08/10/2048	1.A FM
126192-AD-5	COMM 2012-LC4 A4	3.288%	12/10/44			8,306	8,306	8,337	8,304	0	.2	0	.2	0	0	0	0	0	0	0	12/10/2044	1.A FM
12625G-AA-1	COMM 2013-WIP A1	2.499%	03/10/31			105,157	105,157	105,102	105,102	0	.55	0	.55	0	0	0	0	0	0	0	03/10/2031	1.A FM
12628K-AD-9	CSAB 2006-3 A3A	5.950%	11/25/36			15,926	15,926	6,826	4,306	0	11,619	0	11,619	0	0	0	0	0	0	0	11/25/2036	1.D FM
12630D-AW-4	COMM 2014-CR14 ASB	3.743%	02/10/47			89,918	89,918	92,613	90,456	0	(.538)	0	(.538)	0	0	0	0	0	0	0	02/10/2047	1.A FM
12647P-AD-5	CRH AMERICA FINANCE INC	4.500%	04/04/48			2,407,258	1,959,000	2,225,863	2,221,862	0	(.627)	0	(.627)	0	0	0	0	0	0	0	04/04/2048	2.A FE
12648Y-DF-7	CSMC 2013-T 5 A5	3.000%	08/25/43			132,417	132,117	132,112	132,112	0	.305	0	.305	0	0	0	0	0	0	0	08/25/2043	1.A FM
12648Y-DF-7	CSMC 2014-WIN B3	3.875%	09/25/44			237,463	237,463	236,721	236,728	0	.736	0	.736	0	0	0	0	0	0	0	09/25/2044	1.A FM
12648Y-DF-7	CSMC 2014-WIN B4	3.875%	09/25/44			287,501	287,501	286,924	286,924	0	.577	0	.577	0	0	0	0	0	0	0	09/25/2044	1.A FM
12649D-AR-4	CSMC 2014-WIN B3	3.930%	10/25/44			292,138	292,138	298,517	294,275	0	(2,137)	0	(2,137)	0	0	0	0	0	0	0	10/25/2044	1.A FM
12649K-AL-1	CSMC 2015-WIN1 A7	3.000%	12/25/44			198,515	198,515	198,716	198,448	0	.67	0	.67	0	0	0	0	0	0	0	12/25/2044	1.A FM
12649K-AU-1	CSMC 2015-WIN1 B1	3.815%	12/25/44			421,275	421,275	441,894	428,000	0	(6,726)	0	(6,726)	0	0	0	0	0	0	0	12/25/2044	1.A FM
12649N-AS-0	CSMC 2015-1 B1	3.926%	01/25/45			590,080	590,080	600,038	592,148	0	(2,067)	0	(2,067)	0	0	0	0	0	0	0	01/25/2045	1.A FM
12654P-AE-8	CSMC 2018-RPL9 A	3.850%	09/25/57			211,565	211,565	211,131	211,109	0	.456	0	.456	0	0	0	0	0	0	0	09/25/2057	1.A FM
12665U-AA-2	CVS PASS-THROUGH TRUST	4.704%	01/10/36		Redemption	100,000	45,149	45,149	45,149	0	0	0	0	0	0	0	0	0	0	0	01/10/2036	2.B FE
12667G-7H-0	CIWALT 2005-46CB A14	5.500%	10/25/35			19,461	19,323	18,037	16,617	0	2,844	0	2,844	0	0	0	0	0	0	0	10/25/2035	1.D FM
12667G-BD-4	CIWALT 2005-10CB 1A8	5.500%	05/25/35			17,058	17,058	17,058	17,058	0	0	0	0	0	0	0	0	0	0	0	05/25/2035	3.B FM
12667G-XD-0	CIWALT 2005-28CB 2A4	5.750%	08/25/35			18,818	18,818	18,394	16,035	0	3,892	0	3,892	0	0	0	0	0	0	0	08/25/2035	2.B FM
12668A-MH-5	CIWALT 2005-49CB A3	5.500%	11/25/35			36,801	36,801	34,041	32,037	0	4,763	0	4,763	0	0	0	0	0	0	0	11/25/2035	2.B FM
12668A-NW-1	CIWALT 2005-54CB 1A4	5.500%	11/25/35			19,167	19,167	18,589	17,408	0	2,724	0	2,724	0	0	0	0	0	0	0	11/25/2035	3.B FM
12669A-HK-7	CIWHL 2005-25 A6	5.500%	11/25/35			7,113	7,113	6,104	5,487	0	1,626	0	1,626	0	0	0	0	0	0	0	11/25/2035	2.B FM
12669A-JX-7	CIWHL 2005-24 A7	5.500%	11/25/35			12,250	12,250	10,477	9,783	0	2,467	0	2,467	0	0	0	0	0	0	0	11/25/2035	2.B FM
12669T-AA-3	CVS HEALTH PP	3.416%	10/10/38			52,984	52,984	52,984	52,984	0	0	0	0	0	0	0	0	0	0	0	10/10/2038	2.A
13213P-AA-8	Cambrion VDRN	0.150%	02/01/31			65,500	65,500	65,500	65,500	0	0	0	0	0	0	0	0	0	0	0	02/01/2031	1.B FE
15132E-LC-0	CDMC 2005-1 A5	4.938%	02/18/35			120,111	120,111	120,037	119,366	0	.744	0	.744	0	0	0	0	0	0	0	02/18/2035	1.A FM
165167-DA-2	CHESAPEAKE ENERGY	7.000%	10/01/24			48,963	48,963	49,220,000	421,951	0	122,229	0	122,229	0	0	0	0	0	0	0	10/01/2024	6.*
172926-HD-6	CITIGROUP	3.875%	10/25/23			5,415,200	5,000,000	5,282,300	5,101,542	0	(8,070)	0	(8,070)	0	0	0	0	0	0	0	10/25/2023	2.A FE
173100-AR-9	CIMSI 2006-6 B1	6.000%	11/25/36			0	11,110	5,473	3,291	3,755	(7,046)	0	(3,291)	0	0	0	0	0	0	0	11/25/2036	1.D FM
17312H-AE-9	CIMSI 2007-2 A5	4.952%	06/25/37			91,806	91,806	89,994	89,994	0	1,813	0	1,813	0	0	0	0	0	0	0	06/25/2037	1.A FM
17321J-AE-4	CGMT 2013-GC1 A4	3.942%	09/10/46			50,599	50,599	52,115	50,887	0	(289)	0	(289)	0	0	0	0	0	0	0	09/10/2046	1.A FM
17322N-AA-2	CIMLT 2014-J1 A1	3.500%	06/25/44			334,003	334,003	335,203	334,197	0	(194)	0	(194)	0	0	0	0	0	0	0	06/25/2044	1.A FM

E05.3

STATEMENT AS OF MARCH 31, 2021 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22		
										11	12	13	14	15									
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		
.18539U-AB-1	CLEARWAY ENERGY OPERATIN	5.750% 10/15/25	.03/09/2021	TENDER OFFER		882,630	.833,000	.829,190	.829,855	0	108	0	108	0	.829,963	0	.52,667	.52,667	.19,159	10/15/2025	3.B FE		
.19260M-AA-4	COIN 2017-1A A2	5.216% 04/25/47	.01/25/2021	Paydown		12,500	.12,500	.12,500	.12,500	0	0	0	0	0	.12,500	0	0	0	.163	04/25/2047	2.B FE		
.225404-BT-4	CSFB 1997-1R 1M5	7.600% 09/30/24	.03/01/2021	Paydown		9	.27	.26	.0	0	0	0	0	0	.9	0	0	0	0	.0	09/30/2024	1.D FM	
.225410-FV-9	CSFB 2003-17 1A4	5.500% 06/25/33	.03/01/2021	Paydown		381	.381	.367	.373	0	0	.8	0	.8	.381	0	0	0	0	.0	06/25/2033	1.D FM	
.228227-BD-5	CROWN CASTLE INTL	5.250% 01/15/23	.03/10/2021	Various Redemption	100,0000	635,476	.586,000	.596,750	.588,674	0	(242)	0	(242)	0	.588,432	0	(2,432)	(2,432)	.69,559	01/15/2023	2.C FE		
.229701-AA-8	BNSF LEASE PP	4.070% 05/15/34	.03/15/2021	Paydown		26,731	.26,731	.26,731	.26,731	0	0	0	0	0	.26,731	0	0	0	0	.181	05/15/2034	1.G FE	
.233046-AF-8	DNKN 2017-1A A21I	4.030% 11/20/47	.02/20/2021	Paydown		.17,500	.17,500	.17,500	.17,500	0	0	0	0	0	.17,500	0	0	0	0	.176	11/20/2047	2.B FE	
.233046-AJ-0	DNKN 2019-1A A2I	3.787% 05/20/49	.02/20/2021	Paydown		.17,500	.17,500	.17,500	.17,500	0	0	0	0	0	.17,500	0	0	0	0	.166	05/20/2049	2.B FE	
.233046-AK-7	DNKN 2019-1A A2II	4.021% 05/20/49	.02/20/2021	Paydown		15,000	.15,000	.15,000	.15,000	0	0	0	0	0	.15,000	0	0	0	0	.151	05/20/2049	2.B FE	
.23305X-AA-9	DBUBS 2011-LC2A A3	3.527% 07/10/44	.01/01/2021	Paydown		.55,683	.56,238	.55,639	.55,639	0	.44	0	.44	0	.55,683	0	0	0	0	.164	07/10/2044	1.A FM	
.23305X-AD-3	DBUBS 2011-LC2A A4	4.537% 07/10/44	.03/01/2021	Paydown		3,435,525	.3,425,972	.3,431,400	.3,431,400	0	.4,124	0	.4,124	0	.3,435,525	0	0	0	0	.18,987	07/10/2044	1.A FM	
.233331-BA-4	DTE ENERGY COMPANY	3.700% 08/01/23	.01/27/2021	US BANCORP		2,161,634	.2,010,000	.2,054,768	.2,054,768	0	(1,374)	0	(1,374)	0	.2,053,395	0	108,240	108,240	.36,772	08/01/2023	2.B FE		
.24704G-AA-1	Dell Equipment F20202 rust	2020-2 A1	.03/22/2021	Paydown		1,411,402	.1,411,402	.1,411,402	.1,411,402	0	0	0	0	0	.1,411,402	0	0	0	0	.775	09/22/2021	1.D FE	
.251510-FX-6	DBALT 2005-4 A6	5.300% 09/25/35	.03/01/2021	Paydown		10,830	.10,615	.9,671	.9,765	0	1,065	0	1,065	0	.10,830	0	0	0	0	.71	09/25/2035	1.D FM	
.25151E-AD-5	DBALT 2006-AB3 A4	6.423% 07/25/36	.03/01/2021	Paydown		10,513	.9,068	.8,356	.0	2,157	0	2,157	0	.10,513	0	0	0	0	.148	07/25/2036	1.A FM		
.25468P-CT-1	DISNEY	2.550% 02/15/22	.03/25/2021	INC.		1,019,640	.1,000,000	.944,780	.991,516	0	1,823	0	1,823	0	.993,339	0	.26,301	.26,301	.15,867	02/15/2022	2.A FE		
.26208L-AD-0	HONK 2019-1A A2	4.641% 04/20/49	.01/20/2021	Paydown		2,500	.2,500	.2,500	.2,500	0	0	0	0	0	.2,500	0	0	0	0	.29	04/20/2049	2.C FE	
.278865-BE-9	ECOLAB INC	4.800% 03/24/30	.03/18/2021	GOLDMAN SACHS		1,537,455	.1,293,000	1,383,392	.1,381,869	0	(2,072)	0	(2,072)	0	.1,379,797	0	.157,658	.157,658	.30,687	03/24/2030	2.A FE		
.29977J-AA-4	EVER 2013-1 A1	2.250% 03/25/43	.03/01/2021	Paydown		109,607	.109,607	.97,961	.104,220	0	5,387	0	5,387	0	.109,607	0	0	0	0	.433	03/25/2043	1.A FM	
.29978C-AA-8	EVER 2018-1 A1	3.500% 02/25/48	.03/01/2021	Paydown		396,259	.396,259	391,801	.393,510	0	2,750	0	2,750	0	.396,259	0	0	0	0	.2,467	02/25/2048	1.A FM	
.32051G-TE-5	FHASI 2005-F6 A5	5.500% 09/25/35	.03/01/2021	Paydown		3,544	.5,286	.4,075	.3,945	0	(401)	0	(401)	0	.3,544	0	0	0	0	.44	09/25/2035	1.D FM	
.34417M-AA-5	FOCUS 2017-1A A21	3.857% 04/30/47	.01/30/2021	Paydown		12,500	.12,500	12,500	.12,500	0	0	0	0	0	.12,500	0	0	0	0	.121	04/30/2047	2.B FE	
.34417M-AA-5	FOCUS 2017-1A A21	3.857% 04/30/47	.03/04/2021	Tax Free Exchange		4,812,500	.4,812,500	4,812,500	.4,812,500	0	0	0	0	0	.4,812,500	0	0	0	0	.82,498	04/30/2047	2.B FE	
.34417M-AB-3	FOCUS 2017-1A A21I	5.093% 04/30/47	.01/30/2021	Paydown		36,538	.36,623	36,623	.36,604	0	(67)	0	(67)	0	.36,538	0	0	0	0	.465	04/30/2047	2.B FE	
.36198F-AB-1	GSMS 2013-GC14 AAB	3.817% 08/10/46	.03/01/2021	Paydown		276,871	.276,871	.285,168	.278,104	0	(1,233)	0	(1,233)	0	.276,871	0	0	0	0	.1,818	08/10/2046	1.A FM	
.3622MII-AB-6	GSR 2007-3F 247	5.750% 05/25/37	.01/01/2021	Paydown		0	(225)	0	.62	0	(287)	0	(287)	0	(225)	0	0	0	0	0	05/25/2037	3.B FM	
.3622MII-AB-6	GSR 2007-3F 247	5.750% 05/25/37	.03/01/2021	Paydown		19,274	.19,653	.18,723	.19,752	0	(478)	0	(478)	0	.19,274	0	0	0	0	.191	05/25/2037	3.B FM	
.3622MII-BH-5	GSR 2007-3F 14A	5.000% 05/25/37	.01/01/2021	Paydown		0	(282)	0	.0	0	(234)	0	(234)	0	(282)	0	0	0	0	.0	05/25/2037	2.B FM	
.3622MII-BH-5	GSR 2007-3F 14A	5.000% 05/25/37	.03/01/2021	Paydown		14,164	.14,927	.12,203	.14,314	0	(150)	0	(150)	0	.14,164	0	0	0	0	.77	05/25/2037	2.B FM	
.36249K-AC-4	GSMS 2010-C1 A2	4.592% 08/10/43	.03/01/2021	Paydown		8,104	.8,104	.8,346	.8,098	0	.5	0	.5	0	.8,104	0	0	0	0	.62	08/10/2043	1.A FM	
.36873G-AA-4	CVS Gene Warren	5.830% 01/15/26	.03/15/2021	Redemption	100,0000		.42,653	.42,653	.42,653	.42,653	0	0	0	0	0	.42,653	0	0	0	0	.419	01/15/2026	2.B FE
.375558-BL-6	GILEAD SCIENCES INC	2.500% 09/01/23	.03/25/2021	SOCIETE GENERALE		5,737,710	.5,500,000	.5,482,050	.5,492,719	0	.647	0	.647	0	.5,493,365	0	.244,345	.244,345	.79,441	09/01/2023	2.A FE		
.42806D-BG-3	HERTZ 2017-2A A	3.290% 10/25/23	.03/25/2021	Paydown		1,407,088	.1,407,088	.1,447,762	.1,431,744	0	(24,656)	0	(24,656)	0	.1,407,088	0	0	0	0	.8,011	10/25/2023	1.F FE	
.42806D-BQ-1	HERTZ 2018-1A A	3.290% 02/25/24	.03/25/2021	Paydown		281,799	.281,799	.281,768	.281,785	0	.14	0	.14	0	.281,799	0	0	0	0	.1,604	02/25/2024	1.F FE	
.431318-AN-4	HILCORP ENERGY	5.000% 12/01/24	.01/19/2021	TENDER OFFER		848,969	.833,000	.810,505	.816,832	0	.218	0	.218	0	.817,050	0	.31,918	.31,918	.5,900	12/01/2024	3.C FE		
.437089-AB-5	INTEL 2006-1 A5	6.522% 05/25/36	.03/01/2021	Paydown		24,676	.24,676	4,002	.1,289	0	23,387	0	23,387	0	.24,676	0	0	0	0	.28	05/25/2036	1.D FM	
.459200-HP-9	IBM	3.375% 08/01/23	.03/25/2021	Various		3,207,420	.3,000,000	2,972,130	.2,991,699	0	.755	0	.755	0	.2,992,454	0	.214,966	.214,966	.66,938	08/01/2023	1.F FE		
.461817-AA-1	IHSFR 2017-SFR2 A	0.958% 12/17/36	.03/17/2021	Paydown		62,039	.62,039	.62,039	.62,039	0	0	0	0	0	.62,039	0	0	0	0	.103	12/17/2036	1.A FE	
.464126-DA-6		09/25/35	.03/01/2021	Paydown		173	.173	.173	.173	0	0	0	0	0	.173	0	0	0	0	.1	09/25/2035	1.D FM	
.46412Q-AA-7	IRIHE 2006-2 A4	6.670% 02/25/36	.02/01/2021	Paydown		1,635	.1,635	.1,596	.1,635	0	.807	0	.807	0	.1,635	0	0	0	0	.15	02/25/2036	1.D FM	
.46591T-AC-8	JPMKT 2020-2 A3	3.500% 07/25/50	.03/01/2021	Paydown		384,513	.384,513	.393,585	.392,958	0	(8,445)	0	(8,445)	0	.384,513	0	0	0	0	.2,368	07/25/2050	1.A FM	
.46616P-AA-1	HENDR 2011-1A A	4.700% 10/15/56	.03/15/2021	Paydown		110,904	.110,904	.123,363	.121,874	0	(10,970)	0	(10,970)	0	.110,904	0	0	0	0	.827	10/15/2056	1.FA FE	
.46616Y-AA-2	HENDR 2012-2A A	3.840% 10/15/59	.03/15/2021	Paydown		171,617	.171,617	.176,766	.175,872	0	(4,254)	0	(4,254)	0	.171,617	0	0	0	0	.1,175	10/15/2059	1.FA FE	
.46617A-AA-3	HENDR 2012-3A A	3.220% 09/15/65	.03/15/2021	Paydown		182,514	.182,514	.179,491	.179,879	0	2,635	0	2,635	0	.182,514	0	0	0	0	.991	09/15/2065	1.FA FE	
.46617T-AA-2	HENDR 2014-1A A	3.960% 03/15/63	.03/15/2021	Paydown		79,555	.79,555	.79,510	.79,518	0	.37	0	.37	0	.79,555	0	0	0	0	.54	03/15/2063	1.FA FE	
.46618A-AA-2	HENDR 2014-2A A	3.610% 01/17/73	.03/15/2021	Paydown		87,332	.87,332	.87,275	.87,287	0	.45	0	.45	0	.87,332	0	0	0	0	.448	01/17/2073	1.FA FE	
.46618H-AA-7	HENDR 2014-3A A	3.500% 06/15/77	.03/15/2021	Paydown		151,426	.151,426	.151,35															

STATEMENT AS OF MARCH 31, 2021 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifier and SVO Adminis- trative Symbol		
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value									
.46619X-AA-8	HENDR 2015-3A A 4.080% 03/17/70		.03/15/2021	Paydown	109,997	109,997	109,901	109,911	0	.86	0	.86	0	0	109,997	0	0	0	0	626	.03/17/2070	1.A FE	
.46628S-AJ-2	JPMAC 2006-IIF1 A6 6.500% 07/25/36		.01/01/2021	Paydown	0	0	0	0	(5,477)	0	5,477	0	5,477	0	0	0	0	0	0	(35)	.07/25/2036	1.D FM	
.46628S-AJ-2	JPMAC 2006-IIF1 A6 6.500% 07/25/36		.03/01/2021	Paydown	28,933	28,933	16,642	11,812	0	17,121	0	17,121	0	0	28,933	0	0	0	0	(9)	.07/25/2036	1.D FM	
.46636V-AD-8	JPMCC 2011-C5 ASB 3.678% 08/15/46		.03/01/2021	Paydown	72,847	72,847	73,575	72,779	0	.68	0	.68	0	0	72,847	0	0	0	0	584	.08/15/2046	1.A FM	
.46640J-AS-6	JPMCC 2013-C13 ASB 3.414% 01/15/46		.03/01/2021	Paydown	170,409	170,409	172,112	170,556	0	(147)	0	(147)	0	0	170,409	0	0	0	0	994	.01/15/2046	1.A FM	
.46640L-AC-6	JPIBB 2013-C14 A3 4.096% 08/15/46		.02/01/2021	Paydown	52,067	52,067	53,629	52,560	0	(493)	0	(493)	0	0	52,067	0	0	0	0	355	.08/15/2046	1.A FM	
.46646R-AL-7	JPNDB 2016-C4 XA 0.788% 12/15/49		.03/01/2021	Paydown	0	0	15,981	9,458	0	(9,458)	0	(9,458)	0	0	0	0	0	0	0	0	340	.12/15/2049	1.A FE
.46648C-AF-1	JPMIT 2017-1 A6 3.500% 01/25/47		.03/01/2021	Paydown	1,640,015	1,640,015	1,639,163	1,636,582	0	3,433	0	3,433	0	0	1,640,015	0	0	0	0	12,545	.01/25/2047	1.A FM	
.46648H-AN-3	JPMIT 2017-2 A13 3.500% 05/25/47		.03/01/2021	Paydown	412,981	412,981	415,981	414,243	0	(1,262)	0	(1,262)	0	0	412,981	0	0	0	0	2,257	.05/25/2047	1.A FM	
.46649H-AN-2	JPMIT 2017-6 A13 3.500% 12/25/48		.03/01/2021	Paydown	25,978	25,978	26,078	26,001	0	(23)	0	(23)	0	0	25,978	0	0	0	0	151	.12/25/2048	1.A FM	
.46649H-AY-8	JPMIT 2017-6 B1 3.813% 12/25/48		.03/01/2021	Paydown	29,865	31,398	31,053	31,188	0	(1,188)	0	(1,188)	0	0	29,865	0	0	0	0	190	.12/25/2048	1.A FM	
.46652H-AC-0	JPMW 2020-ATR1 A3 3.000% 02/25/50		.03/01/2021	Paydown	1,354,555	1,354,555	1,398,154	1,398,042	0	(43,487)	0	(43,487)	0	0	1,354,555	0	0	0	0	6,632	.02/25/2050	1.D FM	
.477600-AB-9	JIMMY 2017-1A A21 4.846% 07/30/47		.01/30/2021	Paydown	5,625	5,625	5,625	5,625	0	0	0	0	0	5,625	0	0	0	0	68	.07/30/2047	2.B FE		
.48249Y-AA-3	KSBA 2016-1 A 2.083% 03/25/42		.03/25/2021	Paydown	0	0	7,666	6,906	0	(6,906)	0	(6,906)	0	0	0	0	0	0	0	386	.03/25/2042	1.A FE	
.50077L-AK-2	KRAFT HEINZ FOODS CO 3.950% 07/15/25		.03/09/2021	TENDER OFFER	4,526,900	4,060,000	4,057,364	4,058,421	0	.57	0	.57	0	0	4,058,478	0	0	0	0	104,241	.07/15/2025	3.A FE	
.525200-AG-9	RAST 2006-7 I47 6.000% 11/25/36		.03/01/2021	Paydown	53,686	55,032	46,881	43,196	0	10,490	0	10,490	0	0	53,686	0	0	0	0	436	.11/25/2036	3.B FM	
.52521H-9A-9	LMT 2006-9 I44 5.750% 01/25/37		.03/01/2021	Paydown	8,028	7,416	6,079	6,118	0	1,910	0	1,910	0	0	8,028	0	0	0	0	86	.01/25/2037	3.B FM	
.52522H-AN-2	LXS 2006-8 345 4.756% 06/25/36		.03/01/2021	Paydown	20,554	20,518	19,326	19,326	0	1,229	0	1,229	0	0	20,554	0	0	0	0	216	.06/25/2036	1.D FM	
.52523K-AJ-3	LXS 2006-17 WF5 5.950% 11/25/36		.03/01/2021	Paydown	0	2,010	1,580	1,907	0	(1,907)	0	(1,907)	0	0	0	0	0	0	0	17	.11/25/2036	3.B FM	
.52524M-AV-1	LXS 2007-9 WF3 6.320% 04/25/37		.02/01/2021	Paydown	0	1,388	902	1,107	0	(1,107)	0	(1,107)	0	0	0	0	0	0	0	11	.04/25/2037	1.D FM	
.52524P-AL-6	LXS 2007-6 345 4.518% 05/25/37		.03/01/2021	Paydown	31,048	31,048	24,339	27,255	0	3,793	0	3,793	0	0	31,048	0	0	0	0	240	.05/25/2037	1.D FM	
.55279H-AS-9	M&T TRUST CO 0.488% 01/25/21		.01/25/2021	Maturity	20,000,000	20,000,000	19,888,800	19,996,313	0	3,687	0	3,687	0	0	20,000,000	0	0	0	0	24,507	.01/25/2021	1.G FE	
.57628W-BR-0	MASIMUTUAL GLOBAL FUND 2.500% 10/17/22		.03/24/2021	Various	16,080,038	15,560,000	14,813,269	15,384,567	0	22,463	0	22,463	0	0	15,407,030	0	673,007	673,007	0	171,808	.10/17/2022	1.B FE	
.576434-RW-6	MALT 2004-5 B1 6.313% 06/25/34		.03/01/2021	Paydown	0	0	19,610	18,641	0	(17,641)	0	(17,641)	0	0	0	0	0	0	0	207	.06/25/2034	3.B FM	
.577081-BB-7	MATTEL INC 6.750% 12/31/25		.03/19/2021	Call 105,0630	848,909	808,000	756,490	768,381	0	1,432	0	1,432	0	0	769,813	0	38,187	38,187	0	52,878	.12/31/2025	4.A FE	
.588056-AY-7	MERCER INTL INC 7.375% 01/15/25		.01/26/2021	Call 103,6880	2,115,235	2,040,000	2,106,300	2,098,042	0	(1,845)	0	(1,845)	0	0	2,096,197	0	(56,197)	(56,197)	0	155,057	.01/15/2025	4.A FE	
.595112-BN-2	MICRON TECHNOLOGY INC 5.327% 02/06/29		.01/07/2021	J P MORGAN SEC Redemption 100,0000	1,351,040	1,091,000	1,320,302	1,314,072	0	(712)	0	(712)	0	0	1,313,360	0	37,680	37,680	0	25,023	.02/06/2029	2.C FE	
.59524F-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		.02/01/2021	Various	152,000	152,000	152,000	152,000	0	0	0	0	0	0	0	0	0	0	0	4,310	.08/01/2025	1.D FE	
.599809-AG-5	MOULT 2015-1 A4 3.000% 06/25/56		.03/01/2021	Paydown	1,849,412	1,849,412	1,841,610	1,845,439	0	3,973	0	3,973	0	0	1,849,412	0	0	0	0	8,969	.06/25/2056	1.A FM	
.61690G-AC-5	MSBAM 2014-C14 ASB 3.581% 02/15/47		.03/01/2021	Paydown	48,653	48,653	50,110	48,932	0	(279)	0	(279)	0	0	48,653	0	0	0	0	302	.02/15/2047	1.A FM	
.61690G-AE-1	MSBAM 2014-C14 A4 3.787% 02/15/47		.02/01/2021	Paydown	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	.02/15/2047	1.A FM	
.61690Q-AC-3	MSBAM 2015-C23 ASB 3.398% 07/15/50		.03/01/2021	Paydown	970,412	970,412	999,481	978,114	0	(7,703)	0	(7,703)	0	0	970,412	0	0	0	0	5,679	.07/15/2050	1.A FM	
.61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092%		.02/15/2021	Paydown	11,831	11,831	6,545	5,153	0	6,678	0	6,678	0	0	11,831	0	0	0	0	32	.10/25/2036	1.D FM	
.61752R-AJ-1	MSM 2007-3X3 243S 5.858% 01/25/47		.03/01/2021	Paydown	30,883	30,883	18,610	14,461	0	16,422	0	16,422	0	0	30,883	0	0	0	0	.61	.01/25/2047	1.D FM	
.61763K-AY-0	MSBAM 2014-C15 ASB 3.654% 04/15/47		.03/01/2021	Paydown	43,892	43,892	45,208	44,159	0	(266)	0	(266)	0	0	43,892	0	0	0	0	278	.04/15/2047	1.A FM	
.61767T-BB-6	MSC 2016-U611 XA 1.506% 08/15/49		.03/01/2021	Paydown	0	0	33,841	18,123	0	(18,123)	0	(18,											

STATEMENT AS OF MARCH 31, 2021 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	For- eign	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consid- eration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	10 Unrealized Valuation Increase/ (Decrease)	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifier and SVO Adminis- trative Symbol		
											11	12	13	14	15 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)									
.76110W-SZ-2	RASC 2003-KS7 A15 5.750% 09/25/33		03/01/2021	Paydown		55,245	55,245	48,063	52,241	0	3,004	0	0	3,004	0	55,245	0	0	0	0	326	09/25/2033	1.A FM	
.761118-X0-6	RALI 2006-0S3 A12 6.000% 03/25/36		03/01/2021	Paydown		7,413	7,458	6,145	6,801	0	612	0	0	612	0	7,413	0	0	0	0	58	03/25/2036	3.B FM	
.76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		03/01/2021	Paydown		5,425	10,423	9,394	9,337	0	(3,912)	0	0	(3,912)	0	5,425	0	0	0	0	62	11/25/2035	2.B FM	
.78419C-A6-9	SGCMS 2016-C5 XA 1.952% 10/10/48		03/01/2021	Paydown		0	0	49,445	24,805	0	(24,805)	0	0	(24,805)	0	0	0	0	0	0	1,235	10/10/2048	1.A FE	
.78471K-AE-1	SFFMT 2016-1A 1A4 3.000% 11/25/46		03/01/2021	Paydown		743,825	743,825	709,540	727,883	0	15,942	0	0	15,942	0	743,825	0	0	0	0	3,590	11/25/2046	1.A FM	
Santander Drive 2020s eivabl 2020-3 A1																								
.80285W-AA-5	0.282% 10/15/21		01/15/2021	Paydown		350,824	350,824	350,824	350,824	0	0	0	0	0	0	350,824	0	0	0	0	85	10/15/2021	1.D FE	
.81745B-AN-5	SEMT 2013-6 B2 3.499% 05/25/43		03/01/2021	Paydown		491,125	491,125	489,398	489,651	0	1,474	0	0	1,474	0	491,125	0	0	0	0	2,992	05/25/2043	1.A FM	
.81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		03/01/2021	Paydown		42,494	42,494	42,494	41,757	0	363	0	0	363	0	42,494	0	0	0	0	260	07/25/2043	1.A FM	
.81745H-AK-8	SEMT 2014-2 B1 4.087% 07/25/44		03/01/2021	Paydown		614,893	614,893	656,999	626,743	0	(11,850)	0	0	(11,850)	0	614,893	0	0	0	0	3,858	07/25/2044	1.A FM	
.81745J-AA-6	SEMT 2013-11 A1 3.500% 09/25/43		03/01/2021	Paydown		418,117	418,117	406,618	412,751	0	5,365	0	0	5,365	0	418,117	0	0	0	0	2,684	09/25/2043	1.A FM	
.81745J-AQ-1	SEMT 2013-11 B3 3.641% 09/25/43		03/01/2021	Paydown		475,925	475,925	469,084	472,017	0	3,908	0	0	3,908	0	475,925	0	0	0	0	3,190	09/25/2043	1.A FM	
.81745N-AJ-8	SEMT 2014-1 B2 3.914% 04/25/44		03/01/2021	Paydown		421,243	421,243	422,971	421,780	0	(537)	0	0	(537)	0	421,243	0	0	0	0	2,516	04/25/2044	1.A FM	
.81745Q-AB-8	SEMT 2015-1 A2 3.000% 01/25/45		03/01/2021	Paydown		162,781	162,781	162,422	162,422	0	359	0	0	359	0	162,781	0	0	0	0	800	01/25/2045	1.A FM	
.81745R-AH-3	SEMT 2013-3 B2 3.513% 03/25/43		03/01/2021	Paydown		235,439	235,439	241,628	237,455	0	(2,016)	0	0	(2,016)	0	235,439	0	0	0	0	1,475	03/25/2043	1.A FM	
.81746L-AD-4	SEMT 2015-3 A4 3.500% 07/25/45		02/01/2021	Paydown		235,259	235,259	238,476	234,885	0	374	0	0	374	0	235,259	0	0	0	0	889	07/25/2045	1.A FM	
.81746N-AU-6	SEMT 2016-3 A19 3.500% 11/25/46		03/01/2021	Paydown		554,049	554,049	565,562	559,680	0	(5,631)	0	0	(5,631)	0	554,049	0	0	0	0	3,097	11/25/2046	1.A FM	
.81746T-CB-9	SEMT 2017-1 B1 3.611% 02/25/47		03/01/2021	Paydown		13,795	13,795	14,196	14,086	0	(291)	0	0	(291)	0	13,795	0	0	0	0	83	02/25/2047	1.A FM	
.81746X-AU-0	SEMT 2017-3 A19 3.500% 04/25/47		03/01/2021	Paydown		511,471	511,471	502,441	506,233	0	5,238	0	0	5,238	0	511,471	0	0	0	0	2,887	04/25/2047	1.A FM	
.81747E-CD-7	SEMT 2018-CH2 B1A 3.750% 06/25/48		03/01/2021	Paydown		43,601	43,601	46,422	46,247	0	(2,646)	0	0	(2,646)	0	43,601	0	0	0	0	274	06/25/2048	1.A FM	
.822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43		03/01/2021	Paydown		133,997	133,997	137,148	135,052	0	(1,055)	0	0	(1,055)	0	133,997	0	0	0	0	1,037	07/25/2043	1.A FM	
.82281E-CK-1	SCOT 2016-1 I1A9 3.500% 11/25/46		03/01/2021	Paydown		741,134	741,134	740,092	741,058	0	76	0	0	76	0	741,134	0	0	0	0	4,256	11/25/2046	1.A FM	
.82652W-AA-2	DEFT 2016-2A A 2.330% 07/20/33		03/22/2021	Paydown		1,727,905	1,727,905	1,727,551	1,727,897	0	9	0	0	9	0	1,727,905	0	0	0	0	9,712	07/20/2033	1.FE	
SPECTRA ENERGY PARTNERS LP 4.600% 06/15/21																								
.84756N-AB-5			03/15/2021	Call 100.0000		5,000,000	5,000,000	4,998,350	4,999,910	0	41	0	0	41	0	4,999,951	0	0	49	49	57,500	06/15/2021	2.A FE	
				Redemption 100.0000																				
.880310-AA-8	TENASKA VIRGINIA PARTNERS 6.11% 03/30/24		03/30/2021	Paydown		144,272	144,272	144,272	144,272	0	0	0	0	0	0	144,272	0	0	0	0	2,207	03/30/2024	2.B FE	
.88576X-AA-2	HENDR 2010-1A A 5.560% 07/15/59		03/15/2021	Paydown		63,798	63,798	73,124	68,933	0	(5,135)	0	0	(5,135)	0	63,798	0	0	0	0	559	07/15/2059	1.A FE	
.89172H-AK-3	TPMT 2015-3 A1B 3.000% 03/25/54		03/01/2021	Paydown		409,592	409,592	409,727	408,860	0	733	0	0	733	0	409,592	0	0	0	0	2,036	03/25/2054	1.A FM	
.89236T-HF-5	TOYOTA 0.500% 08/14/23		02/03/2021	US BANCORP		2,228,862	2,221,000	2,222,306	2,222,328	0	(48)	0	0	(48)	0	2,222,280	0	0	6,582	6,582	5,275	08/14/2023	1.E FE	
.89469A-AC-8	TREEHOUSE FOODS INC 6.000% 02/15/24		02/16/2021	Call 101.5000		673,960	664,000	680,289	668,662	0	(502)	0	0	(502)	0	668,161	0	0	(4,161)	(4,161)	29,880	02/15/2024	4.B FE	
.89680H-AA-0	TCF 2020-2020-1A A 2.110% 09/20/45		02/01/2021	Paydown		106,250	106,250	106,230	106,235	0	15	0	0	15	0	106,250	0	0	0	0	374	09/20/2045	1.FE	
.89680H-AA-0	TCF 2020-2020-1A A 2.110% 09/20/45		03/20/2021	Paydown		365,533	365,533	371,012	365,573	0	(40)	0	0	(40)	0	365,533	0	0	0	0	374	09/20/2045	1.FE	
.90278L-AZ-2	UBSCM 2012-C1 AAB 3.002% 05/10/45		03/02/2021	Paydown		193,667	193,667	156,208	156,208	0	(156,208)	0	0	(156,208)	0	0	0	0	0	7,746	12/15/2051	1.A FE		
.92783H-AA-4	VA INT'L GATEWAY PP 3.930% 06/30/30		03/31/2021	Paydown		22,170	22,170	22,170	22,170	0	0	0	0	0	0	22,170	0	0	0	0	218	06/30/2030	1.G PL	
.92890F-AV-8	WFBFS 2014-C20 ASB 3.638% 05/15/47		03/01/2021	Paydown		370,258	370,258	381,348	372,612	0	(2,353)	0	0	(2,353)	0	370,258	0	0	0	0	2,319	05/15/2047	1.A FM	
.92890J-AA-7	WFBFS 2012-C10 XA 1																							

STATEMENT AS OF MARCH 31, 2021 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifier and SVO Adminis- trative Symbol
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
.443628-AG-6	HUDBAY MINERALS INC 7.625% 01/15/25	A.	03/24/2021	Call 103,8130	2,534,075	2,441,000	2,522,863	2,495,599	0	(5,863)	0	0	(5,863)	0	2,489,736	0	(48,736)	0	221,813	.01/15/2025	4.B FE
.65548P-AE-6	NORBORD INC 6.250% 04/15/23	A.	03/05/2021	CITIGROUP GLOBAL MKTS	296,480	272,000	278,120	275,600	0	(279)	0	0	(279)	0	275,320	0	21,160	0	21,160	.04/15/2023	3.A FE
.89114Q-BG-2	TORONTO DOMINION BANK 2.125% 04/07/21	A.	03/05/2021	J P MORGAN SEC	6,470,078	6,460,000	6,514,458	6,493,088	0	(23,093)	0	0	(23,093)	0	6,469,995	0	.82	0	57,579	.04/07/2021	1.D FE
.89114Q-CC-0	TORONTO DOMINION BANK 0.452% 03/17/21	A.	03/17/2021	Maturity	7,400,000	7,400,000	7,400,000	7,400,000	0	0	0	0	0	7,400,000	0	0	0	0	9,227	.03/17/2021	1.D FE
.C1467#-AA-5	CSL GROUP INC. PP 5.440% 03/15/21		03/15/2021	Redemption 100,0000	500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	0	13,600	.03/15/2021	3.B
.02315Q-AA-6	AMBAC LSN1 LLC 5.199% 02/12/23	D.	01/01/2021	Redemption 100,0000	940	940	940	940	0	0	0	0	0	940	0	0	0	0	2	.02/12/2023	5.A GI
.02315Q-AA-6	AMBAC LSN1 LLC 5.199% 02/12/23	D.	03/31/2021	Redemption 100,0000	2,291	2,291	2,291	2,291	0	0	0	0	0	2,291	0	0	0	0	34	.02/12/2023	5.A GI
.05585Q-AA-8	BSRPT 2018-FL3 A 1.156% 03/15/28	D.	03/15/2021	Paydown	6,446,156	6,446,156	6,446,156	6,446,156	0	0	0	0	0	6,446,156	0	0	0	0	8,285	.03/15/2028	1.A FE
.12807C-AA-1	CA1 2020-1A 1 2.220% 09/25/45	D.	03/25/2021	Paydown	212,500	212,500	212,452	212,464	0	.36	0	.36	0	212,500	0	0	0	0	786	.09/25/2045	1.F FE
.29082H-AA-0	EMBRAER NETHERLANDS FINA 5.050% 06/15/25	D.	02/08/2021	Various	742,893	705,000	762,278	752,906	0	(1,083)	0	(1,083)	0	751,823	0	(8,930)	(8,930)	(8,930)	5,390	.06/15/2025	3.A FE
.29082H-AB-8	EMBRAER NETHERLANDS FINA 5.400% 02/01/27	D.	01/14/2021	MORGAN STANLEY FIXED INC	757,849	718,000	792,057	782,827	0	(477)	0	(477)	0	782,350	0	(24,501)	(24,501)	(24,501)	18,094	.02/01/2027	3.A FE
.40052V-AB-0	GRUPO BIMBO SAB DE CV 4.500% 01/25/22	D.	03/11/2021	HONG KONG SHANGHAI BK	564,504	547,000	572,490	560,761	0	(2,632)	0	(2,632)	0	558,130	0	6,374	6,374	6,374	15,726	.01/25/2022	2.B FE
.55818Y-BA-6	MDPK 2015-17A AR 1.444% 07/21/30	C.	02/12/2021	Paydown	15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	0	67,997	.07/21/2030	1.A FE
.82491L-AC-3	SHIRE ACO INV IRELAND DA 2.875% 09/23/23	D.	03/25/2021	Various	10,495,000	10,000,000	9,998,700	9,999,462	0	.46	0	.46	0	9,999,509	0	495,491	495,491	495,491	148,542	.09/23/2023	2.B FE
.89177B-AA-3	ELMVIS 2019-1 A1 3.735% 03/25/58	C.	03/01/2021	Paydown	257,819	257,819	256,249	256,600	0	1,220	0	1,220	0	257,819	0	0	0	0	1,532	.03/25/2058	1.A FM
.980236-AL-7	WOODSIDE FINANCE LTD 4.600% 05/10/21	D.	02/11/2021	Call 100,0000	3,000,000	3,000,000	3,055,230	3,000,876	0	(876)	0	(876)	0	3,000,000	0	0	0	0	34,500	.05/10/2021	2.A FE
.D31411-AC-0	HAUS CRAMER HLDG PP 4.380% 05/08/23	D.	03/26/2021	PRIVATE PLACEMENT	1,020,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	20,000	20,000	20,000	17,277	.05/08/2023	3.A
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						228,151,873	227,248,440	223,370,543	223,652,540	3,755	(248,316)	0	(244,561)	0	223,676,987	0	3,887,672	3,887,672	3,452,697	XXX	XXX
.97665T-AH-9	WISCONSIN ENERGY CORP 2.310% 05/15/67		01/20/2021	Various	346,080	384,000	320,662	321,154	0	39	0	39	0	321,193	0	24,887	24,887	1,668	.05/15/2067	2.B FE	
4899999. Subtotal - Bonds - Hybrid Securities						346,080	384,000	320,662	321,154	0	39	0	39	0	321,193	0	24,887	24,887	1,668	XXX	XXX
8399997. Total - Bonds - Part 4						261,448,228	260,671,650	258,564,481	255,672,349	3,755	(1,116,957)	0	(1,113,202)	0	256,915,476	0	3,945,538	3,945,538	3,894,831	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						261,448,228	260,671,650	258,564,481	255,672,349	3,755	(1,116,957)	0	(1,113,202)	0	256,915,476	0	3,945,538	3,945,538	3,894,831	XXX	XXX
.898320-84-4	TRUST FINANCIAL CORP PFD		03/01/2021	TENDER OFFER	45,000,000	1,125,000	993,724	993,724	0	0	0	0	0	993,724	0	131,276	131,276	14,625	14,625	2.B FE	
.898320-85-1	TRUST FINANCIAL CORP PFD		03/01/2021	TENDER OFFER	45,000,000	1,125,000	993,277	993,277	0	0	0	0	0	993,277	0	131,723	131,723	14,625	14,625	2.B FE	
.949746-65-5	WELLS FARGO & CO PFD		02/25/2021	TENDER OFFER	20,000,000	500,000	478,614	478,614	0	0	0	0	0	478,614	0	21,386	21,386	6,563	6,563	2.B FE	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual						2,750,000	XXX	2,465,615	2,465,615	0	0	0	0	0	2,465,615	0	284,385	284,385	35,813	XXX	XXX
Preferred						2,750,000	XXX	2,465,615	2,465,615	0	0	0	0	0	2,465,615	0	284,385	284,385	35,813	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						2,750,000	XXX	2,465,615	2,465,615	0	0	0	0	0	2,465,615	0	284,385	284,385	35,813	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						2,750,000	XXX	2,465,615	2,465,615	0	0	0	0	0	2,465,615	0	284,385	284,385	35,813	XXX	XXX
.031162-10-0	AMGEN INC		02/24/2021	S. G. COHEN SECURITIES CORP	4,298,000	986,889	1,088,050	988,196	99,854	0	0	0	99,854	0	1,088,050	0	(101,161)	(101,161)	7,564		
.209115-10-4	CONSOLIDATED EDISON INC		03/15/2021	INSTINET	9,491,000	683,931	586,799	685,915	(99,115)	0	0	0	(99,115)	0	586,799	0	97,132	97,132	7,356		
.244199-10-5	DEERE & COMPANY		02/18/2021	S. G. COHEN SECURITIES CORP	8,154,000	2,450,518	974,565	2,193,834	(1,219,269)	0	0	0	(1,219,269)	0	974,565	0	1,475,953	1,475,953	6,197		
.254687-10-6	DISNEY		03/17/2021	Various	24,298,000	4,336,706	2,787,080	4,402,312	(1,615,232)	0	0	0	(1,615,232)	0	2,787,080	0	1,549,627	1,549,627	0		
.40434L-10-5	HP INC		03/10/2021	S. G. COHEN SECURITIES CORP	54,900,000	1,659,822	695,069	1,349,991	(654,922)	0	0	0	(654,922)	0	695,069	0	964,753	964,753	10,640		
.59156R-10-8	METLIFE INC		01/26/2021	S. G. COHEN SECURITIES CORP	15,185,000																

STATEMENT AS OF MARCH 31, 2021 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain or Loss on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Adminis- trative Symbol
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
.806857-10-8	SCHLUMBERGER LTD	.....	03/10/2021	S. G. COWEN SECURITIES CORP.	23,699,000	700,731		915,116	517,349	397,767	0	0	397,767	0	915,116	0	(214,385)	(214,385)	2,962		
.959802-10-9	WESTERN UNION CO-W/I	.....	03/31/2021	INSTINET	34,572,000	848,337		702,157	758,510	(56,352)	0	0	(56,352)	0	702,157	0	146,180	146,180	.8,124		
.056752-10-8	Baidu Inc - SPON ADR RECEIPTS	D.....	03/09/2021	Various	2,730,000	766,071		349,631	590,335	(240,704)	0	0	(240,704)	0	349,631	0	416,440	416,440	0		
.143658-30-0	CARNIVAL CRUISE UNIT	C.....	03/24/2021	Various	42,126,000	1,142,491		1,773,859	912,449	861,410	0	0	861,410	0	1,773,859	0	(631,368)	(631,368)	0		
.47215P-10-6	JD.COM INC-ADR RECEIPTS	O.....	01/07/2021	S. G. COWEN SECURITIES CORP.	10,427,000	911,716		226,266	916,533	(690,267)	0	0	(690,267)	0	226,266	0	685,450	685,450	0		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					18,047,922	XXX		12,571,452	16,734,563	(4,163,109)	0	0	(4,163,109)	0	12,571,452	0	5,476,471	5,476,471	49,450	XXX	XXX
9799997. Total - Common Stocks - Part 4					18,047,922	XXX		12,571,452	16,734,563	(4,163,109)	0	0	(4,163,109)	0	12,571,452	0	5,476,471	5,476,471	49,450	XXX	XXX
9799998. Total - Common Stocks - Part 5					18,047,922	XXX		12,571,452	16,734,563	(4,163,109)	0	0	(4,163,109)	0	12,571,452	0	5,476,471	5,476,471	49,450	XXX	XXX
9799999. Total - Common Stocks					20,797,922	XXX		15,037,067	19,200,178	(4,163,109)	0	0	(4,163,109)	0	15,037,067	0	5,760,856	5,760,856	85,263	XXX	XXX
9999999 - Totals					282,246,150	XXX		273,601,548	274,872,527	(4,159,354)	(1,116,957)	0	(5,276,311)	0	271,952,543	0	9,706,394	9,706,394	3,980,094	XXX	XXX

STATEMENT AS OF MARCH 31, 2021 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
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					1,393,488		1,393,488	331,702				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					184,947		184,947	41,202				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					1,041,513		1,041,513	210,627				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					147,541		147,541	29,508				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					1,479,760		1,479,760	283,676				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					89,177		89,177	15,521				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					1,179,888		1,179,888	200,191				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					104,487		104,487	17,773				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					1,327,117		1,327,117	223,189				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					82,186		82,186	13,279				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					1,405,678		1,405,678	226,244				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					113,105		113,105	17,867				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					1,936,635		1,936,635	308,101				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					1,041,965		1,041,965	160,868				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					1,792,209		1,792,209	267,742				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					1,235,749		1,235,749	179,532				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					1,390,941		1,390,941	197,290				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					1,473,554		1,473,554	203,946				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					1,356,859		1,356,859	188,985				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					881,125		881,125	120,510				0001	
Goldman Sachs Index																							
Call	Index Account Hedge ...	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	02/14/2019	02/14/2022	99,769	186.19	837,778					1,487,557		1,487,557	204,527				0001	
Goldman Sachs Index																							
Call	Index Account Hedge ...	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	02/27/2019	02/25/2022	93,038	185.87	781,644					1,416,971		1,416,971	192,589				0001	
Goldman Sachs Index																							
Call	Index Account Hedge ...	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	03/14/2019	03/14/2022	113,702	185.88	955,302					1,738,509		1,738,509	233,090				0001	
Goldman Sachs Index																							
Call	Index Account Hedge ...	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	03/27/2019	03/25/2022	85,490	188.21	732,095					1,146,416		1,146,416	157,301				0001	
Goldman Sachs Index																							
Call	Index Account Hedge ...	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	04/12/2019	04/14/2021	18,878	186.67	133,207					256,555		256,555	51,726				0001	
Goldman Sachs Index																							
Call	Index Account Hedge ...	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	04/12/2019	04/13/2022	146,660	186.67	1,242,916					2,147,101		2,147,101	272,787				0001	
Goldman Sachs Index																							
Call	Index Account Hedge ...	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	04/26/2019	04/27/2021	16,859	187.62	119,561					213,092		213,092	43,664				0001	
Goldman Sachs Index																							
Call	Index Account Hedge ...	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	04/27/2022	04/27/2022	94,148	187.62	801,946					1,313,361		1,313,361	168,524				0001	

STATEMENT AS OF MARCH 31, 2021 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	05/13/2019	05/14/2021	16,538		187.21	117,338			215,815		215,815	42,005							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	05/13/2019	05/13/2022	93,809		187.21	800,827			1,348,037		1,348,037	171,671							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	05/23/2019	05/27/2021	13,952		187.50	99,146			178,167		178,167	34,043							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	05/23/2019	05/26/2022	80,763		187.50	690,521			1,148,445		1,148,445	146,988							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	06/14/2019	06/14/2021	17,599		189.50	127,397			191,125		191,125	36,430							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	06/14/2019	06/14/2022	91,641		189.50	800,573			1,172,090		1,172,090	153,041							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	06/27/2019	06/25/2021	9,337		191.71	68,557			82,726		82,726	15,499							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	06/27/2019	06/27/2022	82,317		191.71	729,082			927,713		927,713	122,652							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	07/12/2019	07/14/2021	14,943		192.06	109,634			129,857		129,857	23,311							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	07/12/2019	07/14/2022	114,673		192.06	1,015,306			1,267,131		1,267,131	160,541							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	07/25/2019	07/27/2022	86,599		193.12	772,649			903,228		903,228	115,177							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	07/26/2019	07/27/2021	8,917		193.12	65,780			70,531		70,531	12,216							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	08/14/2019	08/13/2021	8,111		195.66	61,100			49,883		49,883	7,868							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	08/14/2019	08/12/2022	121,864		195.66	1,111,130			1,090,687		1,090,687	140,144							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	08/26/2019	08/26/2022	101,165		197.50	933,066			809,316		809,316	104,200							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	08/27/2019	08/27/2021	8,628		197.50	65,604			.44,002		.44,002	.6,385							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	09/12/2019	09/14/2021	8,643		195.30	64,819			.58,082		.58,082	.9,075							0001
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			1,223,925		1,223,925	158,850							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			.60,298		.60,298	.9,090							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			.692,397		.692,397	.89,829							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			.74,724		.74,724	.11,436							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			.960,623		.960,623	.119,043							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			.57,193		.57,193	.8,470							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			.559,340		.559,340	.69,431							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			.84,666		.84,666	.12,512							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			.715,034		.715,034	.89,173							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			.67,210		.67,210	.9,794							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			.562,923		.562,923	.70,200							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			.526,367		.526,367	.65,632							0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	12/13/2019	12/14/2021	12,031		198.73	91,814				65,932		65,932	9,264						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				32,136		32,136	4,394						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				345,996		345,996	43,425						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				37,019		37,019	4,996						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				444,625		444,625	53,739						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				29,532		29,532	4,045						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				293,048		293,048	35,119						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				50,677		50,677	6,610						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				442,320		442,320	53,813						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				110,747		110,747	16,027						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				552,633		552,633	65,231						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				144,516		144,516	20,281						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	03/13/2020	03/14/2023	58,958		190.05	538,961				807,727		807,727	92,564						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	03/27/2020	03/25/2022	8,326		193.61	63,513				78,265		78,265	11,074						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	03/27/2020	03/27/2023	39,295		193.61	365,945				450,326		450,326	53,049						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	04/13/2020	04/14/2021	34,423		192.49	184,865				267,463		267,463	83,682						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	04/13/2020	04/13/2022	12,728		192.49	96,530				129,825		129,825	17,310						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	04/14/2020	04/14/2023	43,665		192.49	404,281				532,708		532,708	80,257						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	04/24/2020	04/27/2023	46,372		192.51	430,281				568,052		568,052	63,993						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	04/27/2020	04/27/2021	20,648		192.51	110,903				160,437		160,437	35,515						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	04/27/2020	04/27/2022	12,742		192.51	96,648				131,117		131,117	17,457						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	05/14/2020	05/14/2021	31,413		192.69	168,879				241,253		241,253	49,633						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	05/14/2020	05/13/2022	19,378		192.69	147,493				199,209		199,209	26,548						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	05/14/2020	05/12/2023	38,129		192.69	354,860				465,931		465,931	52,617						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	05/27/2020	05/27/2021	20,663		192.66	111,070				161,174		161,174	31,822						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	05/27/2020	05/26/2022	18,421		192.66	140,186				191,395		191,395	25,421						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	05/27/2020	05/25/2023	27,141		192.66	252,561				334,107		334,107	37,726						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	06/12/2020	06/14/2021	38,997		192.58	209,529				312,364		312,364	59,275						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	06/12/2020	06/14/2022	21,342		192.58	162,345				226,009		226,009	30,305						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 of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	06/12/2020	06/14/2023	41,801		192.58	388,815				520,838		520,838	58,521						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	06/25/2020	06/25/2021	20,480		192.87	110,205				160,564		160,564	29,491						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	06/25/2020	06/27/2022	10,764		192.87	82,002				112,804		112,804	15,069						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	06/25/2020	06/27/2023	25,836		192.87	240,679				319,075		319,075	35,912						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	07/13/2020	07/14/2022	21,188		193.79	162,187				209,972		209,972	26,909						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	07/14/2020	07/14/2021	27,277		193.79	147,479				197,758		197,758	34,369						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	07/14/2020	07/14/2023	43,212		193.79	404,464				510,763		510,763	56,175						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	07/24/2020	07/27/2022	12,124		194.32	93,062				117,121		117,121	15,034						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	07/24/2020	07/27/2023	19,406		194.32	182,139				224,723		224,723	24,840						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	07/27/2020	07/27/2021	18,902		194.32	102,477				131,557		131,557	22,115						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	08/13/2020	08/14/2023	29,258		194.51	274,875				338,224		338,224	37,450						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	08/14/2020	08/13/2021	26,924		194.51	146,112				187,930		187,930	30,963						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	08/14/2020	08/12/2022	19,063		194.51	146,095				183,961		183,961	23,638						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	08/27/2020	08/25/2023	5,904		194.60	52,624				68,255		68,255	7,499						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	08/27/2020	08/25/2023	14,111		194.60	132,632				163,123		163,123	17,921						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	08/27/2020	08/27/2021	23,587		194.60	128,061				164,872		164,872	25,474						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	08/27/2020	08/26/2022	17,030		194.60	130,572				165,019		165,019	21,117						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	09/11/2020	09/14/2023	22,473		194.63	211,264				261,815		261,815	28,991						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	09/14/2020	09/14/2023	13,872		194.63	123,660				161,614		161,614	17,895						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	09/14/2020	09/14/2021	21,939		194.63	119,133				157,961		157,961	25,230						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	09/14/2020	09/14/2022	20,115		194.63	154,643				197,128		197,128	25,345						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	09/24/2020	09/27/2023	6,841		193.38	60,593				85,108		85,108	9,236						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	09/24/2020	09/27/2022	10,813		193.38	82,385				115,374		115,374	14,706						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	09/25/2020	08/14/2023	13,316		194.51	116,930				153,927		153,927	17,044						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	09/25/2020	09/27/2023	19,945		193.38	186,293				248,118		248,118	26,926						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	09/25/2020	09/27/2021	21,672		193.38	116,929				178,364		178,364	28,608						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	10/13/2020	10/13/2023	13,507		195.01	120,374				155,736		155,736	16,749						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	10/14/2020	10/13/2023	26,645		195.01	250,447				307,214		307,214	33,040						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	10/14/2020	10/14/2021	22,178		195.01	120,668				159,684		159,684	24,840						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 of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	10/14/2020	10/14/2022	19,609		195.01	150,666				190,210		190,210	23,531						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	10/26/2020	10/27/2023	8,629		193.65	76,365				106,827		106,827	11,304						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	10/26/2020	10/27/2023	18,663		193.65	174,195				231,042		231,042	24,448						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	10/26/2020	10/27/2022	10,782		193.65	82,267				114,401		114,401	14,017						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	10/27/2020	10/27/2021	18,404		193.65	99,436				152,388		152,388	23,926						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	11/12/2020	11/14/2023	10,475		194.75	93,228				123,919		123,919	13,198						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	11/12/2020	11/12/2021	30,157		194.75	163,857				230,397		230,397	35,283						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	11/13/2020	11/14/2023	32,334		194.75	303,515				382,509		382,509	40,741						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	11/13/2020	11/14/2022	20,082		194.75	154,093				201,826		201,826	24,902						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	11/24/2020	11/27/2023	5,852		196.34	52,509				64,432		64,432	6,964						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	11/25/2020	11/27/2023	20,388		196.34	192,945				224,473		224,473	24,262						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	11/25/2020	11/24/2021	19,925		196.34	109,145				133,893		133,893	19,925						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	11/25/2020	11/22/2022	11,215		196.34	86,759				103,068		103,068	12,785						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	12/11/2020	12/14/2022	15,728		196.85	121,982				141,864		141,864	17,615						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	12/14/2020	12/14/2023	8,443		196.85	75,953				.91,353		.91,353	9,878						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	12/14/2020	12/14/2023	43,073		196.85	408,688				466,054		466,054	50,396						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	12/14/2020	12/14/2021	40,605		196.85	223,005				266,366		266,366	38,980						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	12/22/2020	12/27/2023	15,336		196.21	145,034				172,219		172,219	18,556						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	12/22/2020	12/27/2021	16,192		196.21	88,638				114,314		114,314	16,840						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	12/22/2020	12/27/2022	12,013		196.21	92,866				113,640		113,640	14,055						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	12/23/2020	12/27/2023	6,223		196.21	55,800				.69,884		.69,884	7,530						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	01/13/2021	01/14/2022	25,621		198.82		142,123		146,297		146,297	4,174							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	01/14/2021	01/12/2024	17,342		198.82		157,229		171,862		171,862	14,634							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	01/14/2021	01/12/2024	45,131		198.82		431,601		447,251		447,251	15,650							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	01/14/2021	01/13/2023	14,908		198.82		116,782		120,904		120,904	4,122							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	01/26/2021	01/26/2024	17,601		198.28		168,218		180,414		180,414	12,196							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	01/26/2021	01/27/2022	12,160		198.28		67,267		.74,295		.74,295	7,028							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	01/26/2021	01/27/2023	6,960		198.28		54,372		.58,950		.58,950	4,578							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	01/27/2021	01/26/2024	4,978		198.28		45,106		.51,023		.51,023	5,917							0001

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	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	02/11/2021	02/14/2024	11,463		200.65		104,880		105,343		105,343463							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	02/11/2021	02/14/2024	65,378		200.65		630,976		600,819		600,819	-(30,156)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	02/11/2021	02/14/2022	34,159		200.65		191,227		172,161		172,161	-(19,065)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	02/11/2021	02/14/2023	20,508		200.65		162,131		151,967		151,967	-(10,164)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	02/11/2021	02/27/2024	18,012		198.31		171,099		186,967		186,967	15,868							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	02/25/2021	02/25/2022	22,097		198.31		122,258		139,872		139,872	17,614							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	02/25/2021	02/27/2023	12,758		198.31		99,682		110,227		110,227	10,545							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	02/26/2021	02/27/2024	4,367		198.31		39,31645,32845,328	6,012							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	03/11/2021	03/14/2024	4,463		201.86		40,90539,14539,145	-(1,761)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	03/12/2021	03/14/2024	93,456		201.86		903,634		819,608		819,608	-(84,026)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	03/12/2021	03/14/2022	24,656		201.86		138,858		116,128		116,128	-(22,730)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	03/12/2021	03/14/2023	15,441		201.86		122,810		108,399		108,399	-(14,411)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	03/25/2021	03/27/2024	8,782		201.10		80,35380,61680,616263							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	03/25/2021	03/27/2024	15,848		201.10		152,976		145,483		145,483	-(7,493)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	03/25/2021	03/27/2023	13,734		201.10		108,823		102,184		102,184	-(6,638)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	03/26/2021	03/25/2022	20,313		201.10		113,972		104,410		104,410	-(9,561)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807	04/13/2018	04/14/2021	2,018	221.04	26,002 .....		.12,429 .....		.12,429 .....	.868							0001
JP Morgan Index Call																							
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807	04/27/2018	04/27/2021	2,609	221.14	33,524 .....		.16,699 .....		.16,699	1,200							0001
JP Morgan Index Call																							
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807	05/14/2018	05/14/2021	4,583	221.23	58,406 .....		.31,030 .....		.31,030	2,475							0001
JP Morgan Index Call																							
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807	05/25/2018	05/27/2021	3,273	221.49	41,833 .....		.22,553 .....		.22,553 .....	.1,833							0001
JP Morgan Index Call																							
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807	06/14/2018	06/14/2021	9,245	222.93	118,508 .....		.58,429 .....		.58,429 .....	.3,883							0001
JP Morgan Index Call																							
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807	06/27/2018	06/25/2021	3,686	223.53	47,133 .....		.22,855 .....		.22,855 .....	.1,475							0001
JP Morgan Index Call																							
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807	07/13/2018	07/14/2021	6,109	225.57	78,822 .....		.33,477 .....		.33,477 .....	.1,588							0001
JP Morgan Index Call																							
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807	07/27/2018	07/27/2021	3,762	224.37	48,024 .....		.24,037 .....		.24,037 .....	.1,768							0001
JP Morgan Index Call																							
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807	08/15/2018	08/13/2021	5,447	225.26	70,307 .....		.33,935 .....		.33,935 .....	.2,451							0001
JP Morgan Index Call																							
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807	08/27/2018	08/27/2021	8,576	227.62	112,826 .....		.45,365 .....		.45,365 .....	.2,401							0001
JP Morgan Index Call																							
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807	09/14/2018	09/14/2021	10,419	227.19	137,759 .....		.60,740 .....		.60,740 .....	.4,167							0001
JP Morgan Index Call																							
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807	09/27/2018	09/27/2021	4,367	223.94	57,213 .....		.33,933 .....		.33,933 .....	.3,275							0001
JP Morgan Index Call																							
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807	10/12/2018	10/14/2021</																

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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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	10/26/2018	10/27/2021	3,965		.217.17	.49,766			.49,915		.49,915	.6,026							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	11/14/2018	11/12/2021	8,647		.219.74	.109,440			.95,458		.95,458	.10,981							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	11/27/2018	11/26/2021	2,832		.219.61	.35,641			.31,948		.31,948	.3,654							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	12/14/2018	12/14/2021	5,494		.218.62	.67,857			.67,021		.67,021	.7,801							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	12/27/2018	12/27/2021	3,932		.213.61	.47,292			.62,604		.62,604	.7,472							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	01/14/2019	01/14/2022	3,085		.216.52	.38,410			.43,162		.43,162	.4,998							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	01/25/2019	01/27/2022	5,521		.218.44	.69,586			.70,889		.70,889	.8,005							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	02/14/2019	02/14/2022	5,731		.221.27	.72,783			.64,641		.64,641	.7,049							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	02/27/2019	02/25/2022	1,841		.222.19	.23,354			.20,009		.20,009	.2,135							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	03/14/2019	03/14/2022	17,457		.223.52	.224,365			.180,331		.180,331	.18,854							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	03/27/2019	03/25/2022	11,231		.224.38	.145,656			.112,197		.112,197	.11,568							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	04/12/2019	04/14/2021	3,773		.226.60	.40,356			.7,395		.7,395	.4,037							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	04/12/2019	04/14/2022	9,726		.226.60	.127,612			.88,413		.88,413	.8,851							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	04/26/2019	04/27/2021	2,823		.225.31	.30,274			.9,456		.9,456	.11,298							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	04/26/2019	04/27/2022	4,656		.225.31	.61,262			.46,139		.46,139	.4,749							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	05/14/2019	05/14/2021	3,156		.223.10	.33,722			.17,071		.17,071	.789							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	05/14/2019	05/13/2022	6,809		.223.10	.89,165			.76,869		.76,869	.8,238							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	05/24/2019	05/27/2021	3,351		.223.52	.35,802			.18,866		.18,866	.1,072							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	05/24/2019	05/27/2022	7,113		.223.52	.93,333			.80,738		.80,738	.8,750							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	06/14/2019	06/14/2021	4,365		.226.13	.47,376			.19,161		.19,161	.175							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	06/14/2019	06/14/2022	4,573		.226.13	.61,213			.46,137		.46,137	.4,938							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	06/27/2019	06/25/2021	1,820		.227.44	.20,038			.7,263		.7,263	.36							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	06/27/2019	06/27/2022	2,176		.227.44	.29,552			.20,893		.20,893	.2,220							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	07/12/2019	07/14/2021	1,440		.228.49	.15,989			.5,673		.5,673	.29							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	07/12/2019	07/14/2022	2,131		.228.49	.29,220			.19,801		.19,801	.2,067							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	07/26/2019	07/27/2021	2,077		.229.23	.23,372			.8,078		.8,078	.83							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	07/26/2019	07/27/2022	4,655		.229.23	.64,554			.42,404		.42,404	.4,469							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	08/14/2019	08/13/2021	4,308		.226.77	.47,678			.23,136		.23,136	.1,551							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	08/14/2019	08/12/2022	7,929		.226.77	.108,419			.82,776		.82,776	.9,039							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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	08/27/2019	08/27/2021	1,368	228.01	15,226			6,883		6,883	411						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	08/27/2019	08/26/2022	2,539	228.01	34,972			25,394		25,394	2,768						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	09/13/2019	09/14/2021	1,536	230.49	17,240			6,573		6,573	292						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	09/13/2019	09/14/2022	2,369	230.49	32,924			21,557		21,557	2,345						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	09/27/2019	09/27/2021	154	233.05	1,663			502		502	20						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	09/27/2019	09/27/2022	1,626	233.05	21,793			12,425		12,425	1,464						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	10/14/2019	10/14/2021	925	230.27	9,841			4,181		4,181	333						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	10/14/2019	10/14/2022	1,537	230.27	20,320			13,713		13,713	1,614						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	10/25/2019	10/27/2021	1,580	232.23	16,992			6,258		6,258	427						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	10/25/2019	10/27/2022	1,753	232.23	23,443			14,424		14,424	1,700						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	11/14/2019	11/12/2021	1,316	232.48	14,137			5,383		5,383	408						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	11/14/2019	11/14/2022	2,052	232.48	27,332			17,030		17,030	2,031						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	11/27/2019	11/26/2021	1,058	234.50	11,383			3,765		3,765	243						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	11/27/2019	11/25/2022	699	234.50	9,332			5,315		5,315	636						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	12/13/2019	12/14/2021	1,743	234.64	18,896			6,571		6,571	488						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	12/13/2019	12/14/2022	3,665	234.64	49,106			28,405		28,405	3,409						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	12/27/2019	12/27/2021	1,848	237.56	20,194			5,655		5,655	333						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	12/27/2019	12/27/2022	2,715	237.56	36,765			18,544		18,544	2,226						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	01/14/2020	01/14/2022	1,608	237.00	17,526			5,482		5,482	386						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	01/14/2020	01/13/2023	1,785	237.00	24,069			12,726		12,726	1,499						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	01/27/2020	01/27/2022	3,044	233.89	33,037			13,790		13,790	1,248						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	01/27/2020	01/27/2023	385	233.89	5,148			3,228		3,228	385						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	02/14/2020	02/14/2022	2,859	235.75	31,139			11,779		11,779	1,001						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	02/14/2020	02/14/2023	1,290	235.75	17,389			10,135		10,135	1,225						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	02/27/2020	02/25/2022	4,447	222.85	45,883			44,203		44,203	5,470						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	02/27/2020	02/27/2023	1,055	222.85	13,489			14,542		14,542	1,761						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	03/13/2020	03/14/2022	4,541	211.87	43,675			79,868		79,868	10,035						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	03/13/2020	03/14/2023	3,285	211.87	39,950			67,934		67,934	7,786						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	03/27/2020	03/25/2022	1,640	211.59	16,066			29,355		29,355	3,657						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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	03/27/2020	03/27/2023	2,675		.211.59	.32,658			.56,121		.56,121	.6,420							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	04/14/2020	04/14/2021	10,754		.212.30	.72,143			.163,563		.163,563	.34,197							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	04/14/2020	04/14/2022	3,570		.212.30	.35,474			.62,482		.62,482	.7,712							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	04/14/2020	04/14/2023	1,154		.212.30	.14,406			.23,623		.23,623	.2,585							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	04/27/2020	04/27/2021	4,743		.212.08	.32,192			.73,239		.73,239	.14,657							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	04/27/2020	04/27/2022	1,834		.212.08	.18,205			.32,649		.32,649	.4,017							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	04/27/2020	04/27/2023	905		.212.08	.11,386			.18,758		.18,758	.2,046							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	05/14/2020	05/14/2021	12,319		.212.20	.84,694			.188,967		.188,967	.35,970							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	05/14/2020	05/13/2022	6,315		.212.20	.63,114			.112,782		.112,782	.13,893							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	05/14/2020	05/12/2023	2,130		.212.20	.26,939			.44,199		.44,199	.4,835							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	05/27/2020	05/27/2021	5,710		.212.60	.39,698			.85,540		.85,540	.15,760							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	05/27/2020	05/27/2022	2,385		.212.60	.24,133			.42,163		.42,163	.5,199							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	05/27/2020	05/26/2023	2,498		.212.60	.31,648			.51,402		.51,402	.5,645							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	06/12/2020	06/14/2021	14,409		.212.71	.99,000			.215,419		.215,419	.37,896							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	06/12/2020	06/14/2022	4,184		.212.71	.41,207			.74,393		.74,393	.9,205							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	06/12/2020	06/14/2023	2,412		.212.71	.30,011			.49,802		.49,802	.5,451							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	06/26/2020	06/25/2021	6,238		.212.88	.42,894			.92,638		.92,638	.15,908							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	06/26/2020	06/27/2022	1,390		.212.88	.13,823			.24,708		.24,708	.3,059							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	06/26/2020	06/27/2023	1,738		.212.88	.21,719			.35,874		.35,874	.3,945							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	07/14/2020	07/14/2021	7,706		.213.34	.53,266			.112,122		.112,122	.18,571							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	07/14/2020	07/14/2022	4,875		.213.34	.48,568			.85,602		.85,602	.10,530							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	07/14/2020	07/14/2023	1,711		.213.34	.21,462			.34,714		.34,714	.3,610							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	07/27/2020	07/27/2021	5,747		.213.85	.39,820			.81,550		.81,550	.13,161							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	07/27/2020	07/27/2022	2,834		.213.85	.28,300			.49,081		.49,081	.6,064							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	07/27/2020	07/27/2023	3,414		.213.85	.42,851			.68,443		.68,443	.7,100							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	08/14/2020	08/13/2021	7,302		.213.79	.50,576			.105,069		.105,069	.16,575							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	08/14/2020	08/12/2022	3,503		.213.79	.34,903			.61,345		.61,345	.7,567							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	08/14/2020	08/14/2023	3,466		.213.79	.43,423			.70,083		.70,083	.7,279							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	08/27/2020	08/27/2021	6,874		.213.86	.47,775			.98,912		.98,912	.14,985							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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	08/27/2020	08/26/2022	1,641		.213.86	.16,357			.28,870		.28,870	.3,578							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	08/27/2020	08/25/2023	2,142		.213.86	.26,839			.43,367		.43,367	.4,497							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	09/14/2020	09/14/2021	7,962		.214.39	.55,648			.112,664		.112,664	.16,959							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	09/14/2020	09/14/2022	3,690		.214.39	.37,177			.64,161		.64,161	.7,969							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	09/14/2020	09/14/2023	1,371		.214.39	.17,317			.27,509		.27,509	.2,866							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	09/25/2020	09/27/2021	9,318		.212.18	.64,450			.150,479		.150,479	.22,269							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	09/25/2020	09/27/2022	1,452		.212.18	.14,445			.27,682		.27,682	.3,397							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	09/25/2020	09/27/2023	3,662		.212.18	.45,765			.78,989		.78,989	.8,093							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	10/14/2020	10/14/2021	4,611		.215.12	.32,438			.63,775		.63,775	.9,315							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	10/14/2020	10/14/2022	3,073		.215.12	.31,133			.52,574		.52,574	.6,453							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	10/14/2020	10/13/2023	2,873		.215.12	.36,524			.56,365		.56,365	.5,487							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	10/27/2020	10/27/2021	4,146		.213.20	.28,907			.64,351		.64,351	.9,246							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	10/27/2020	10/27/2022	1,871		.213.20	.18,753			.34,716		.34,716	.4,230							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	10/27/2020	10/27/2023	1,271		.213.20	.15,935			.26,592		.26,592	.2,568							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	11/13/2020	11/12/2021	8,856		.218.16	.63,756			.104,588		.104,588	.14,612							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	11/13/2020	11/14/2022	3,759		.218.16	.39,032			.57,959		.57,959	.7,254							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	11/13/2020	11/14/2023	440		.218.16	.5,731			.7,934		.7,934	.783							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	11/27/2020	11/26/2021	4,350		.221.60	.32,005			.41,936		.41,936	.5,612							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	11/27/2020	11/25/2022	3,330		.221.60	.35,203			.44,826		.44,826	.5,662							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	11/27/2020	11/27/2023	1,196		.221.60	.15,847			.19,385		.19,385	.1,949							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	12/14/2020	12/14/2021	7,723		.222.46	.57,381			.71,976		.71,976	.9,422							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	12/14/2020	12/14/2022	3,281		.222.46	.35,113			.43,184		.43,184	.5,513							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	12/14/2020	12/14/2023	1,555		.222.46	.20,829			.24,683		.24,683	.2,473							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	12/24/2020	12/27/2021	8,410		.223.18	.61,941			.76,113		.76,113	.9,840							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	12/24/2020	12/27/2022	3,840		.223.18	.40,708			.49,459		.49,459	.6,336							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	12/24/2020	12/27/2023	771		.223.18	.10,234			.12,015		.12,015	.1,210							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	01/14/2021	01/14/2022	8,160		.224.27	.61,122			.70,419		.70,419	.9,297							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	01/14/2021	01/13/2023	2,635		.224.27	.28,309			.32,650		.32,650	.4,341							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	01/14/2021	01/12/2024	4,035		.224.27	.54,300			.60,449		.60,449	.6,149							0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW807	01/27/2021	01/27/2022	3,278		.224.83		24,542		.27,765		.27,765	.3,223							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW807	01/27/2021	01/27/2023	2,326		.224.83		25,104		.28,449		.28,449	.3,345							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW807	01/27/2021	01/26/2024	2,664		.224.83		36,000		.39,431		.39,431	.3,431							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW807	02/12/2021	02/14/2022	8,980		.225.40		67,399		.75,159		.75,159	.7,760							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW807	02/12/2021	02/14/2023	6,548		.225.40		70,700		.79,170		.79,170	.8,469							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW807	02/12/2021	02/14/2024	3,026		.225.40		40,988		.44,327		.44,327	.3,339							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW807	02/26/2021	02/25/2022	6,245		.222.74		46,320		.62,325		.62,325	.16,004							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW807	02/26/2021	02/27/2023	2,986		.222.74		31,787		.40,633		.40,633	.8,846							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW807	02/26/2021	02/27/2024	997		.222.74		13,253		.16,017		.16,017	.2,763							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW807	03/12/2021	03/14/2022	8,289		.226.81		62,980		.65,979		.65,979	.2,999							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW807	03/12/2021	03/14/2023	3,100		.226.81		33,814		.36,078		.36,078	.2,264							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW807	03/12/2021	03/14/2024	3,734		.226.81		50,820		.52,954		.52,954	.2,134							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW807	03/26/2021	03/25/2022	7,154		.228.28		54,706		.52,721		.52,721	-(1,984)							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW807	03/26/2021	03/27/2023	1,897		.228.28		20,827		.20,960		.20,960	.132							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW807	03/26/2021	03/27/2024	5,011		.228.28		68,754		.68,105		.68,105	-(650)							0001
S&P500 OTC European Call-Buy	Index Account Hedge ...	N/A	Equity/Index.	PBLD0EJDB5FWOLXP3B76	04/14/2020	04/14/2021	6,680		.2,846.06	1,933,520		7,512,986		7,512,986	1,443,371							0001	
S&P500 OTC European Call-Buy	Index Account Hedge ...	N/A	Equity/Index.	Wells Fargo	PBLD0EJDB5FWOLXP3B76	04/27/2020	04/27/2021	2,911		.2,878.48	.892,257		3,173,569		3,173,569	.611,278							0001
S&P500 OTC European Call-Buy	Index Account Hedge ...	N/A	Equity/Index.	Wells Fargo	PBLD0EJDB5FWOLXP3B76	05/14/2020	05/14/2021	4,895		.2,852.50	1,442,378		5,453,335		5,453,335	1,017,526							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		2,137,229		2,137,229	.421,178							0001
S&P500 OTC European Call-Buy	Index Account Hedge ...	N/A	Equity/Index.	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/12/2020	06/14/2021	4,987		.3,041.31	.1,559,168		4,620,605		4,620,605	.887,636							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		2,523,456		2,523,456	.467,505							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		3,645,816		3,645,816	.750,673							0001
S&P500 OTC European Call-Buy	Index Account Hedge ...	N/A	Equity/Index.	Morgan Stanley	4PQJHN3JPFGENFB8653	07/27/2020	07/27/2021	2,090		.3,239.41	.419,678		1,562,546		1,562,546	.325,724							0001
S&P500 OTC European Call-Buy	Index Account Hedge ...	N/A	Equity/Index.	Wells Fargo	PBLD0EJDB5FWOLXP3B76	08/14/2020	08/13/2021	3,603		.3,372.85	.997,597		2,272,232		2,272,232	.503,716							0001
S&P500 OTC European Call-Buy	Index Account Hedge ...	N/A	Equity/Index.	Wells Fargo	PBLD0EJDB5FWOLXP3B76	08/27/2020	08/27/2021	1,390		.3,484.55	.393,817		743,961		743,961	.171,974							0001
S&P500 OTC European Call-Buy	Index Account Hedge ...	N/A	Equity/Index.	Wells Fargo	PBLD0EJDB5FWOLXP3B76	09/14/2020	09/14/2021	3,463		.3,383.54	.1,008,748		2,189,572		2,189,572	.477,811							0001
S&P500 OTC European Call-Buy	Index Account Hedge ...	N/A	Equity/Index.	Morgan Stanley	4PQJHN3JPFGENFB8653	09/25/2020	09/27/2021	2,490		.3,298.46	.591,264		1,771,809		1,771,809	.366,277							0001
S&P500 OTC European Call-Buy	Index Account Hedge ...	N/A	Equity/Index.	Wells Fargo	PBLD0EJDB5FWOLXP3B76	10/14/2020	10/14/2021	3,402		.3,488.67	.995,725		1,879,834		1,879,834	.426,967							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		1,609,281		1,609,281	.341,363							0001

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S&P500 OTC European																						
Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	11/13/2020	11/12/2021	3,864	3,585.15	1,077,841			1,871,273		1,871,273	441,879						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			848,564		848,564	205,899						0001
S&P500 OTC European																						
Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	12/14/2020	12/14/2021	4,753	3,647.49	1,359,299			2,128,620		2,128,620	513,605						0001
S&P500 OTC European																						
Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	12/24/2020	12/27/2021	1,699	3,703.06	495,102			698,338		698,338	174,287						0001
S&P500 OTC European																						
Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2021	01/14/2022	4,338	3,795.54		1,283,040		1,523,754		1,523,754	240,715						0001
S&P500 OTC European																						
Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/27/2021	01/27/2022	1,458	3,750.77		492,229		565,996		565,996	73,766						0001
S&P500 OTC European																						
Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	02/12/2021	02/14/2022	4,948	3,934.83		1,619,904		1,354,402		1,354,402	(265,502)						0001
S&P500 OTC European																						
Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	02/26/2021	02/25/2022	2,188	3,811.15		730,496		780,237		780,237	49,740						0001
S&P500 OTC European																						
Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	03/12/2021	03/14/2022	3,852	3,943.34		1,207,446		1,077,320		1,077,320	(130,126)						0001
S&P500 OTC European																						
Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	03/26/2021	03/25/2022	2,389	3,974.54		700,879		635,307		635,307	(65,572)						0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										72,479,395	11,192,317	0	125,805,101	XXX	125,805,101	19,009,439	0	0	0	0	0	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										72,479,395	11,192,317	0	125,805,101	XXX	125,805,101	19,009,439	0	0	0	0	0	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
PREMIER OIL PLC PP Warrant G7216B186	Premier Oil	N/A		US - Chicago Board	213800QKYDSBDFTH2K71	07/28/2017	05/31/2022	140,841	42.75	83,635			81,366		81,366							
TIDEWATER INC Tidewater Warrant 88642R133	Tidewater	N/A		US - Chicago Board	549300UOMTB7PD2UT305	01/31/2018	07/31/2042	1,941	0.00							0						
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants										83,635	0	0	81,366	XXX	81,366	0	0	0	0	0	0	XXX
0429999999. Subtotal - Purchased Options - Other										83,635	0	0	81,366	XXX	81,366	0	0	0	0	0	0	XXX
0439999999. Total Purchased Options - Call Options and Warrants										72,563,030	11,192,317	0	125,886,467	XXX	125,886,467	19,009,439	0	0	0	0	0	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
0499999999. Total Purchased Options										72,563,030	11,192,317	0	125,886,467	XXX	125,886,467	19,009,439	0	0	0	0	0	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
S&P500 OTC European																						
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	04/14/2020	04/14/2021 .....	.69	2,902.98	(17,503)			(73,537)		(73,537)	(14,570)						0001
S&P500 OTC European																						
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	04/14/2020	04/14/2021	386	2,952.79	(88,030)			(393,085)		(393,085)	(79,856)						0001
S&P500 OTC European																						
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	04/14/2020	04/14/2021	1,795	2,931.44	(429,240)			(1,866,022)		(1,866,022)	(375,143)						0001
S&P500 OTC European																						
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	04/14/2020	04/14/2021	353	2,967.02	(77,810)			(354,086)		(354,086)	(72,420)						0001
S&P500 OTC European																						
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	04/14/2020	04/14/2021	690	2,959.90	(154,684)			(697,207)		(697,207)	(142,119)						0001
S&P500 OTC European																						
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	04/14/2020	04/14/2021 .....	.52	2,974.13	(11,369)			(52,173)		(52,173)	(10,706)						0001
S&P500 OTC European																						
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	04/14/2020	04/14/2021	1,722	2,924.33	(418,141)			(1,802,333)		(1,802,333)	(361,063)						0001
S&P500 OTC European																						
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	04/14/2020	04/14/2021	1,612	2,938.56	(379,510)			(1,664,303)		(1,664,303)	(335,782)						0001

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S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	04/27/2020	04/27/2021	1,121	2,964.83	(284,211)			(1,125,403)		(1,125,403)	(225,334)						0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	04/27/2020	04/27/2021 .....	.66	2,979.23	(16,226)			(65,339)		(65,339)	(13,158)						0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	04/27/2020	04/27/2021 .....	.851	2,993.62	(202,777)			(829,938)		(829,938)	(168,050)						0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	04/27/2020	04/27/2021 .....	.434	2,972.03	(108,202)			(432,259)		(432,259)	(86,799)						0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	04/27/2020	04/27/2021 .....	.145	2,986.42	(35,070)			(142,357)		(142,357)	(28,747)						0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	04/27/2020	04/27/2021 .....	.285	3,000.82	(66,749)			(275,516)		(275,516)	(55,939)						0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	04/27/2020	04/27/2021 .....	.10	3,008.01	(2,326)			(9,679)		(9,679)	(1,972)						0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	05/14/2020	05/14/2021 .....	.502	2,966.60	(114,703)			(502,361)		(502,361)	(98,045)						0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	05/14/2020	05/14/2021 .....	.14	2,980.86	(3,023)			(13,486)		(13,486)	(2,644)						0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	05/14/2020	05/14/2021 .....	.188	2,952.34	(44,464)			(191,048)		(191,048)	(37,102)						0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	05/14/2020	05/14/2021 .....	.1,190	2,945.21	(285,435)			(1,215,875)		(1,215,875)	(235,539)						0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	05/14/2020	05/14/2021 .....	.400	2,959.47	(92,992)			(403,100)		(403,100)	(78,484)						0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	05/14/2020	05/14/2021 .....	.1,324	2,938.08	(322,848)			(1,362,086)		(1,362,086)	(263,175)						0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	05/14/2020	05/14/2021 .....	.16	2,909.55	(4,095)			(16,684)		(16,684)	(3,189)						0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	05/14/2020	05/14/2021 .....	.1,030	2,930.94	(255,312)			(1,067,090)		(1,067,090)	(205,634)						0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	05/14/2020	05/14/2021 .....	.232	2,973.73	(52,087)			(230,252)		(230,252)	(45,046)						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)			(168,792)		(168,792)	(36,250)						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)			(15,277)		(15,277)	(3,299)						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)			(256,125)		(256,125)	(54,707)						0001
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)			(749,669)		(749,669)	(156,777)						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)			(357,971)		(357,971)	(75,253)						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)			(256,584)		(256,584)	(54,223)						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)			(102,548)		(102,548)	(21,787)						0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	06/12/2020	06/14/2021 .....	.300	3,162.96	(72,151)			(242,978)		(242,978)	(50,655)						0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	06/12/2020	06/14/2021 .....	.752	3,155.36	(184,023)			(615,060)		(615,060)	(127,525)						0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	06/12/2020	06/14/2021 .....	.860	3,124.95	(224,629)			(728,138)		(728,138)	(147,753)						0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	06/12/2020	06/14/20211,297	3,132.55	(333,747)			(1,089,170)		(1,089,170)	(222,187)						0001	
S&P500 OTC European																							

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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 of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Description																						
S&P500 OTC European	Index Account Hedge	N/A	Equity/Index	Barclays	G56SEF7VJP5170UK5573	06/26/2020	06/25/2021	.761	3,099.32	(181,333)			(663,930)		(663,930)	(130,270)						0001
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G56SEF7VJP5170UK5573	06/26/2020	06/25/2021	.166	3,129.41	(36,741)			(139,939)		(139,939)	(28,034)						0001
S&P500 OTC European	Index Account Hedge	N/A	Equity/Index	Barclays	G56SEF7VJP5170UK5573	06/26/2020	06/25/2021	.841	3,114.37	(193,292)			(721,622)		(721,622)	(143,051)						0001
S&P500 OTC European	Index Account Hedge	N/A	Equity/Index	Barclays	G56SEF7VJP5170UK5573	06/26/2020	06/25/2021	.26	3,136.93	(5,637)			(21,692)		(21,692)	(4,369)						0001
S&P500 OTC European	Index Account Hedge	N/A	Equity/Index	Barclays	G56SEF7VJP5170UK5573	06/26/2020	06/25/2021	.539	3,121.89	(121,559)			(458,383)		(458,383)	(91,344)						0001
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G56SEF7VJP5170UK5573	06/26/2020	06/25/2021	.302	3,106.84	(70,597)			(261,010)		(261,010)	(51,474)						0001
S&P500 OTC European	Index Account Hedge	N/A	Equity/Index	Barclays	G56SEF7VJP5170UK5573	07/14/2020	07/14/2021	1,165	3,285.45	(270,957)			(817,192)		(817,192)	(176,703)						0001
S&P500 OTC European	Index Account Hedge	N/A	Equity/Index	Barclays	G56SEF7VJP5170UK5573	07/14/2020	07/14/2021	.685	3,309.43	(150,034)			(464,932)		(464,932)	(101,915)						0001
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G56SEF7VJP5170UK5573	07/14/2020	07/14/2021	1,698	3,293.45	(387,234)			(1,178,148)		(1,178,148)	(255,909)						0001
S&P500 OTC European	Index Account Hedge	N/A	Equity/Index	Barclays	G56SEF7VJP5170UK5573	07/14/2020	07/14/2021	.220	3,317.43	(47,132)			(147,476)		(147,476)	(32,476)						0001
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G56SEF7VJP5170UK5573	07/14/2020	07/14/2021	.554	3,301.44	(123,934)			(380,483)		(380,483)	(83,022)						0001
S&P500 OTC European	Index Account Hedge	N/A	Equity/Index	Barclays	G56SEF7VJP5170UK5573	07/14/2020	07/14/2021	.329	3,325.42	(69,158)			(218,555)		(218,555)	(48,350)						0001
S&P500 OTC European	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQH3JPFGNF3BB653	07/27/2020	07/27/2021	.172	3,360.89	(22,336)			(109,319)		(109,319)	(24,400)						0001
S&P500 OTC European	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQH3JPFGNF3BB653	07/27/2020	07/27/2021	.119	3,368.99	(15,016)			(75,079)		(75,079)	(16,837)						0001
S&P500 OTC European	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQH3JPFGNF3BB653	07/27/2020	07/27/2021	.7	3,344.69	(1,027)			(4,821)		(4,821)	(1,066)						0001
S&P500 OTC European	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQH3JPFGNF3BB653	07/27/2020	07/27/2021	1,120	3,336.59	(159,951)			(736,730)		(736,730)	(162,148)						0001
S&P500 OTC European	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQH3JPFGNF3BB653	07/27/2020	07/27/2021	.671	3,352.79	(90,004)			(431,651)		(431,651)	(95,895)						0001
S&P500 OTC European	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIIOLXP3B76	08/14/2020	08/13/2021	.716	3,482.47	(151,599)			(381,965)		(381,965)	(90,488)						0001
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIIOLXP3B76	08/14/2020	08/13/2021	.827	3,457.17	(186,517)			(459,441)		(459,441)	(107,127)						0001
S&P500 OTC European	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIIOLXP3B76	08/14/2020	08/13/2021	.205	3,516.20	(39,802)			(103,341)		(103,341)	(25,019)						0001
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIIOLXP3B76	08/14/2020	08/13/2021	.286	3,490.90	(59,348)			(150,591)		(150,591)	(35,870)						0001
S&P500 OTC European	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIIOLXP3B76	08/14/2020	08/13/2021	1,241	3,474.04	(268,677)			(671,317)		(671,317)	(158,188)						0001
S&P500 OTC European	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIIOLXP3B76	08/14/2020	08/13/2021	.329	3,524.63	(62,380)			(163,322)		(163,322)	(39,760)						0001
S&P500 OTC European	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIIOLXP3B76	08/27/2020	08/27/2021	.44	3,571.66	(10,122)			(20,494)		(20,494)	(4,999)						0001
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIIOLXP3B76	08/27/2020	08/27/2021	.822	3,589.09	(179,349)			(366,816)		(366,816)	(90,483)						0001
S&P500 OTC European	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIIOLXP3B76	08/27/2020	08/27/2021	.116	3,641.35	(22,194)			(46,833)		(46,833)	(11,958)						0001
S&P500 OTC European	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIIOLXP3B76	08/27/2020	08/27/2021	.69	3,632.64	(13,440)			(28,245)		(28,245)	(7,170)						0001
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIIOLXP3B76	08/27/2020	08/27/2021	.193	3,597.80	(41,255)			(84,763)		(84,763)	(21,027)						0001
S&P500 OTC European	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIIOLXP3B76	08/27/2020	08/27/2021	.45	3,580.38	(10,112)			(20,559)		(20,559)	(5,043)						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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	08/27/2020	08/27/2021	100	3,606.51	(20,845)			(43,107)		(43,107)	(10,755)							0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	09/14/2020	09/14/2021	515	3,493.51	(116,499)			(276,930)		(276,930)	(64,528)							0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	09/14/2020	09/14/2021	14	3,501.96	(3,210)			(7,676)		(7,676)	(1,798)							0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	09/14/2020	09/14/2021	575	3,535.80	(117,538)			(288,444)		(288,444)	(69,051)							0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	09/14/2020	09/14/2021	736	3,468.13	(176,363)			(411,505)		(411,505)	(94,397)							0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	09/14/2020	09/14/2021	90	3,476.59	(21,236)			(49,897)		(49,897)	(11,506)							0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	09/14/2020	09/14/2021	1,071	3,485.05	(246,794)			(583,176)		(583,176)	(135,180)							0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	09/14/2020	09/14/2021	460	3,527.34	(95,850)			(233,904)		(233,904)	(55,686)							0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNFB653	09/25/2020	09/27/2021	165	3,389.17	(29,756)			(104,033)		(104,033)	(22,597)							0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNFB653	09/25/2020	09/27/2021	340	3,438.64	(52,781)			(200,602)		(200,602)	(44,839)							0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNFB653	09/25/2020	09/27/2021	73	3,405.66	(12,632)			(45,317)		(45,317)	(9,937)							0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNFB653	09/25/2020	09/27/2021	327	3,446.89	(49,219)			(190,080)		(190,080)	(42,696)							0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNFB653	09/25/2020	09/27/2021	549	3,380.92	(101,834)			(351,106)		(351,106)	(75,909)							0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNFB653	09/25/2020	09/27/2021	1,035	3,397.41	(182,703)			(646,864)		(646,864)	(141,167)							0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	10/14/2020	10/14/2021	1,157	3,593.33	(267,653)			(539,808)		(539,808)	(131,177)							0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	10/14/2020	10/14/2021	779	3,602.05	(176,735)			(358,094)		(358,094)	(87,532)							0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	10/14/2020	10/14/2021	1,013	3,575.89	(243,915)			(487,003)		(487,003)	(116,963)							0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	10/14/2020	10/14/2021	33	3,584.61	(7,786)			(15,608)		(15,608)	(3,771)							0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	10/14/2020	10/14/2021	143	3,645.66	(29,183)			(60,623)		(60,623)	(15,276)							0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	10/14/2020	10/14/2021	276	3,636.94	(57,744)			(119,257)		(119,257)	(29,865)							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)			(18,859)		(18,859)	(4,225)							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)			(333,694)		(333,694)	(74,370)							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)			(186,289)		(186,289)	(42,171)							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)			(182,300)		(182,300)	(42,165)							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)			(156,309)		(156,309)	(36,352)							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)			(497,430)		(497,430)	(112,014)							0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	11/13/2020	11/12/2021	139	3,701.67	(29,300)			(54,911)		(54,911)	(14,102)				</			

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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 of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
Description																						
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5F1WOLXP3B76	11/13/2020	11/12/2021 .....	.831	3,683.74	(182,254)			(338,390)	(338,390)	(85,765)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5F1WOLXP3B76	11/13/2020	11/12/2021 .....	.970	3,674.78	(217,723)			(401,858)	(401,858)	(101,173)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5F1WOLXP3B76	11/13/2020	11/12/2021 .....	.924	3,692.70	(198,449)			(370,144)	(370,144)	(94,442)						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)			(148,329)	(148,329)	(38,481)						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)			(252,397)	(252,397)	(65,879)						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)			(41,828)	(41,828)	(11,282)						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)			(72,452)	(72,452)	(19,466)						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)			(32,253)	(32,253)	(8,512)						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)			(142,154)	(142,154)	(37,316)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5F1WOLXP3B76	12/14/2020	12/14/2021 .....	.882	3,747.80	(198,167)			(328,908)	(328,908)	(85,367)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5F1WOLXP3B76	12/14/2020	12/14/2021 .....	.376	3,766.03	(80,870)			(135,383)	(135,383)	(35,511)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5F1WOLXP3B76	12/14/2020	12/14/2021 .....	.1,232	3,738.68	(283,185)			(467,800)	(467,800)	(120,721)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5F1WOLXP3B76	12/14/2020	12/14/2021 .....	.1,443	3,756.91	(317,359)			(528,509)	(528,509)	(137,928)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5F1WOLXP3B76	12/14/2020	12/14/2021 .....	.309	3,811.63	(59,220)			(101,140)	(101,140)	(27,090)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5F1WOLXP3B76	12/14/2020	12/14/2021 .....	.510	3,802.51	(100,176)			(170,243)	(170,243)	(45,418)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5F1WOLXP3B76	12/24/2020	12/27/2021 .....	.136	3,869.70	(25,803)			(39,750)	(39,750)	(10,930)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5F1WOLXP3B76	12/24/2020	12/27/2021 .....	.477	3,814.15	(104,488)			(157,679)	(157,679)	(41,953)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5F1WOLXP3B76	12/24/2020	12/27/2021 .....	.151	3,860.44	(29,407)			(45,102)	(45,102)	(12,314)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5F1WOLXP3B76	12/24/2020	12/27/2021 .....	.461	3,804.89	(103,213)			(155,403)	(155,403)	(41,182)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5F1WOLXP3B76	12/24/2020	12/27/2021 .....	.269	3,795.64	(61,591)			(92,395)	(92,395)	(24,385)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5F1WOLXP3B76	12/24/2020	12/27/2021 .....	.207	3,823.41	(44,294)			(67,014)	(67,014)	(17,907)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2021	01/14/2022 .....	.587	3,937.87	(124,133)			(151,995)	(151,995)	(27,862)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2021	01/14/2022 .....	.1,502	3,890.43	(356,250)			(432,086)	(432,086)	(75,836)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2021	01/14/2022 .....	.701	3,909.41	(158,935)			(193,461)	(193,461)	(34,526)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2021	01/14/2022 .....	.139	3,871.45	(34,478)			(41,697)	(41,697)	(7,218)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2021	01/14/2022 .....	.506	3,899.92	(117,392)			(142,645)	(142,645)	(25,253)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2021	01/14/2022 .....	.903	3,918.90	(200,195)			(244,154)	(244,154)	(43,959)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/27/2021	01/27/2022 .....	.443	3,853.92	(121,050)			(140,325)	(140,325)	(19,276)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/27/2021	01/27/2022 .....	.33	3,882.05	(8,374)			(9,705)	(9,705)	(1,331)						0001

STATEMENT AS OF MARCH 31, 2021 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/27/2021	01/27/2022	411	3,872.67 .....	.....(107,955) .....	.....(125,100) .....	.....(125,100) .....	.....(17,144)									0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/27/2021	01/27/2022	460	3,891.42 .....	.....(116,175) .....	.....(134,674) .....	.....(134,674) .....	.....(18,499)									0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/27/2021	01/27/2022	26	3,825.79 .....	.....(7,471) .....	.....(8,674) .....	.....(8,674) .....	.....(1,203)									0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/27/2021	01/27/2022	85	3,863.29 .....	.....(22,631) .....	.....(26,230) .....	.....(26,230) .....	.....(3,599)									0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	02/12/2021	02/14/2022	563	4,082.39 .....	.....(136,124) .....	.....(107,164) .....	.....(107,164) .....	.....28,959									0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	02/12/2021	02/14/2022	1,679	4,033.20 .....	.....(450,005) .....	.....(364,438) .....	.....(364,438) .....	.....85,567									0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	02/12/2021	02/14/2022	464	4,072.55 .....	.....(114,428) .....	.....(90,624) .....	.....(90,624) .....	.....23,804									0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	02/12/2021	02/14/2022	1,075	4,052.87 .....	.....(276,707) .....	.....(221,559) .....	.....(221,559) .....	.....55,148									0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	02/12/2021	02/14/2022	194	4,062.71 .....	.....(48,844) .....	.....(38,864) .....	.....(38,864) .....	.....9,981									0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	02/12/2021	02/14/2022	123	4,003.69 .....	.....(34,800) .....	.....(28,645) .....	.....(28,645) .....	.....6,155									0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	02/12/2021	02/14/2022	850	4,043.04 .....	.....(223,112) .....	.....(179,796) .....	.....(179,796) .....	.....43,315									0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	02/26/2021	02/25/2022	299	3,954.07 .....	.....(74,035) .....	.....(79,772) .....	.....(79,772) .....	.....(5,737)									0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	02/26/2021	02/25/2022	827	3,915.96 .....	.....(221,830) .....	.....(239,097) .....	.....(239,097) .....	.....(17,266)									0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	02/26/2021	02/25/2022	162	3,925.48 .....	.....(42,711) .....	.....(46,056) .....	.....(46,056) .....	.....(3,345)									0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	02/26/2021	02/25/2022	394	3,944.54 .....	.....(99,516) .....	.....(107,298) .....	.....(107,298) .....	.....(7,781)									0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	02/26/2021	02/25/2022	289	3,935.01 .....	.....(74,428) .....	.....(80,306) .....	.....(80,306) .....	.....(5,878)									0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	02/26/2021	02/25/2022	217	3,877.85 .....	.....(62,245) .....	.....(67,876) .....	.....(67,876) .....	.....(5,031)									0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	03/12/2021	03/14/2022	292	4,081.36 .....	.....(67,968) .....	.....(58,869) .....	.....(58,869) .....	.....9,099									0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	03/12/2021	03/14/2022	1,250	4,061.64 .....	.....(303,688) .....	.....(265,195) .....	.....(265,195) .....	.....38,493									0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	03/12/2021	03/14/2022	996	4,032.07 .....	.....(258,070) .....	.....(227,731) .....	.....(227,731) .....	.....30,339									0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	03/12/2021	03/14/2022	124	4,071.50 .....	.....(29,547) .....	.....(25,693) .....	.....(25,693) .....	.....3,854									0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	03/12/2021	03/14/2022	1,021	4,051.78 .....	.....(253,701) .....	.....(222,166) .....	.....(222,166) .....	.....31,535									0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	03/12/2021	03/14/2022	168	4,091.22 .....	.....(38,206) .....	.....(32,912) .....	.....(32,912) .....	.....5,294									0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	03/26/2021	03/25/2022	379	4,093.78 .....	.....(83,076) .....	.....(75,380) .....	.....(75,380) .....	.....7,696									0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	03/26/2021	03/25/2022	591	4,103.71 .....	.....(126,665) .....	.....(114,681) .....	.....(114,681) .....	.....11,984									0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	03/26/2021	03/25/2022	15	4,063.97 .....	.....(3,434) .....	.....(3,136) .....	.....(3,136) .....	.....297									0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	03/26/2021	03/25/2022	465	4,113.65 .....	.....(97,310) .....	.....(87,944) .....	.....(87,944) .....</td										

STATEMENT AS OF MARCH 31, 2021 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(13,405,770)	(4,702,234)	0	(45,668,491)	XXX	(45,668,491)	(8,788,375)	0	0	0	0	0	XXX	XXX	
0709999999. Subtotal - Written Options - Hedging Other										(13,405,770)	(4,702,234)	0	(45,668,491)	XXX	(45,668,491)	(8,788,375)	0	0	0	0	0	XXX	XXX	
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	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	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										(13,405,770)	(4,702,234)	0	(45,668,491)	XXX	(45,668,491)	(8,788,375)	0	0	0	0	0	XXX	XXX	
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										(13,405,770)	(4,702,234)	0	(45,668,491)	XXX	(45,668,491)	(8,788,375)	0	0	0	0	0	XXX	XXX	
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	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	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	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	0	XXX	XXX
1709999999. Subtotal - Hedging Other										59,073,625	6,490,083	0	80,136,610	XXX	80,136,610	10,221,064	0	0	0	0	0	XXX	XXX	
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	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	0	XXX	XXX
1739999999. Subtotal - Other										83,635	0	0	81,366	XXX	81,366	0	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	0	XXX	XXX
1759999999 - Totals										59,157,260	6,490,083	0	80,217,976	XXX	80,217,976	10,221,064	0	0	0	0	0	XXX	XXX	

(a)	Code	Description of Hedged Risk(s)

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

STATEMENT AS OF MARCH 31, 2021 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expira- tion	9 Exchange	10 Trade Date	Transac- tion Price	Reporting Date Price	13 Fair Value	Book/ Adjusted Carrying Value	Highly Effective Hedges			18 Cumulative Variation Margin Used to Adjust Basis of Hedged Item	19 Change in Variation Margin Gain (Loss) Recog- nized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Quarter-end (b)	22 Value of One (1) Point	
														15	16	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item						
1579999999. Subtotal - Long Futures													0	0	0	0	0	0	0	0	XXX	XXX
MFM1	36	1,800	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/18/2021	NYF	549300R41G1TIPZT5U32	03/12/2021	2,194.7000	2,192.0000					4,789	4,789	458,914	0001 .....	.50	
NQM1 .....	.8	160	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/18/2021	CME	SNZ20JLFK8MNCLQ0F39	03/12/2021	13,039.0000	13,090.0000					(8,125)	(8,125)	(101,981)	0001 .....	.20	
NQM1 .....	.1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	06/18/2021	CME	SNZ20JLFK8MNCLQ0F39	03/24/2021	12,794.0000	13,090.0000					(5,922)	(5,922)	(12,748)	0001 .....	.20	
RTM1	34	1,700	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/18/2021	NYF	549300R41G1TIPZT5U32	03/12/2021	2,332.2500	2,222.5000					186,520	186,520	433,419	0001 .....	.50	
RTM1 .....	.4	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/18/2021	NYF	549300R41G1TIPZT5U32	03/23/2021	2,176.7000	2,222.5000					(9,168)	(9,168)	50,990	0001 .....	.50	
ESM1	44	2,200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/30/2021	CME	SNZ20JLFK8MNCLQ0F39	03/12/2021	3,927.4000	3,967.4000					(88,071)	(88,071)	560,895	0001 .....	.50	
ESM1 .....	.4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/30/2021	CME	SNZ20JLFK8MNCLQ0F39	03/24/2021	3,893.0000	3,967.4000					(14,888)	(14,888)	50,990	0001 .....	.50	
1609999999. Subtotal - Short Futures - Hedging Other													0	0	0	0	0	65,135	65,135	1,669,937	XXX	XXX
1649999999. Subtotal - Short Futures													0	0	0	0	0	65,135	65,135	1,669,937	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments													0	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108													0	0	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108													0	0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other													0	0	0	0	0	65,135	65,135	1,669,937	XXX	XXX
1719999999. Subtotal - Replication													0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation													0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other													0	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives													0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals													0	0	0	0	0	65,135	65,135	1,669,937	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Goldman Sachs	2,096,985	(427,047)	1,669,938
Total Net Cash Deposits	2,096,985	(427,047)	1,669,938

(a) Code	Description of Hedged Risk(s)

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

STATEMENT AS OF MARCH 31, 2021 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12 Potential Exposure	13 Off-Balance Sheet Exposure
			4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral		
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		1,751,304		1,751,304	81,366		81,366	1,669,937	1,669,937
Barclays	GGSEFT7JP5170UK573	Y	Y		12,854,096	(11,095,368)	1,758,728	12,854,096	(11,095,368)	1,758,728		
Goldman Sachs	II22LR01P21HZNBB6K628	Y	Y	64,440,000	66,388,898		1,948,898	66,388,898	1,948,898			
Morgan Stanley	4PQUN3QJPGFNF3BB653	Y	Y	400,000	3,334,355	(2,895,602)	38,753	3,334,355	(2,895,602)	38,753		
Wells Fargo	PBLDEJB5FIIOLXP3876	Y	Y	4,810,000	36,391,591	(31,677,521)	0	36,391,591	(31,677,521)	0		
JP Morgan	ZBUT11V806EZRTVIIT807	Y	Y		6,836,161		6,836,161	6,836,161		6,836,161		
0299999999. Total NAIC 1 Designation			69,650,000	0	125,805,101	(45,668,491)	10,582,540	125,805,101	(45,668,491)	10,582,540	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)								0			0	
.....
.....
.....
.....
.....
.....
0999999999 - Gross Totals			69,650,000	0	127,556,405	(45,668,491)	12,333,844	125,886,467	(45,668,491)	10,663,906	1,669,937	1,669,937
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					127,556,405	(45,668,491)						

STATEMENT AS OF MARCH 31, 2021 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

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

NONE

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Goldman Sachs	W22LR01IP21HZNB6K528 ..	Cash.....	000000-00-0	Cash	64,440,000	64,440,000	XXX..	V.....
Morgan Stanley	4PQJHN3JPFGNF3B6653 ..	Cash.....	000000-00-0	Cash	400,000	400,000	XXX..	V.....
Wells Fargo	PBLDOEJDB5F1WOLXP3B76 ..	Cash.....	000000-00-0	Cash	4,810,000	4,810,000	XXX..	V.....
0299999999 - Total				69,650,000	69,650,000	XXX	XXX	XXX

STATEMENT AS OF MARCH 31, 2021 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

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

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
5999999. Subtotal - SVO Identified Funds				0	0	XXX
6299999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
6399999. Total - Issuer Obligations				0	0	XXX
6499999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6599999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6699999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6799999. Total - SVO Identified Funds				0	0	XXX
6899999. Total - Affiliated Bank Loans				0	0	XXX
6999999. Total - Unaffiliated Bank Loans				0	0	XXX
7099999. Total Bonds				0	0	XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
8099999. Total - Preferred and Common Stocks				0	0	XXX
..... Short term investment from reverse repo program	95,498,271	95,498,271	.....04/01/2021.....
8999999. Total - Short-Term Invested Assets (Schedule DA type)				95,498,271	95,498,271	XXX
9999999 - Totals				95,498,271	95,498,271	XXX

General Interrogatories:

1. Total activity for the year Fair Value \$ 83,875,830 Book/Adjusted Carrying Value \$ 83,875,830
2. Average balance for the year Fair Value \$ 29,890,362 Book/Adjusted Carrying Value \$ 29,890,362
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:

NAIC 1 \$ 20,000,000 NAIC 2 \$ 75,498,271 NAIC 3 \$ 0 NAIC 4 \$ 0 NAIC 5 \$ 0 NAIC 6 \$ 0

STATEMENT AS OF MARCH 31, 2021 OF THE Integrity Life Insurance Company

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
690353-3B-1	DFC AGENCY DEBENTURES		.1.A	3,891,265	3,891,265	02/15/2028
690353-3C-9	DFC AGENCY DEBENTURES		.1.A	1,477,273	1,477,273	05/15/2024
690353-4F-1	DFC AGENCY DEBENTURES		.1.A	.557,143	.557,143	09/20/2027
690353-4W-4	DFC AGENCY DEBENTURES		.1.A	1,666,667	1,666,667	06/20/2027
690353-5A-1	DFC AGENCY DEBENTURES		.1.A	1,950,000	1,950,000	05/15/2024
690353-L7-0	DFC VRDN		.1.A	2,387,476	2,387,476	10/10/2025
690353-U8-8	DFC		.1.A	3,102,480	3,102,480	02/15/2028
690353-X9-3	DFC AGENCY DEBENTURES		.1.A	3,257,604	3,257,604	02/15/2028
690353-X0-5	DFC VRDN		.1.A	4,250,000	4,250,000	07/15/2025
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				22,539,908	22,539,908	XXX
0599999. Total - U.S. Government Bonds				22,539,908	22,539,908	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-CZ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL		.1.F FE	.800,000	.800,000	01/16/2025
751093-FE-0	RALEIGH NC CTF5 PRTN VRDN		.1.E FE	2,215,000	2,215,000	08/01/2033
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				3,015,000	3,015,000	XXX
3199999. Total - U.S. Special Revenues Bonds				3,015,000	3,015,000	XXX
14913R-2E-6	CATERPILLAR FINL SERVICE		.1.F FE	3,853,824	3,850,000	01/06/2022
15189W-AN-0	CENTERPOINT		.1.G FE	3,330,076	3,330,000	03/02/2023
22550U-AA-9	CREDIT SUISSE NEW YORK		.1.E FE	5,899,241	5,900,000	02/04/2022
26444H-AG-6	DUKE ENERGY FLORIDA LLC		.2.A FE	1,601,446	1,600,000	11/26/2021
57629W-CR-9	MASSMUTUAL GLOBAL FUND		.1.B FE	5,503,328	5,500,000	01/07/2022
59217G-CY-3	MET LIFE GLOB		.1.D FE	4,017,054	4,015,000	05/28/2021
65339K-BT-6	NEXTERA ENERGY CAPITAL		.2.A FE	5,100,183	5,100,000	02/22/2023
68235P-AK-4	ONE GAS INC		.2.A FE	8,099,095	8,100,000	03/11/2023
694308-JR-9	PACIFIC GAS & EL		.2.C FE	3,580,875	3,575,000	11/15/2021
89236T-HE-8	TOYOTA		.1.E FE	12,105,834	12,100,000	02/14/2022
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				53,090,956	53,070,000	XXX
13219P-AA-8	Cambrian VRDN		.1.B FE	1,310,000	1,310,000	02/01/2031
24704G-AA-1	Dell Equipment F20202 rust 2020-2 A1		.1.D FE	1,122,158	1,122,364	09/22/2021
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				2,432,158	2,432,364	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				55,523,114	55,502,364	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				75,630,864	75,609,908	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				5,447,158	5,447,364	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				81,078,022	81,057,272	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	3,599,784	3,595,072	04/08/2021
000000-00-0	CATHOLIC HEALTH INITIATV CP		.1.A	499,679	499,076	06/17/2021
000000-00-0	CATHOLIC HEALTH INITIATV CP		.1.A	2,997,371	2,995,625	07/08/2021
000000-00-0	INTERCONTINENTALEXCHANGE CP		.1.A	2,998,758	2,996,092	05/11/2021
8999999. Total - Short-Term Invested Assets (Schedule DA type)				10,095,592	10,085,865	XXX
AMEREN CORPORATION CP			.1.A	4,349,384	4,349,384	05/04/2021
AMERICAN HONDA FINANCE CP			.1.A	7,196,453	7,197,360	05/25/2021
BATINT CP			.1.A	1,999,721	1,999,535	04/15/2021
BATINT CP			.1.A	1,699,441	1,699,422	04/26/2021
BASELE CP			.1.A	1,999,778	1,999,792	04/20/2021
BAYLOR SCOTT & WHITE HLD CP			.1.A	1,999,460	1,999,533	06/01/2021
CHUGACH ELECTRIC ASSN CP			.1.A	1,999,953	1,999,953	04/07/2021
DANSKE BANK A/S CP			.2.A	5,599,569	5,597,916	04/12/2021
DOMINION RESOURCES CP			.1.A	449,805	449,719	06/01/2021
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKE		.1.A	50,677	50,677	
ENBRIDGE CP			.1.A	5,149,386	5,149,076	04/15/2021
Energy Corp CP			.1.A	4,298,040	4,298,069	05/20/2021
FIDELITY NATL INFO SERV CP			.1.A	3,999,880	3,999,533	04/07/2021
GLENCORE CP			.1.A	4,524,730	4,523,982	04/07/2021
KOOL INDUSTRIES INC CP			.1.A	8,198,781	8,198,278	04/29/2021
SINOPEC CENTURY AMERICA CP			.1.A	5,998,816	5,998,626	04/19/2021
SINOPEC CENTURY AMERICA CP			.1.A	2,799,409	2,798,383	04/26/2021
UNITEDHEALTH GROUP INC CP			.1.A	4,449,681	4,449,703	04/13/2021
UNITEDHEALTH GROUP INC CP			.1.A	1,999,872	1,999,819	04/16/2021
UNITEDHEALTH GROUP INC CP			.1.A	999,897	999,888	04/19/2021
VW CREDIT INC CP			.1.A	1,499,786	1,499,790	04/19/2021
WEGRP CP			.1.A	899,958	899,937	04/07/2021
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				72,162,477	72,158,375	XXX
9999999 - Totals				163,336,092	163,301,512	XXX

General Interrogatories:

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

Fair Value \$ 20,047,624 Book/Adjusted Carrying Value \$ 19,996,087

Fair Value \$ 156,056,804 Book/Adjusted Carrying Value \$ 156,166,667

STATEMENT AS OF MARCH 31, 2021 OF THE Integrity Life Insurance Company

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
BANK OF NEW YORK MELLON	NEW YORK, NY				4,579,885	67,065	(9,318,591)	XXX
BRANCH BANKING & TRUST CO.	WINSTON-SALEM, NC				4,033,946	4,033,980	4,034,011	XXX
FEDERAL HOME LOAN BANK	CINCINNATI, OH				343,992	294,798	294,929	XXX
FIFTH THIRD BANK	CINCINNATI, OH				517,983	777,181	2,914,108	XXX
GOLDMAN SACHS	NEW YORK, NY				(499,986)	(783,686)	65,363	XXX
HUNTINGTON BANK	COLUMBUS, OH				1,826,732	1,826,733	1,826,732	XXX
JP MORGAN/CHASE	NEW YORK, NY				(7,096,630)	(12,810,642)	(14,124,462)	XXX
KEYCORP (KEY BANK)	CLEVELAND, OH				7,012,473	7,013,366	7,014,173	XXX
M&T BANK	BUFFALO, NY				586,606	591,525	591,525	XXX
0199998. Deposits in ... 2 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			232,237	232,237	232,238	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	11,537,238	1,242,557	(6,469,974)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	11,537,238	1,242,557	(6,469,974)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	0	0	11,537,238	1,242,557	(6,469,974)	XXX

STATEMENT AS OF MARCH 31, 2021 OF THE Integrity Life Insurance Company

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
AMEREN CORPORATION CP				.0.150	.05/04/2021	.4,349,384	.18	.0
AMERICAN HONDA FINANCE CP			03/26/2021	.0.220	.05/25/2021	.7,197,360	.264	.0
BATINT CP			03/15/2021	.0.270	.04/15/2021	.1,999,535	.255	.0
BATINT CP			03/08/2021	.0.250	.04/26/2021	.1,699,422	.283	.0
BASEL CP			03/17/2021	.0.110	.04/20/2021	.1,999,792	.92	.0
BAYLOR SCOTT & WHITE HLD CP			03/23/2021	.0.120	.06/01/2021	.1,999,533	.60	.0
CHUGACH ELECTRIC ASSN CP			03/31/2021	.0.120	.04/07/2021	.1,999,953	.7	.0
DOMINION RESOURCES CP			03/03/2021	.0.250	.06/01/2021	.449,719	.91	.0
ENBRIDGE CP			03/12/2021	.0.190	.04/15/2021	.5,149,076	.544	.0
Energy Corp CP			03/04/2021	.0.210	.05/20/2021	.4,298,069	.702	.0
FIDELITY NATL INFO SERV CP			03/17/2021	.0.200	.04/07/2021	.3,999,533	.333	.0
GLENCORE CP			03/08/2021	.0.270	.04/07/2021	.4,523,982	.815	.0
KENTUCKY UTILITIES CO CP			03/29/2021	.0.160	.04/05/2021	.1,999,938	.27	.0
KOCH INDUSTRIES INC CP			02/04/2021	.0.090	.04/29/2021	.8,198,278	.1,148	.0
PPLCORP CP			03/29/2021	.0.140	.04/08/2021	.1,999,922	.23	.0
SINOPEC CENTURY AMERICA CP			03/29/2021	.0.250	.04/19/2021	.5,998,626	.556	.0
SINOPEC CENTURY AMERICA CP			02/22/2021	.0.330	.04/26/2021	.2,798,383	.975	.0
UNION ELECTRIC CO CP			03/04/2021	.0.160	.04/05/2021	.4,999,299	.622	.0
UNITEDHEALTH GROUP INC CP			03/24/2021	.0.120	.04/13/2021	.4,449,703	.119	.0
UNITEDHEALTH GROUP INC CP			03/22/2021	.0.130	.04/16/2021	.1,999,819	.72	.0
UNITEDHEALTH GROUP INC CP			03/19/2021	.0.130	.04/19/2021	.999,888	.47	.0
VII CREDIT INC CP			02/12/2021	.0.180	.04/09/2021	.5,498,460	.1,320	.0
VII CREDIT INC CP			03/22/2021	.0.180	.04/19/2021	.1,499,790	.75	.0
WECORP CP			03/24/2021	.0.180	.04/07/2021	.899,937	.36	.0
DANSKE BANK A/S CP			02/04/2021	.0.200	.04/12/2021	.5,597,916	1,742	.0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						86,605,307	10,226	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						86,605,307	10,226	0
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						86,605,307	10,226	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						86,605,307	10,226	0
949784-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD.....	03/31/2021	.0.000		.30,000	.0	.0
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						30,000	0	0
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKET		03/31/2021	.0.000		.23,829,542	.0	.1
8699999. Subtotal - All Other Money Market Mutual Funds						.23,829,542	0	1
9999999 - Total Cash Equivalents						110,464,849	10,226	1