



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

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 (Street and Number), Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code)

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

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

Primary Location of Books and Records 400 Broadway (Street and Number), Cincinnati, OH, US 45202 (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 (Name), 513-629-1402 (Area Code) (Telephone Number), CompAcctGrp@WesternSouthernLife.com (E-mail Address), 513-629-1871 (FAX Number)

OFFICERS

Chairman of the Board John Finn Barrett

Secretary Edward Joseph Babbitt

President & CEO Jill Tripp McGruder

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Ohio SS:  
County of Hamilton

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

Jill Tripp McGruder President & CEOEdward Joseph Babbitt SecretaryWade 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
<b>DETAILS OF WRITE-INS</b>				
1101. ....				
1102. ....				
1103. ....				
1198. Summary of remaining write-ins for Line 11 from overflow page .....	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. CSV Company Owned Life Insurance .....	2,063,608		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) .....		
3. Liability for deposit-type contracts (including \$ ..... Modco Reserve) .....	960,013,142	1,006,680,046
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 .....		
19. Remittances and items not allocated .....	7,489,905	5,241,216
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 .....		
24.04 Payable to parent, subsidiaries and affiliates .....	2,661,130	1,726,066
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
<b>DETAILS OF WRITE-INS</b>		
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 .....			0
6. Commissions and expense allowances on reinsurance ceded .....	(915)	(636)	(2,438)
7. Reserve adjustments on reinsurance ceded .....	71,364	(14,137)	(23,607)
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 .....			
8.3 Aggregate write-ins for miscellaneous income .....	713,138	658,703	2,607,322
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 .....			
53. Aggregate write-ins for gains and losses in surplus .....	0	0	0
54. Net change in capital and surplus for the year (Lines 37 through 53) .....	20,780,749	(20,683,599)	30,953,984
55. Capital and surplus, as of statement date (Lines 36 + 54) .....	1,323,078,446	1,250,660,114	1,302,297,697
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
<b>Cash from Operations</b>			
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 \$ .....11,333,433 tax on capital gains (losses) .....	14,991,544	5,623,285	5,167,699
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
<b>Cash from Investments</b>			
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
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....	0	0	0
16.2 Capital and paid in surplus, less treasury stock .....	0	0	0
16.3 Borrowed funds .....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	(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)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	(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

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:

	<u>SSAP #</u>	<u>F/S Page</u>	<u>F/S Line #</u>	<u>2021</u>	<u>2020</u>
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	2	3	4	5	6	7
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value at time of OTTI	Date of Financial Statement Where Reported
Total	XXX	XXX	—	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 replpledged 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	—
(f) Actual or estimated Borrowing Capacity as 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	—
(f) Actual or estimated Borrowing Capacity as 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

		Eligible for Redemption				
	1 Current Year Total (2+3+4+5+6)	2 Not 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	2	3	4
	Total 2+3	General Account	Separate Accounts	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	2	3	
	Total 2+3	General Account	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.

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

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

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

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

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

*Cash Collateral Payable*

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

*Securities Lending Liability*

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

*Separate Account Liabilities*

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

- D. Not applicable.
- E. Assets that use a net asset value (NAV) as a practical expedient consists of an investment in a business development corporation as defined by the Investment Company Act of 1940. The investment can be sold or transferred with prior consent from the corporation. The NAV for this investment is \$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											
1. Premium adjustments receivable					—	—			A	—	—
2. Premium adjustments (payable)					—	—			B	—	—
3. Subtotal ACA Permanent Risk Adjustment Program	—	—	—	—	—	—	—	—		—	—
b. Transitional ACA Reinsurance Program					—	—				—	—
1. Amounts recoverable for claims paid					—	—			C	—	—
2. Amounts recoverable for claims unpaid (contra liability)					—	—			D	—	—
3. Amounts receivable relating to uninsured plans					—	—			E	—	—
4. Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium					—	—			F	—	—
5. Ceded reinsurance premiums payable					—	—			G	—	—
6. Liability for amounts held under uninsured plans					—	—			H	—	—
7. Subtotal ACA Transitional Reinsurance Program	—	—	—	—	—	—	—	—		—	—
c. Temporary ACA Risk Corridors Program					—	—				—	—
1. Accrued retrospective premium					—	—			I	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			J	—	—
3. Subtotal ACA Risk Corridors Program	—	—	—	—	—	—	—	—		—	—
d. Total ACA Risk Sharing Provisions	—	—	—	—	—	—	—	—		—	—

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

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



STATEMENT AS OF 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 [ ☒ ]
- 1.2

If yes, has the report been filed with the domiciliary state? .....

Yes [ ☐ ] No [ ☐ ]
- 2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? .....

Yes [ ☐ ] No [ ☒ ]
- 2.2

If yes, date of change: .....
- 3.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? .....

If yes, complete Schedule Y, Parts 1 and 1A.

Yes [ ☒ ] No [ ☐ ]
- 3.2

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

Yes [ ☐ ] No [ ☒ ]
- 3.3

If the response to 3.2 is yes, provide a brief description of those changes.
- 3.4

Is the reporting entity publicly traded or a member of a publicly traded group? .....

Yes [ ☐ ] No [ ☒ ]
- 3.5

If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. ....
- 4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? .....

If yes, complete and file the merger history data file with the NAIC.

Yes [ ☐ ] No [ ☒ ]
- 4.2

If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.
- |                |                   |                   |
|----------------|-------------------|-------------------|
| 1              | 2                 | 3                 |
| Name of Entity | NAIC Company Code | State of Domicile |
|                |                   |                   |
5.

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

If yes, attach an explanation.

Yes [ ☐ ] No [ ☐ ] N/A [ ☒ ]
- 6.1

State as of what date the latest financial examination of the reporting entity was made or is being made. ....

12/31/2017
- 6.2

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

12/31/2017
- 6.3

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

05/30/2019
- 6.4

By what department or departments?  
Ohio Department of Insurance
- 6.5

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? .....

Yes [ ☐ ] No [ ☐ ] N/A [ ☒ ]
- 6.6

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

Yes [ ☐ ] No [ ☐ ] N/A [ ☒ ]
- 7.1

Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? .....

Yes [ ☐ ] No [ ☒ ]
- 7.2

If yes, give full information:
- 8.1

Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? .....

Yes [ ☐ ] No [ ☒ ]
- 8.2

If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3

Is the company affiliated with one or more banks, thrifts or securities firms? .....

Yes [ ☐ ] No [ ☒ ]
- 8.4

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

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

STATEMENT AS OF MARCH 31, 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? .....  
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;  
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;  
(c) Compliance with applicable governmental laws, rules and regulations;  
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and  
(e) Accountability for adherence to the code.

Yes [ X ] No [ ]
- 9.11

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

Has the code of ethics for senior managers been amended? .....

Yes [ ] No [ X ]
- 9.21

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

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

Yes [ ] No [ X ]
- 9.31

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

FINANCIAL

- 10.1

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

Yes [ X ] No [ ]
- 10.2

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

\$ .....

INVESTMENT

- 11.1

Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) .....

Yes [ ] No [ X ]
- 11.2

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

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

\$ .....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 [ X ] No [ ]
- 14.2

If yes, please complete the following:
- |   | 1   | 2  |
|---|---|--|
|   | Prior Year-End<br>Book/Adjusted<br>Carrying Value | Current Quarter<br>Book/Adjusted<br>Carrying Value |
| 14.21 Bonds .....   | \$ .....0   | \$ .....   |
| 14.22 Preferred Stock .....   | \$ .....0   | \$ .....   |
| 14.23 Common Stock .....  | \$ .....343,675,966                               | \$ .....347,477,093                                |
| 14.24 Short-Term Investments .....  | \$ .....0   | \$ .....   |
| 14.25 Mortgage Loans on Real Estate .....   | \$ .....0   | \$ .....   |
| 14.26 All Other .....   | \$ .....223,679,973                               | \$ .....218,066,470                                |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) ..... | \$ .....567,355,939                               | \$ .....565,543,563                                |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....                       | \$ .....  | \$ .....   |
- 15.1

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

Yes [ X ] No [ ]
- 15.2

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

Yes [ X ] No [ ] N/A [ ]
16.

For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1

Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ....

\$ .....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 [ X ] No [ ]
- 17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

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

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

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

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

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

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

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

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

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

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

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

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? ..... Yes [ X ] No [ ]
- 18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
  - b. Issuer or obligor is current on all contracted interest and principal payments.
  - c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5GI securities? ..... Yes [ X ] No [ ]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
- a. The security was purchased prior to January 1, 2018.
  - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
  - c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
  - d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
- Has the reporting entity self-designated PLGI securities? ..... Yes [ ] No [ X ]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
- a. The shares were purchased prior to January 1, 2019.
  - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
  - c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
  - d. The fund only or predominantly holds bonds in its portfolio.
  - e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
  - f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
- Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? ..... Yes [ X ] No [ ]

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1.

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

1

Amount

1.1

Long-Term Mortgages In Good Standing

1.11

Farm Mortgages

\$

1.12

Residential Mortgages

\$

1.13

Commercial Mortgages

\$

667,437,050

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?

Yes

[ ]

No

[ ]

N/A

[ ]

5.2

If no, explain:

6.1

Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?

Yes

[ ]

No

[ ]

6.2

If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount

## SCHEDULE S - CEDED REINSURANCE

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

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	Life Contracts		Direct Business Only			
				2	3	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5  Other Considerations	6  Total Columns 2 Through 5	7  Deposit-Type Contracts
			Active Status (a)	Life Insurance Premiums	Annuity Considerations				
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	0	9,290	0
59.	Subtotal .....	XXX		122,283	79,721,446	0	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	0
95.	Totals (Direct Business) .....	XXX		122,283	79,721,446	0	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	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	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	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above) .....	XXX		0	9,290	0	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	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above) .....	XXX		0	0	0	0	0	0

(a) Active Status Counts:

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

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

	<u>NAIC#</u>	<u>TIN#</u>
PARENT - WESTERN & SOUTHERN MUTUAL HOLDING COMPANY, OH (NON-INSURER)		31-1732405
SUBSIDIARY - WESTERN & SOUTHERN FINANCIAL GROUP, INC., OH (NON-INSURER)		31-1732404
SUBSIDIARY - WESTAD LEASING LLC, 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



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 Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	47-3228849				1373 Lex Road Investor Holdings, LLC	.KY.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000					2014 San Antonio Trust Agreement	.OH.	NIA.	The Western & Southern Life Insurance Co	Ownership.	100.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000					2017 Houston Trust Agreement	.OH.	NIA.	The Western & Southern Life Insurance Co	Ownership.	100.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	45-5458388				2758 South Main SPE, LLC	.NC.	NIA.	WS Real Estate Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	81-3013986				309 Holdings, LLC	.OH.	NIA.	The Western & Southern Life Insurance Co	Ownership.	1.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	81-3013986				309 Holdings, LLC	.OH.	NIA.	WS Real Estate Holdings LLC	Ownership.	48.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	27-1594103				506 Phelps Holdings, LLC	.OH.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	84-4351262				Alta Preston Residences, LLC	.TX.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	47-1046102				Apex Housing Investor Holdings, LLC	.KY.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	82-1476704				Aravada Kipling Housing Holdings, LLC	.CO.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	83-3057118				Beardsley Inv. Holdings, LLC	.AZ.	NIA.	WSLR Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	45-5439068				Belle Housing Investor Holdings, Inc.	.NC.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	82-0887717				BP Summerville Investor Holdings, LLC	.SC.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	45-5458332				BY Apartment Investor Holding, LLC	.MD.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	35-2431972				Canal Senate Apartments LLC	.IN.	NIA.	WS Real Estate Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	82-0894869				Cape Barnstable Investor Holdings, LLC	.MA.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	20-8819502				Carmel Holdings, LLC	.IN.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	20-5862349				Carmel Hotel, LLC	.IN.	NIA.	Carmel Holdings, LLC	Ownership.	36.260	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	31-1449186				Carthage Senior Housing Ltd	.OH.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	82-4579654				Cedar Park Senior Inv. Holdings, LLC	.TX.	NIA.	WSLR Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	83-2482456				Cenizo Apts Inv. Holdings, LLC	.TX.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	75-2808126				Centreport Partners LP	.TX.	NIA.	The Western & Southern Life Insurance Co	Ownership.	25.250	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	83-4249257				Charlotte Park Investor Holdings, LLC	.NC.	NIA.	WSLR Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
							Chattanooga Southside Housing Investor Holdings, LLC	.TN.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	81-2810787				Chestnut Healthcare Partners, LP	.TN.	NIA.	The Western & Southern Life Insurance Co	Ownership.	21.350	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	23-1691523				Cincinnati Analyst Inc	.OH.	NIA.	Columbus Life Insurance Co	Ownership.	100.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	83-3238622				Cincinnati CBD Holdings, LLC	.OH.	NIA.	WS Real Estate Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	61-1454115				Cincinnati New Markets Fund LLC	.OH.	NIA.	The Western & Southern Life Insurance Co	Ownership.	14.660	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	20-0434449				Cleveland East Hotel LLC	.OH.	NIA.	WS CEH LLC	Ownership.	37.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.99937	31-1191427				Columbus Life Insurance Co	.OH.	IA.	The Western & Southern Life Insurance Co	Ownership.	100.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	85-1998953				Courtland Apartments, LLC	.GA.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	81-3364944				Cove Housing Investor Holdings, LLC	.OR.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	84-2300932				Covington Apt. Holdings, LLC	.AZ.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	46-5593932				Crabtree Common Apt. Invesotr Holdings, LLC	.NC.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	45-2524597				Cranberry NP Hotel Company LLC	.PA.	NIA.	NP Cranberry Hotel Holdings, LLC	Ownership.	72.520	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	47-3929236				Crossings Apt. Holdings	.UT.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	46-3421289				Dallas City Investor Holdings, LLC	.TX.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	20-2681473				Day Hill Road Land LLC	.CT.	NIA.	WS Real Estate Holdings LLC	Ownership.	74.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	31-1498142				Dublin Hotel LLC	.OH.	NIA.	The Western & Southern Life Insurance Co	Ownership.	25.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	47-3945554				Dunvale Investor Holdings, LLC	.TX.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	81-1290497				Eagle Realty Capital Partners, LLC	.OH.	NIA.	Eagle Realty Group, LLC	Ownership.	100.000	Western & Southern Mutual Holding Co	.N.	
							Western & Southern Investment Holdings LLC								
.0836	Western-Southern Group	.00000	31-1779165				Eagle Realty Group, LLC	.OH.	NIA.		Ownership.	100.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	31-1779151				Eagle Realty Investments, Inc	.OH.	NIA.	Eagle Realty Group, LLC	Ownership.	100.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	82-1940957				Eagle Rose Apt. Holdings, LLC	.NY.	NIA.	The Western & Southern Life Insurance Co	Ownership.	2.500	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	47-1596551				East Denver Investor Holdings, LLC	.CO.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH.	NIA.	Integrity Life Insurance Co	Ownership.	33.350	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH.	NIA.	National Integrity Life Insurance Co	Ownership.	16.880	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH.	NIA.	The Lafayette Life Insurance Co	Ownership.	26.220	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH.	NIA.	Western-Southern Life Assurance Co	Ownership.	22.980	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	45-5350091				Flat Apts. Investor Holdings, LLC	.IN.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	82-3668056				Flats Springhurst Inv Holdings, LLC	.KY.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	
.0836	Western-Southern Group	.00000	82-1492952				Forsythe Halcyon AA Inv. Holdings, LLC	.MA.	NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	.N.	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	45-0571051				Fort Washington Active Fixed Fund	.OH	NIA	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	NIA	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	NIA	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	NIA	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	NIA	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	NIA	Western & Southern Financial Group, Inc.	Ownership	25.230	Western & Southern Mutual Holding Co	.N	
							Fort Washington Global Alpha Domestic Fund LP								
.0836	Western-Southern Group	.00000	47-3243974					.OH	NIA	Western & Southern Financial Group, Inc.	Ownership	99.990	Western & Southern Mutual Holding Co	.N	
										Fort Washington Global Alpha Domestic Fund LP					
.0836	Western-Southern Group	.00000	98-1227949				Fort Washington Global Alpha Master Fund LP	.OH	NIA		Ownership	99.470	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH	NIA	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	NIA	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	NIA	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	NIA	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	NIA	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	NIA	The Western & Southern Life Insurance Co	Ownership	24.950	Western & Southern Mutual Holding Co	.N	
										Western & Southern Investment Holdings LLC					
.0836	Western-Southern Group	.00000	31-1301863				Fort Washington Investment Advisors, Inc.	.OH	NIA		Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	52-2206041				Fort Washington PE Invest II LP	.OH	NIA	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	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1727947				Fort Washington PE Invest III LP	.OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1727947				Fort Washington PE Invest III LP	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	16-1648796				Fort Washington PE Invest IV LP	.OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	16-1648796				Fort Washington PE Invest IV LP	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	38.320	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1710716				Fort Washington PE Invest IX	.OH	NIA	FIWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1710716				Fort Washington PE Invest IX	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	9.180	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1722824				Fort Washington PE Invest IX-B	.OH	NIA	FIWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1722824				Fort Washington PE Invest IX-B	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1997777				Fort Washington PE Invest IX-K	.OH	NIA	FIWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-4568842				Fort Washington PE Invest V LP	.OH	NIA	FIWPEI 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	NIA	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	NIA	FIWPEI 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	NIA	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	NIA	FIWPEI 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	NIA	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	NIA	FIWPEI 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	NIA	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	NIA	FIWPEI VIII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	32-0418436				Fort Washington PE Invest VIII-B	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1005851				Fort Washington PE Invest X	.OH	NIA	FIWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1023433				Fort Washington PE Invest X-B	.OH	NIA	FIWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1023433				Fort Washington PE Invest X-B	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1036934				Fort Washington PE Invest X-S	.OH	NIA	FIWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5398098				Fort Washington PE Investors V-B, L.P.	.OH	NIA	Fort Washington PE Invest V LP	Ownership	87.620	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5398098				Fort Washington PE Investors V-B, L.P.	.OH	NIA	FIWPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	.OH	NIA	Fort Washington PE Invest V LP	Ownership	89.590	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	.OH	NIA	FIWPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH	NIA	Fort Washington PE Invest V LP	Ownership	6.700	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH	NIA	Fort Washington PE Invest VI LP	Ownership	9.840	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH	NIA	Fort Washington PE Invest VII LP	Ownership	5.410	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH	NIA	FIWPEO II GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	15.170	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	.OH	NIA	Fort Washington PE Invest VII LP	Ownership	3.750	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	.OH	NIA	Fort Washington PE Invest VIII LP	Ownership	3.180	Western & Southern Mutual Holding Co	.N	

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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 Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Per-centage	Ultimate Controlling Entity(ies)/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	FIWPEO 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	FIWPEO III GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	85-1483379				Fort Washington PE Opp Fund IV, L.P.	.OH	NIA	FIWPEO 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	FIWPEO 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	FIWPEO IV GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1922641				Frontage Lodge Investor Holdings, LLC	.CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1698272				FWPEI IX GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-4844372				FWPEI V GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1073669				FWPEI VI GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-1321253				FWPEI VII GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-3584733				FWPEI VIII GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-0980611				FWPEI X GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806561				FWPEO II GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-2895522				FWPEO III GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-4083280				Gallatin Investor Holdings,LLC	.TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-3507078				Galleria Investor Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1553878				Galveston Summerbrooke Apts LLC	.TX	NIA	Summerbrooke Holdings LLC	Ownership	52.920	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	43-2081325				Gerber Life Agency, LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.70939	13-2611847				Gerber Life Insurance Company	.NY	.IA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2646906				Golf Countryside Investor Holdings, LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1670352				Golf Sabal Inv. Holdings, LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-2495007				Grand Dunes Senior Holdings, LLC	.NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-3457194				GS Multifamily Galleria LLC	.TX	NIA	Galleria Investor Holdings, LLC	Ownership	57.820	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3525111				GS Yorktown Apt LP	.TX	NIA	YT Crossing Holdings, LLC	Ownership	57.820	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3108420				Heartthview Prairie Lake Apts LLC	.IN	NIA	Prairie Lakes Holdings, LLC	Ownership	62.720	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1328371				IFS Financial Services, Inc	.OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.74780	86-0214103				Integrity Life Insurance Co	.OH	.RE	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	34-1826874				IR Mall Associates LTD	.FL	NIA	The Western & Southern Life Insurance Co	Ownership	49.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2358660				Jacksonville Salisbury Apt Holdings,LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	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				LaCentera Apts. Investor Holdings, LLC	.TX	NIA	The Western & Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1705445				LaFrontera Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	74.250	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-3004899				Lennox Zionsville Inv. Holdings,LLC	.IN	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-2330466				Leroy Glen Investment LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3380015				Linthicum Investor Holdings, LLC	.MD	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	35-2123483				LLIA, Inc.	.OH	NIA	The Lafayette Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-3826695				Lorraine Senior Inv. Holdings, LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-2577517				Lytile Park Inn, LLC	.OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3966673				Main Hospitality Holdings	.OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-4582162				Manchester Semmes Oz Fund, LLC	.VA	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-0732275				MC Investor Holdings, LLC	.AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1905557				Mercer Crossing Inv. Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-0743431				Midtown Park Inv. holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-5439036				Miller Creek Investor Holdings, LLC	.TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1815218				Monteresso Housing Inv. Holdings, LLC	.FL	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-2984546				Nashville Hotel JV LLC	.TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.75264	16-0958252				National Integrity Life Insurance Co	.NY	.DS	Integrity Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-5030427				NE Emerson Edgewood, LLC	.IN	NIA	The Lafayette Life Insurance Co	Ownership	60.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-1024113				North Braeswood Meritage Holdings LLC	.OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	

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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 Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	02-0593144				North Pittsburg Hotel LLC	PA	NIA	WSALD NPH LLC	Ownership	37.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1427318				Northeast Cincinnati Hotel LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-2914674				NP Cranberry Hotel Holdings, LLC	PA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-5765100				Olathe Apt. Investor Holdings, LLC	KS	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1122741				One Kennedy Housing Investor Holdings, LLC	CT	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1338187				OTR Housing Associates LP	OH	NIA	The Western & Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-1553387				Overland Apartments Investor Holdings, LLC	KS	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	85-2026987				Park Boulevard Holdings, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2515872				Patterson at First Investor Holdings, LLC	OH	NIA	Integrity Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-4322006				PCE LP	GA	NIA	The Western & Southern Life Insurance Co	Ownership	41.900	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-4322006				PCE LP	GA	NIA	Western-Southern Life Assurance Co	Ownership	22.340	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3394236				Perimeter TC Investor Holdings	GA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1659568				Pleasanton Hotel Investor Holdings,LLC	CA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3167828				Prairie Lakes Holdings, LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-2464002				Prairie Path Apts. Inv. Holdings, LLC	IL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	41-3147951				Pretium Residential Real Estate Fund II, LP	NY	NIA	The Western & Southern Life Insurance Co	Ownership	2.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1507720				Price Willis Lodging Holdings, LLC	SC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	34-1998937				Queen City Square LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.750	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	52-2096076				Race Street Dev Ltd	OH	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-4725907				Railroad Parkside Investor Holdings, LLC	AL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-3614873				Raleigh Hotel Holding Co., LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-3851930				Rancho Presidio Land Partners,LLC	CA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-4266774				Randolph Tower Affordable Inv Fund LLC	IL	NIA	The Western & Southern Life Insurance Co	Ownership	99.990	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-2188516				Revel Investor Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	80-0246040				Ridgegate Commonwealth Apts LLC	CO	NIA	Ridgegate Holdings, LLC	Ownership	52.920	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3526448				Ridgegate Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-0812652				River Hollow Investor Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1286981				Russell Bay Investor Holdings, LLC	WV	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2260159				San Tan Investor Holdings, LLC	AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1617717				Settlers Ridge Robinson Investor Holdings, LLC	PA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-3564950				Seventh & Culvert Garage LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1554676				Shelbourne Campus Properties LLC	KY	NIA	Shelbourne Holdings, LLC	Ownership	52.920	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1944856				Shelbourne Holdings, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-4354663				Siena Investor Holding, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	69.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2295656				Sixth and Saratoga NW, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-2930953				Skye Apts Investor Holdings, LLC	MN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	61-1328558				Skyport Hotel LLC	KY	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1553152				Sonterra Legacy Investor Holding, LLC	OH	NIA	2014 San Antonio Trust Agreement	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2948287				South Kirkman Apt. Holdings, LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-2306231				Southside Tunnel Apts. Investor Holdings, LLC	PA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-2922655				SP Charlotte Apts. Investor Holdings, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1827381				Stony Investor Holdings,LLC	VA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-3538359				Stout Metro Housing Holdings LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-2348581				Summerbrooke Holdings LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-4291356				Sundance Lafrontera Holdings LLC	TX	NIA	The Western & Southern Life Insurance Co	Ownership	62.720	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2672383				Tamiami Senior Inv. Holdings,LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.65242	35-0457540				The Lafayette Life Insurance Co	OH	IA	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.70483	31-0487145				The Western & Southern Life Insurance Co	OH	UDP	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2399724				Three Choopt AA Inv. Holdings, LLC	VA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-3418626				Timacuan Apt. Holdings,LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1394672				Touchstone Advisors, Inc.	OH	NIA	IFS Financial Services, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-6046379				Touchstone Securities, Inc.	NE	NIA	IFS Financial Services, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	

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

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Per-centage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	47-5098714				Trevi Apartment Holdings, LLC	AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5542652				Tri-State Fund II Growth LP	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	29.840	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5542652				Tri-State Fund II Growth LP	.OH	NIA	Tri-State Ventures II, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1788429				Tri-State Growth Captial Fund LP	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	12.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1788429				Tri-State Growth Captial Fund LP	.OH	NIA	Tri-State Ventures, LLC	Ownership	0.630	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5542563				Tri-State Ventures II, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1788428				Tri-State Ventures, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	.OH	NIA	Integrity Life Insurance Co	Ownership	14.810	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	.OH	NIA	National Integrity Life Insurance Co	Ownership	14.810	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	.OH	NIA	The Lafayette Life Insurance Co	Ownership	29.630	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	.OH	NIA	Western-Southern Life Assurance Co	Ownership	40.740	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1653922				Union Centre Hotel LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2679115				University Shades Inv. Holdings,LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-4132070				Vernazza Housing Investor Holdings,LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-2226959				View High Apts Investor Holdings, LLC	MO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	36-4107014				Vinings Trace	.OH	NIA	WS Real Estate Holdings LLC	Ownership	99.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	72-1388989				Vulcan Hotel LLC	AL	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1665321				W Apt. Investor Holdings, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-0846576				W&S Brokerage Services, Inc.	.OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.Y	
.0836	Western-Southern Group	.00000	31-1334221				W&S Financial Group Distributors, Inc.	.OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1744878				Warm Springs Apt. Holdings, LLC	.NV	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1413821				Western & Southern Agency, Inc.	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1732404				Western & Southern Financial Group, Inc.	.OH	UIP	Western & Southern Mutual Holding Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	06-1804434				Western & Southern Investment Holdings LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1732405				Western & Southern Mutual Holding Co	.OH	UIP	Western & Southern Mutual Holding Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	92622	31-1000236				Western-Southern Life Assurance Co	.OH	IA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1732344				Windsor Hotel LLC	.CT	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-4930979				WL Apartments Holdings, LLC	.OH	NIA	2017 Houston Trust Agreement	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1317879				Wright Exec Hotel LTD Partners	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	60.490	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	61-1182451				WS Airport Exchange GP LLC	.KY	NIA	WS Real Estate Holdings LLC	Ownership	74.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-2820067				WS CEH LLC	.OH	NIA	WS Real Estate Holdings LLC	Ownership	50.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1303229				WS Country Place GP LLC	.GA	NIA	WS Real Estate Holdings LLC	Ownership	90.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	61-0998084				WS Lookout JV LLC	.KY	NIA	The Western & Southern Life Insurance Co	Ownership	50.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	06-1804432				WS Real Estate Holdings LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-1515960				WSA Commons LLC	.GA	NIA	The Western & Southern Life Insurance Co	Ownership	50.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	33-1058916				WSALD NPH LLC	.PA	NIA	WS Real Estate Holdings LLC	Ownership	50.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-0360272				WSL Partners LP	.OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-0360272				WSL Partners LP	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	95.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843748				WSLR Birmingham	.AL	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843635				WSLR Cinti LLC	.OH	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843645				WSLR Columbus LLC	.OH	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843653				WSLR Dallas LLC	.TX	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843767				WSLR Hartford LLC	.CT	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843577				WSLR Holdings LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	24.490	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843962				WSLR Skyport LLC	.KY	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843814				WSLR Union LLC	.OH	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3526711				YT Crossing Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	

Asterisk	Explanation

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.

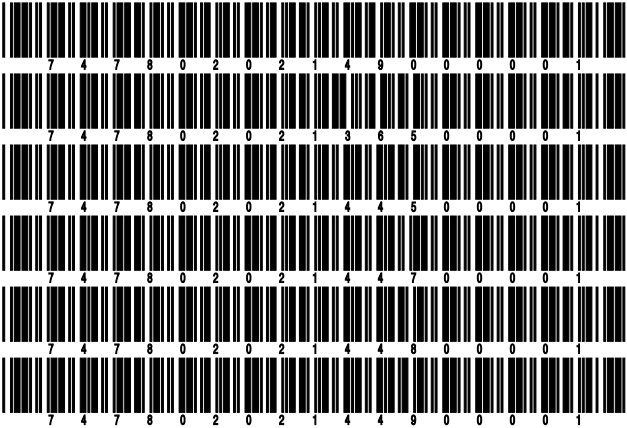
	Response
1. Will the Trusteesd Surplus Statement be filed with the state of domicile and the NAIC with this statement? .....	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? .....	NO
3. Will the Reasonableness of Assumptions Certification 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. Trusteesd 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	2	3
		Current Year To Date	Prior Year To Date	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	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....		
2.2 Additional investment made after acquisition .....		
3. Current year change in encumbrances .....		
4. Total gain (loss) on disposals .....		
5. Deduct amounts received on disposals .....		
6. Total foreign exchange change in book/adjusted carrying value .....		
7. Deduct current year's other than temporary impairment recognized .....		
8. Deduct current year's depreciation .....		
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) .....		
10. Deduct total nonadmitted amounts .....		
11. Statement value at end of current period (Line 9 minus Line 10) .....		

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year .....	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 .....		
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	2
	Year to Date	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	2
	Year to Date	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 \$ .....

SCHEDULE DA - PART 1

Short-Term Investments

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

SCHEDULE DA - VERIFICATION

Short-Term Investments

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

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)
3.25	SSAP No. 108 adjustments	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	2
	Year To Date	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
4. Unrealized valuation increase (decrease) .....		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
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) .....	110,464,848	211,187,163
11. Deduct total nonadmitted amounts .....		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

[illegible]

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



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	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	THL Credit DIRECT LENDING FUND III LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND III LLC	1.F	10/24/2016	1	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

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	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
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
	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	1,140,083	1,140,083	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	196,520	196,520	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	707,297	707,297	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	252,990	252,990	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	2,059,507	2,059,507	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	66,910	66,910	0	0	0	92,891
	TOW Direct Lending LLC	LOS ANGELES	CA	TOW Direct Lending LLC	03/31/2015	02/24/2021	148,997	0	0	0	0	0	0	148,997	148,997	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	2,249,920	2,249,920	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	356,712
	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	NEW YORK	NY	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	01/05/2012	01/11/2021	831,189	0	0	0	0	0	0	831,189	831,189	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
4899999.	Total - Unaffiliated						8,459,423	0	0	0	0	0	0	8,459,423	8,459,423	0	0	0	356,712

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Unrealized Valuation Increase (De- crease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other Than Temporary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum- brances on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest- ment Income
4999999. Total - Affiliated								0	0	0	0	0	0	0	0	0	0	0	0
5099999 - Totals								8,459,423	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	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative 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	5,791	1.A FE
912828-YP-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 TREASURY N/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 TREASURY N/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
03946J-AB-6	ARAB REPUBLIC OF EGYPT SOVEREIGN 5.875% 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-DQ-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
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		03/01/2021	Interest Capitalization		67,671	67,671	0	1.A
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		03/01/2021	Interest Capitalization		70,870	70,870	0	1.A
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		03/01/2021	Interest Capitalization		22,416	22,416	0	1.A
3136AU-Q9-5	FNR 2016-98 BZ 4.000% 01/25/57		03/01/2021	Interest Capitalization		94,169	94,169	0	1.A
3137B0-CQ-5	FHR FHR 4184 GZ 3.000% 03/15/43		01/01/2021	Interest Capitalization		2,562	2,562	0	1.A
3137BB-BB-2	FHR FHR 4337 YZ 3.500% 05/15/54		03/01/2021	Interest Capitalization		33,137	33,137	0	1.A
3137FM-UB-3	FHMS 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
02666T-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	ASSTEAD CAPITAL INC 4.250% 11/01/29		03/24/2021	SUSQUEHANNA		538,280	500,000	8,559	2.C FE
05591Q-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 RACER 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.A 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	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
225310-AM-3	CREDIT ACCEPTANC 6.625% 03/15/26		03/23/2021	JEFFERIES & CO		437,836	416,000	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	5,000,000	14,500	2.C FE
25278X-AA-0	DIAMONDBACK ENERGY INC 3.125% 03/24/31		03/18/2021	GOLDMAN SACHS		1,638,394	1,644,000	0	2.C FE
26209X-AA-9	HONK 2020-1A A2 3.786% 07/20/50		03/25/2021	BARCLAYS		522,258	497,500	3,610	2.C FE
26209X-AC-5	HONK 2020-2A A2 3.237% 01/20/51		03/25/2021	BARCLAYS		514,844	500,000	3,102	2.C FE
281020-AM-9	EDISON INTERNATIONAL 4.125% 03/15/28		03/24/2021	CITIGROUP GLOBAL MKTS		494,799	460,000	580	2.C FE
292480-AM-2	ENABLE MIDSTREAM PARTNERS LP 4.150% 09/15/29		02/22/2021	Various		3,763,715	3,514,000	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	585,000	13,735	2.C FE
302491-AV-7	FMC CORP 4.500% 10/01/49		01/21/2021	SUNTRUST		6,337,500	5,000,000	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	6,254,000	9,267	3.B FM
31428X-BA-3	FEDEX CORP 3.900% 02/01/35		03/23/2021	US BANCORP		624,088	565,000	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	5,000,000	0	2.B FE
33767D-AB-1	FIRSTCASH INC 4.625% 09/01/28		03/23/2021	JANE STREET EXECUTION SERVICES		435,555	429,000	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	4,812,500	36,094	2.B FE
345370-CQ-1	FORD MOTOR 4.750% 01/15/43		03/23/2021	SUMRIDGE PARTNERS		470,495	478,000	4,415	3.B FE
345397-IV-9	FORD MOTOR CREDIT 3.664% 09/08/24		03/09/2021	BANK OF AMERICA SEC		990,860	962,000	294	3.A FE
34960P-AB-7	FORTRESS TRANSPORTATION & IN 6.500% 10/01/25		03/23/2021	J P MORGAN SEC		517,815	498,000	15,646	3.C FE
36255M-AN-7	GSM 2017-SLP E 4.591% 10/10/32		03/24/2021	WELLS FARGO		995,000	1,000,000	3,188	2.B FM
37185L-AM-4	GENESIS ENERGY 8.000% 01/15/27		03/23/2021	SUMRIDGE PARTNERS		489,038	483,000	10,519	4.A FE
38147U-AC-1	GOLDMAN SACHS BDC INC 3.750% 02/10/25		03/24/2021	MARKET AXESS		932,747	980,000	4,217	2.C FE
382550-BJ-9	GOODYEAR TIRE & RUBBER 5.250% 04/30/31		03/31/2021	CITIGROUP GLOBAL MKTS		400,000	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	997,500	993	2.B FE
431318-AU-8	HILCORP ENERGY 5.750% 02/01/29		03/23/2021	CREDIT SUISSE FIRST BOSTON		279,781	279,000	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	425,000	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	1,645,000	38,150	1.G FE
464120-AE-7	IRIWE 2006-2 244 6.670% 02/25/36		03/01/2021	Interest Capitalization		0	0	0	1.D FM
46653J-BU-4	JPMIT 2020-5 B1 3.705% 12/25/50		03/04/2021	ROBERT W. BAIRD		4,470,649	4,190,415	3,025	1.D FM
49456B-AG-6	KINDER MORGAN 5.300% 12/01/34		03/01/2021	Cantor Fitzgerald Fixed		2,424,840	2,000,000	27,089	2.B FE
501044-CT-6	KROGER CO 5.150% 08/01/43		03/23/2021	INTL FCSTONE FINANCIAL INC		656,829	530,000	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	5,000,000	0	1.G Z
58502B-AC-0	MEDNAX INC 6.250% 01/15/27		03/24/2021	J P MORGAN SEC		494,063	464,000	5,719	4.A FE
58001K-AH-3	MERITOR INC 4.500% 12/15/28		03/23/2021	BANK OF AMERICA SEC		573,602	572,000	8,151	3.C FE
591894-CC-2	METROPOLITAN EDISON 4.300% 01/15/29		01/08/2021	Various		519,612	462,000	9,717	3.A FE
59980T-AG-1	MOILT 2016-1 B3 3.693% 04/25/57		03/25/2021	J P MORGAN SEC		711,813	700,000	2,011	3.B FE
626717-AG-7	MURPHY OIL CORP 6.375% 12/01/42		03/23/2021	SUMRIDGE PARTNERS		337,640	367,000	7,409	3.C FE
628530-BK-2	MYLAN LABORATORIES INC 4.550% 04/15/28		03/24/2021	BARCLAYS		957,622	845,000	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	225,000	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	10,000,000	193,958	2.A FE
63938C-AB-4	NAVIENT CORP-WHEN DISTRIBUTE 5.875% 10/25/24		03/25/2021	JEFFERIES & CO		578,127	550,000	13,823	3.C FE
64016N-AA-5	NBLV 2021-1A A2 3.584% 04/30/51		03/26/2021	BARCLAYS		1,005,469	1,000,000	498	2.C FE
65336Y-AN-3	NEXSTAR BROADCASTING INC 4.750% 11/01/28		03/23/2021	WELLS FARGO		433,522	439,000	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	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	5,000,000	62,246	1.G FE
677415-CT-6	OHIO POWER COMPANY 1.625% 01/15/31		01/05/2021	WELLS FARGO		4,992,150	5,000,000	0	1.G FE
680665-AK-2	OLIN CORPORATION 5.000% 02/01/30		03/23/2021	SUMRIDGE PARTNERS		292,950	279,000	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	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	363,000	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	679,000	344	2.B FE
694308-JG-3	PACIFIC GAS & EL 2.500% 02/01/31		03/24/2021	WELLS FARGO		435,519	460,000	1,757	2.C FE
706451-BG-5	PEMEX FINANCE LTD 6.625% 06/15/35		03/31/2021	CITIGROUP GLOBAL MKTS		622,375	650,000	13,158	3.B FE
719245-AD-4	PHOTO HOLDINGS MERGER SU 8.500% 10/01/26		03/23/2021	BARCLAYS		622,610	575,000	23,623	4.B FE
727610-AN-7	PLASTIPAK HOLDINGS INC 6.250% 10/15/25		03/23/2021	WELLS FARGO		345,888	335,000	9,306	4.C FE
74166N-AA-2	ADT SEC CORP 4.875% 07/15/32		03/23/2021	CITIGROUP GLOBAL MKTS		323,739	322,000	3,052	3.C FE
747262-AZ-6	QVC INC 4.375% 09/01/28		03/23/2021	JANE STREET EXECUTION SERVICES		401,102	403,000	1,175	3.A FE
747301-AC-3	QUAD GRAPHICS INC 7.000% 05/01/22		03/23/2021	SUMRIDGE PARTNERS		422,053	421,000	11,788	5.A FE
78572X-AG-6	SABRA HEALTH/CAPTL CORP 3.900% 10/15/29		03/23/2021	Various		613,511	593,000	10,279	2.C FE
808513-BD-6	SCHWAB CORP 5.375% 06/01/25		03/24/2021	BNP SECURITIES		524,068	475,000	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	2	3	4	5	6	7	8	9	10	
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
81721M-AM-1	SENIOR HOUSING PROPS TR 4.750% 02/15/28		03/23/2021	CITIGROUP GLOBAL MKTS		427,810	432,000	2,280	4.A FE	
817826-AC-4	7-ELEVEN INC 0.950% 02/10/26		01/27/2021	Various		2,224,637	2,228,000	0	2.B FE	
83012A-AA-7	SIXTH TREET SPECIALITY LENDING 2.500% 08/01/26		03/24/2021	MARKET AXESS		457,120	460,000	1,693	2.C FE	
845467-AP-4	SOUTHWESTERN ENERGY 8.375% 09/15/28		03/23/2021	SUMRIDGE PARTNERS		304,700	277,000	644	3.C FE	
84779M-AA-2	SPEEDWAY MOT/SPEEDWAY FD 4.875% 11/01/27		03/23/2021	SUNTRUST		483,157	482,000	9,399	4.B FE	
855030-AN-2	STAPLES INC 7.500% 04/15/26		03/23/2021	CITIGROUP GLOBAL MKTS		409,518	391,000	13,033	4.B FE	
862121-AB-6	STORE CAPITAL CORP 4.625% 03/15/29		03/31/2021	SUMRIDGE PARTNERS		558,045	500,000	1,285	2.B FE	
86787X-AA-3	SUNTRUST CAPITAL I 0.870% 05/15/27		03/24/2021	PIPER JAFFRAY		534,875	550,000	505	2.B FE	
87264A-BE-4	T-MOBILE USA INC 3.875% 04/15/30		03/24/2021	BANK of AMERICA SEC		515,646	475,000	8,232	2.C FE	
87422V-AJ-7	TALEN ENERGY SUPPLY LLC 7.625% 06/01/28		03/23/2021	CITIGROUP GLOBAL MKTS		482,467	467,000	11,276	3.C FE	
893647-BE-6	TRANSDIGM INC 6.250% 03/15/26		03/23/2021	MARKET AXESS		418,155	395,000	686	4.A FE	
902494-BC-6	TYSON FOODS INC 3.550% 06/02/27		03/15/2021	J P MORGAN SEC		973,552	892,000	9,110	2.B FE	
92343V-FM-1	VERIZON COMMUNICATIONS 2.987% 10/30/56		02/24/2021	SUNTRUST		1,109,942	1,247,000	14,485	2.A FE	
92556H-AD-9	VIACOMCBS INC 4.200% 05/19/32		03/24/2021	SUNTRUST		516,856	460,000	6,816	2.B FE	
94106L-BM-0	WASTE MANAGEMENT INC 2.500% 11/15/50		01/29/2021	Various		1,204,320	1,280,000	6,643	2.A FE	
98311A-AB-1	WYNDHAM HOTELS & RESORTS 4.375% 08/15/28		03/23/2021	Various		281,401	278,000	1,351	4.A FE	
98421M-AB-2	XEROX HOLDINGS CORP 5.500% 08/15/28		03/23/2021	SUMRIDGE PARTNERS		415,958	399,000	2,438	3.B 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	2,724,000	0	1.A FE	
15135U-AP-4	CENOVUS ENERGY INC 5.250% 06/15/37	A.	03/24/2021	CITIGROUP GLOBAL MKTS		553,472	512,000	7,541	2.C FE	
21627U-AA-0	COOKE OMEGA/ALPHA VESSEL 8.500% 12/15/22	A.	03/23/2021	BMO CAPITAL MARKETS CORP		441,910	428,000	10,106	4.C FE	
443628-AH-5	HUDBAY MINERALS INC 6.125% 04/01/29	A.	03/23/2021	SUMRIDGE PARTNERS		313,510	293,000	9,073	4.B FE	
443628-AJ-1	HUDBAY MINERALS INC 4.500% 04/01/26	A.	03/25/2021	Various		906,121	902,000	612	4.B FE	
552697-AQ-7	MDC PARTNERS INC 7.500% 05/01/24	A.	03/24/2021	SUMRIDGE PARTNERS		381,938	375,000	10,807	4.C FE	
77381W-AA-4	ROCKPOINT GAS STORAGE CA 7.000% 03/31/23	A.	03/24/2021	MARKET AXESS		126,800	125,000	4,278	4.B FE	
86828L-AC-6	SUPERIOR PLUS/GEN PRTRN 4.500% 03/15/29	A.	03/02/2021	Various		10,172,818	9,992,000	0	3.C FE	
91831A-AC-5	VRX ESCROW CORP 6.125% 04/15/25	A.	03/24/2021	JEFFERIES & CO		620,779	607,000	16,627	4.B FE	
00973R-AE-3	AKER BP ASA 3.000% 01/15/25	D.	03/24/2021	SUSQUEHANNA		441,337	425,000	2,515	2.C FE	
035198-AD-2	ANGOLA 8.000% 11/26/29	D.	03/23/2021	BARCLAYS LONDON		588,600	600,000	15,867	5.A FE	
05586A-AJ-7	BSPT 2018-FL4 D 2.856% 09/15/35	D.	03/24/2021	WELLS FARGO		995,000	1,000,000	873	2.B FE	
06849A-AB-5	BARRICK INTL BK CORP 6.350% 10/15/36	D.	03/17/2021	CREDIT SUISSE FIRST BOSTON		9,481,500	7,000,000	190,147	2.A FE	
09261M-AA-4	BLKMM 2021-6A A 1.922% 04/20/33	D.	02/08/2021	BARCLAYS		12,000,000	12,000,000	0	1.A FE	
10554T-AE-5	BRASKEM NETHERLANDS 5.875% 01/31/50	D.	03/31/2021	JEFFERIES & CO		654,550	650,000	6,895	3.A FE	
12674T-AA-4	CWCLN 6.875% 09/15/27	D.	03/23/2021	RBC/DAIN		494,423	461,000	6,163	4.A FE	
13877E-AG-7	CANYC 2021-1A C 2.173% 04/15/34	D.	03/22/2021	J P MORGAN SEC		800,000	800,000	0	1.F FE	
143658-BJ-0	CARNIVAL CRUISE 9.875% 08/01/27	D.	03/24/2021	CITIGROUP GLOBAL MKTS		474,977	407,000	6,140	4.A FE	
151290-BV-4	CEMEX SAB-SPONS ADR 5.450% 11/19/29	D.	03/25/2021	HONG KONG SHANGHAI BK		766,500	700,000	13,776	3.C FE	
20752T-AA-2	CONNECT FINCO SARL/CONNE 6.750% 10/01/26	D.	03/23/2021	WELLS FARGO		442,176	421,000	13,735	4.A FE	
372319-AA-1	GENNEIA SA 8.750% 01/20/22	D.	03/30/2021	GMP SECURITIES		180,750	200,000	3,451	5.C FE	
40049J-BA-4	GRUPO TELEVISA SAB 5.000% 05/13/45	D.	03/16/2021	GOLDMAN SACHS		3,817,450	3,500,000	60,764	2.A FE	
401494-AS-8	REPUBLIC OF GUATEMALA SOVGN 5.375% 04/24/32	D.	03/26/2021	MORGAN STANLEY FIXED INC		569,250	500,000	11,646	3.C FE	
45262B-AB-9	IMPERIAL BRANDS FIN PLC 3.500% 07/26/26	D.	03/24/2021	Various		913,562	850,000	4,958	2.B FE	
456472-AB-5	INDUSTRIAS PENCLOS SAB D 4.150% 09/12/29	D.	03/23/2021	JPM FUNDS RECAP		708,500	650,000	974	2.B FE	
591555-AF-4	METINVEST BV 7.750% 10/17/29	D.	03/24/2021	JEFFERIES & CO		644,100	600,000	16,663	4.B FE	
603051-AA-1	MINERAL RESOURCES LTD 8.125% 05/01/27	D.	03/23/2021	SUMRIDGE PARTNERS		346,648	313,000	10,173	3.C FE	
74445P-AF-9	INDONESIA ASAHAN ALUMINI 5.450% 05/15/30	D.	03/25/2021	BANK of AMERICA SEC		685,500	600,000	12,172	2.C FE	
74977R-DK-7	RABOBANK NEDERLAND 1.106% 02/24/27	D.	02/18/2021	Various		1,857,101	1,856,000	0	1.G FE	
75735G-AA-6	REDE D'OR FINANCE SARL 0.000% 01/22/30	D.	03/25/2021	GOLDMAN SACHS		638,625	650,000	5,444	3.B FE	
78392B-AC-1	SK HYNIX INC 2.375% 01/19/31	D.	01/13/2021	CITIGROUP GLOBAL MKTS		5,939,280	6,000,000	0	2.C FE	
88167A-AE-1	TEVA PHARMACEUTICALS NE 3.150% 10/01/26	D.	03/23/2021	J P MORGAN SEC HI-YIELD		460,558	481,000	7,323	3.C FE	
903742-AA-2	ULKER BISKUVI SANAYI AS 6.950% 10/30/25	D.	03/24/2021	CREDIT SUISSE FIRST BOSTON		681,460	650,000	18,321	4.A FE	
92857W-AQ-3	VODAFONE GROUP PLC 6.150% 02/27/37	D.	02/18/2021	RBC/DAIN		5,568,560	4,000,000	119,583	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	9,000,000	5,625	2.A FE	
984245-AL-4	YPF SOCIEDAD ANONIMA 8.500% 07/28/25	D.	03/23/2021	LAKE FOREST SECURITIES		546,000	750,000	10,094	5.C FE	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							243,153,073	225,691,915	1,814,123	XXX
01039X-AA-8	ALABAMA POWER CAP TR V 3.338% 10/01/42		02/24/2021	SEAPORT GROUP LLC		4,995,000	5,000,000	24,568	1.G FE	
01852F-AC-7	ALLFIRST PFD CAP TRUST 1.741% 07/15/29		03/23/2021	J P MORGAN SEC		534,188	550,000	1,836	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	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
21869M-AA-5 .....	CORESTATES CAPTL III 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 .....	.....	..0 .....	.....
023135-10-6 .....	AMAZON.COM INC .....		..03/04/2021 .....	INSTINET .....	..315,000 .....	..959,431 .....	.....	..0 .....	.....
04010L-10-3 .....	ARES CAPITAL CORP .....		..03/29/2021 .....	Various .....	..28,000,000 .....	..515,222 .....	.....	..0 .....	.....
060505-10-4 .....	BANK OF AMERICA CORP .....		..03/24/2021 .....	Morgan Stanley .....	..12,180,000 .....	..456,173 .....	.....	..0 .....	.....
09259E-10-8 .....	TOP CAPITAL CORP .....		..03/29/2021 .....	Various .....	..38,000,000 .....	..523,538 .....	.....	..0 .....	.....
165167-73-5 .....	CHESAPEAKE ENERGY COMMON .....		..02/11/2021 .....	Taxable Exchange .....	..1,144,000 .....	..48,963 .....	.....	..0 .....	.....
26614N-10-2 .....	DUPONT DE NEMOURS INC .....		..03/24/2021 .....	Morgan Stanley .....	..5,857,000 .....	..453,199 .....	.....	..0 .....	.....
30231G-10-2 .....	EXXON MOBIL CORP .....		..03/24/2021 .....	Morgan Stanley .....	..7,383,000 .....	..420,990 .....	.....	..0 .....	.....
30303M-10-2 .....	FACEBOOK INC-A .....		..03/04/2021 .....	INSTINET .....	..2,480,000 .....	..640,115 .....	.....	..0 .....	.....
35137L-10-5 .....	FOX CORP .....		..03/31/2021 .....	Various .....	..21,733,000 .....	..754,152 .....	.....	..0 .....	.....
38141G-10-4 .....	GOLDMAN SACHS GROUP INC .....		..03/24/2021 .....	Morgan Stanley .....	..1,342,000 .....	..446,699 .....	.....	..0 .....	.....
38147U-10-7 .....	GOLDMAN SACHS BDC INC .....		..03/29/2021 .....	Various .....	..28,000,000 .....	..557,350 .....	.....	..0 .....	.....
38173M-10-2 .....	GOLUB CAPITAL BDC INC .....		..03/29/2021 .....	Various .....	..36,000,000 .....	..535,892 .....	.....	..0 .....	.....
437076-10-2 .....	HOME DEPOT .....		..01/26/2021 .....	S. G. COWEN SECURITIES CORP. ....	..2,237,000 .....	..633,153 .....	.....	..0 .....	.....
459200-10-1 .....	IBM .....		..03/24/2021 .....	Morgan Stanley .....	..3,567,000 .....	..469,642 .....	.....	..0 .....	.....
460690-10-0 .....	INTERPUBLIC GROUP .....		..03/31/2021 .....	Morgan Stanley .....	..9,390,000 .....	..273,509 .....	.....	..0 .....	.....
478160-10-4 .....	JOHNSON & JOHNSON .....		..03/24/2021 .....	Morgan Stanley .....	..2,850,000 .....	..461,585 .....	.....	..0 .....	.....
539830-10-9 .....	LOCKHEED MARTIN .....		..03/31/2021 .....	MERRILL LYNCH-ALGO .....	..3,191,000 .....	..1,176,188 .....	.....	..0 .....	.....
580135-10-1 .....	MCDONALDS .....		..01/26/2021 .....	S. G. COWEN SECURITIES CORP. ....	..2,778,000 .....	..594,831 .....	.....	..0 .....	.....
61174X-10-9 .....	MONSTER BEVERAGE CORP .....		..03/04/2021 .....	Various .....	..7,137,000 .....	..618,575 .....	.....	..0 .....	.....
681919-10-6 .....	OMNICOM GROUP .....		..03/31/2021 .....	Various .....	..8,490,000 .....	..641,340 .....	.....	..0 .....	.....
68389X-10-5 .....	ORACLE CORP .....		..03/31/2021 .....	Various .....	..54,058,000 .....	..3,765,655 .....	.....	..0 .....	.....
718172-10-9 .....	PHILIP MORRIS INTERNAT-W/I .....		..03/24/2021 .....	Various .....	..9,110,000 .....	..779,411 .....	.....	..0 .....	.....
75513E-10-1 .....	RAYTHEON CO RAYTEHON .....		..03/24/2021 .....	Morgan Stanley .....	..5,922,000 .....	..456,819 .....	.....	..0 .....	.....
78462F-10-3 .....	SPDR TRUST SERIES 1 .....		..03/04/2021 .....	VIRTU FINANCIAL .....	..201,272,000 .....	..75,470,237 .....	.....	..0 .....	.....
78467J-10-0 .....	SS&C TECHNOLOGIES .....		..02/24/2021 .....	S. G. COWEN SECURITIES CORP. ....	..14,848,000 .....	..1,021,318 .....	.....	..0 .....	.....
79466L-30-2 .....	SALESFORCE.COM INC .....		..03/04/2021 .....	Various .....	..7,490,000 .....	..1,603,696 .....	.....	..0 .....	.....
83012A-10-9 .....	SIXTH TREET SPECIALITY LENDING .....		..03/29/2021 .....	Various .....	..24,000,000 .....	..503,124 .....	.....	..0 .....	.....
882508-10-4 .....	TEXAS INSTRUMENTS .....		..03/24/2021 .....	Morgan Stanley .....	..2,604,000 .....	..473,458 .....	.....	..0 .....	.....
91324P-10-2 .....	UNITEDHEALTH GROUP INC .....		..03/16/2021 .....	S. G. COWEN SECURITIES CORP. ....	..1,733,000 .....	..611,922 .....	.....	..0 .....	.....
918204-10-8 .....	VF CORP .....		..02/25/2021 .....	S. G. COWEN SECURITIES CORP. ....	..6,803,000 .....	..547,186 .....	.....	..0 .....	.....
92343V-10-4 .....	VERIZON COMMUNICATIONS .....		..03/17/2021 .....	INSTINET .....	..10,849,000 .....	..602,736 .....	.....	..0 .....	.....
963320-10-6 .....	WHIRLPOOL CORP .....		..01/26/2021 .....	S. G. COWEN SECURITIES CORP. ....	..5,282,000 .....	..1,084,274 .....	.....	..0 .....	.....
988498-10-1 .....	YUM! BRANDS INC .....		..01/26/2021 .....	S. G. COWEN SECURITIES CORP. ....	..8,529,000 .....	..902,404 .....	.....	..0 .....	.....
01609W-10-2 .....	ALIBABA GROUP HOLDING-SP ADR RECEIPTS .....	D.....	..03/04/2021 .....	INSTINET .....	..4,073,000 .....	..950,825 .....	.....	..0 .....	.....
89677Q-10-7 .....	TRIP.COM GROUP LTD-ADR RECEIPTS .....	D.....	..01/22/2021 .....	S. G. COWEN SECURITIES CORP. ....	..9,670,000 .....	..323,081 .....	.....	..0 .....	.....
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 .....	.....	..0 .....	.....
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	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative 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	.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	.375	.09/15/2041	1.A
36297E-ZY-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	.621	.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	.29	.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	.10	.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	.31	.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	1,244	.08/20/2026	1.A
38378K-DQ-9	GNR 2013-46 IO 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	.11,649	.08/16/2042	1.A
38379U-OK-0	GNR 2016-2 IO 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	.17,111	.04/16/2057	1.A
38379U-O2-5	GNR 2016-140 IO 0.845% 05/16/58		03/01/2021	Paydown		.0	.0	395,583	358,460	.0	(358,460)	.0	(358,460)	.0	.0	.0	.0	.0	.28,958	.05/16/2058	1.A
38379U-TJ-5	GNR 2016-72 IO 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	.19,759	.12/16/2055	1.A
38379U-VS-2	GNR 2016-85 IO 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	.12,126	.03/16/2057	1.A
38379U-XP-6	GNR 2016-98 IO 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	.10,220	.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	.0	.0	.0	.0	.0	233,185	.0	.0	.0	.75	.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	.0	.0	.0	.0	.0	113,636	.0	.0	.0	.35	.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	.0	.0	.0	.0	.0	21,429	.0	.0	.0	.6	.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	.0	.0	.0	.0	.0	66,667	.0	.0	.0	.19	.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	.0	.0	.0	.0	.0	150,000	.0	.0	.0	.46	.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	.0	.0	.0	.0	.0	160,480	.0	.0	.0	.49	.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	.0	.0	.0	.0	.0	168,504	.0	.0	.0	.52	.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	.0	.0	.0	.0	.0	236,111	.0	.0	.0	.81	.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
0599999	Subtotal - Bonds - U.S. Governments					4,108,252	4,592,187	5,781,344	3,110,247	.0	(897,949)	.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.F FE
1099999	Subtotal - Bonds - All Other Governments					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	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	.0	.0	.0	.0	.0	305,000	.0	.0	.0	.6,587	.08/01/2025	1.E FE
13034P-YY-7	CALIFORNIA ST HSG FIN AGY REVE 3.848% 08/01/31		02/02/2021	Redemption	100.0000		1,835,000	1,835,000	1,835,000	.0	.0	.0	.0	.0	1,835,000	.0	.0	.0	.35,305	.08/01/2031	1.D FE
25477P-NF-8	DCHFA 2014-A A 3.875% 06/15/45		03/02/2021	Redemption	100.0000		550,223	550,223	550,223	.0	.0	.0	.0	.0	550,223	.0	.0	.0	.43	.06/15/2045	1.B FE
3128HY-W7-6	FREDDIEMAC STRIP 270 FHS 270 300 3.000% 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	.454	.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	.85	.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	.91	.07/01/2024	1.A
3128PR-V8-9	FG FG J12439 4.500% 06/01/25		03/01/2021	Paydown		5,337	5,674	5,507	5,337	.0	(170)	.0	(170)	.0	5,337	.0	.0	.0	.46	.06/01/2025	1.A
3128PR-YD-5	FG 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	.30	.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	.99	.01/01/2026	1.A
31335A-UL-0	FG FG G60587 4.000% 02/01/46		03/01/2021	Paydown		765,493	765,493	805,981	804,605	.0	(39,112)	.0	(39,112)	.0	765,493	.0	.0	.0	4,376	.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	.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	.03/01/2021	1.A
3136A9-P8-5	FNR 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	.306	.02/25/2032	1.A



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-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31371H-JC-2	FNMA FN 255959 6.000% 10/01/35		03/01/2021	Paydown		265	265	269	269	.0	(4)	.0	(4)	.0	265	.0	.0	.0	.3	10/01/2035	1.A
3137AB-YF-2	FHR FHR 3870 WB 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	1,890	06/15/2031	1.A
3137AP-PA-2	FHMS 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	1,792	01/25/2022	1.A
3137AV-XP-7	FHR FHMS 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	417	07/25/2022	1.A FE
3137B0-CQ-5	FHR FHR 4184 GZ 3.000% 03/15/43		03/01/2021	Paydown		130,597	130,597	122,361	129,214	.0	1,057	.0	1,057	.0	130,597	.0	.0	.0	.780	03/15/2043	1.A
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		03/01/2021	Paydown		108,674	108,674	101,228	105,040	.0	3,634	.0	3,634	.0	108,674	.0	.0	.0	270	07/15/2042	1.A
3137BC-6T-0	FHR FHR 4361 WV 3.500% 05/15/44		03/01/2021	Paydown		64,427	64,427	63,931	64,204	.0	222	.0	222	.0	64,427	.0	.0	.0	373	05/15/2044	1.A
3137BM-7D-2	FHMS FHMS 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	738	09/25/2025	1.A
3137BV-ZA-7	FHMS FHMS 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	196	01/25/2027	1.A FE
3137FM-U8-3	FHMS K735 X1 0.957% 05/25/26		03/01/2021	Paydown		.0	.0	427	.0	.0	(427)	.0	(427)	.0	.0	.0	.0	.0	.7	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	.9	04/01/2030	1.A
3138EO-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	.642	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	.706	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	.247	09/01/2043	1.A
3138EP-YZ-1	FN FN AL7027 3.586% 06/01/45		03/01/2021	Paydown		40,529	40,529	39,802	39,829	.0	700	.0	700	.0	40,529	.0	.0	.0	.256	06/01/2045	1.A
3138LA-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	.86	08/01/2023	1.A
3138MR-Y8-8	FN FN AQ9734 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	1,573	01/01/2033	1.A
3138XT-UL-7	FNMA FN AW4186 FN AW4186 3.500% 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	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	125	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	226	05/25/2033	1.A
31393E-LQ-0	FNW 2003-W12 2A6 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	226	06/25/2043	1.A
31393U-A6-0	FNW 2003-W19 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	383	11/25/2033	1.A
31393U-AK-9	FNW 2003-W17 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	543	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	2,130	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	.375	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	2,601	10/25/2024	1.A
31398F-YA-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	.35	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	1,556	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	320	09/15/2024	1.A
31398K-JP-6	FHR FHR 3584 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	599	10/15/2024	1.A
31398L-W9-5	FHR FHR 3627 QH 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	223	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	123	02/25/2025	1.A
31398N-HK-3	FNR 2010-100 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	322	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	282	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	121	02/15/2025	1.A
31398W-Y7-3	FHR FHR 3652 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	268	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	.5	08/01/2033	1.A
3140HK-2H-0	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	.786	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	.974	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	6,207	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	.71	01/01/2038	1.A
31414M-WI-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	.96	11/01/2023	1.A
31416X-LG-3	FNON 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	.503	01/01/2026	1.A
31417C-UJ-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	.747	08/01/2032	1.A
31417H-C5-1	FN FN AB9991 3.000% 07/01/33		03/01/2021	Paydown		45,093	45,093	45,051	45,043	.0	.50	.0	.50	.0	45,093	.0	.0	.0	.205	07/01/2033	1.A
31417V-RS-4	FNMA FN AC8596 4.000% 01/01/25		03/01/2021	Paydown		31,647	31,647	31,914	31,732	.0	(84)	.0	(84)	.0	31,647	.0	.0	.0	.209	01/01/2025	1.A
31417Y-E3-7	FNMA FN MA0153 4.500% 08/01/24		03/01/2021	Paydown		12,986	12,986	13,359	13,134	.0	(148)	.0	(148)	.0	12,986	.0	.0	.0	.96	08/01/2024	1.A
31417Y-V4-6	FNMA FN MA0634 4.500% 01/01/31		03/01/2021	Paydown		80,978	80,978	84,243	83,336	.0	(2,358)	.0	(2,358)	.0	80,978	.0	.0	.0	.599	01/01/2031	1.A
31418A-ID-6	FN FN MA1543 3.500% 08/01/33		03/01/2021	Paydown		22,823	22,823	23,465	23,355	.0	(532)	.0	(532)	.0	22,823	.0	.0	.0	.130	08/01/2033	1.A
31418M-UL-7	FNMA FN AD0266 5.500% 09/01/22		03/01/2021	Paydown		6,057	6,057	6,396	6,141	.0	(84)	.0	(84)	.0	6,057	.0	.0	.0	.48	09/01/2022	1.A
31418X-ZQ-4	FNMA FN AD9750 3.500% 12/01/25		03/01/2021	Paydown		29,821	29,821	30,301	30,041	.0	(220)	.0	(220)	.0	29,821	.0	.0	.0	.179	12/01/2025	1.A
31419K-UA-5	FNMA FN AE8702 3.500% 11/01/25		03/01/2021	Paydown		26,116	26,116	26,565	26,320	.0	(204)	.0	(204)	.0	26,116	.0	.0	.0	.145	11/01/2025	1.A

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	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative 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	180,354	0	0	0	0	0	180,354	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	974,219	0	0	0	0	0	974,219	0	0	0	7,369	10/01/2034	1.B FE .....
..62630W-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	440,000	0	0	0	0	0	440,000	0	0	0	1,027	09/01/2027	1.F FE .....
..62630W-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	5,800,000	0	0	0	0	0	5,800,000	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	45,000	0	0	0	0	0	45,000	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	250,000	0	0	0	0	0	250,000	0	0	0	1,159	11/01/2041	1.A FE .....
..677555-KJ-8	OH ECON DEV REV 5.890% 12/01/21 .....		03/02/2021	Redemption 100.0000 .....		95,000	95,000	95,000	95,000	0	0	0	0	0	95,000	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	Redemption 100.0000 .....		314,322	314,322	314,322	314,322	0	0	0	0	0	314,322	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	207,254	0	0	0	0	0	207,254	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	600,000	0	0	0	0	0	600,000	0	0	0	643	07/01/2022	1.E FE .....
..880461-GW-2	TENNESSEE HSG DEV AGY RSOL FIN SINGLE FAMILY HSG 3.875% 07/01/35 .....		03/02/2021	Redemption 100.0000 .....		165,000	165,000	165,000	165,000	0	0	0	0	0	165,000	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	195,522	0	233	0	233	0	195,756	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 Redemption 100.0000 .....		4,420,000	4,420,000	4,160,677	4,255,466	0	164,534	0	164,534	0	4,420,000	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	Redemption 100.0000 .....		152,529	152,529	152,529	152,529	0	0	0	0	0	152,529	0	0	0	933	10/25/2043	1.A FE .....
..92812U-O4-3	VASHSG 2014-A A 3.500% 10/25/37 .....		03/03/2021	Paydown .....		74,379	74,379	74,379	74,379	0	0	0	0	0	74,379	0	0	0	428	10/25/2037	1.A FE .....
..92812U-O5-0	VASHSG 2015-A A 3.250% 06/25/42 .....		03/03/2021	Various .....		626,719	626,719	627,045	626,967	0	(248)	0	(248)	0	626,719	0	0	0	0	06/25/2042	1.A FE .....
..92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 06/25/42 .....		03/03/2021	Redemption 100.0000 .....		21,380	21,380	21,380	21,380	0	0	0	0	0	21,380	0	0	0	113	08/25/2042	1.B FE .....
31999999	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
..00078Q-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	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	4,798,000	0	0	0	0	0	4,798,000	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	373	11/15/2048	1.F FE .....
..008414-AB-0	ABMT 2013-1 B1 3.607% 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	5,859	07/25/2043	1.A FM .....
..00841L-AB-2	ABMT 2014-3 A2 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	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	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	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	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	115	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	41,690	41,839	0	351	0	351	0	42,191	0	0	0	268	03/25/2046	1.A FM .....
..02151F-AF-6	CWALT 2007-21CB 1A6 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	201	09/25/2037	1.D FM .....
..02313J-AJ-5	AMAZON.COM INC 2.500% 11/29/22 .....		03/23/2021	INTL FCSTONE FINANCIAL INC 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	Paydown .....		130,217	130,217	129,698	129,897	0	320	0	320	0	130,217	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	Paydown .....		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	AHM 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	18	09/25/2035	1.D FM .....
..02665A-AA-3	AHAR 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	164	10/17/2036	1.A FE .....
..02666A-AA-6	AHAR 2015-SFR1 A 3.467% 04/17/52 .....		03/01/2021	Paydown .....		25,863	25,863	25,863	25,863	0	21	0	21	0	25,863	0	0	0	151	04/17/2052	1.A FE .....
..02666A-AG-3	AHAR 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	04/17/2052	6.* .....
..038779-AB-0	ABBY5 2020-1A A2 3.237% 07/30/50 .....		01/30/2021	Paydown .....		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	101	07/30/2050	2.C FE .....
..04010L-AV-5	ARES CAPITAL CORP 4.250% 03/01/25 .....		03/29/2021	MORGAN STANLEY FIXED INC .....		268,418	250,000	269,010	0	0	(68)	0	(68)	0	268,942	0	(525)	(525)	885	03/01/2025	2.C FE .....

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	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
05535D-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	.03/25/2037	1.A FM
05604F-AA-3	BIWAY 2013-1515 A1 2.809% 03/10/33		03/01/2021	Paydown		.115,037	.115,037	.117,913	.115,834	.0	.(797)	.0	.(797)	.0	.115,037	.0	.0	.0	.285	.03/10/2033	1.A FM
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		03/01/2021	Paydown		.4,004	.4,004	.3,780	.3,837	.0	.166	.0	.166	.0	.4,004	.0	.0	.0	.25	.10/25/2034	1.A FM
05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		03/01/2021	Paydown		.1,170	.1,170	.1,161	.1,164	.0	.6	.0	.6	.0	.1,170	.0	.0	.0	.12	.11/25/2035	1.A FM
05951F-AG-9	BAFC 2007-1 TA5 6.090% 01/25/37		03/01/2021	Paydown		.8,597	.9,283	.8,475	.9,347	.0	.(750)	.0	.(750)	.0	.8,597	.0	.0	.0	.96	.01/25/2037	3.B FM
06054A-AV-1	BACM 2015-UBS7 ASB 3.429% 09/15/48		03/01/2021	Paydown		.449,288	.449,288	.462,761	.453,563	.0	.(4,275)	.0	.(4,275)	.0	.449,288	.0	.0	.0	.2,655	.09/15/2048	1.A FM
075887-BU-2	BECTON DICKINSON 1.206% 06/06/22		01/22/2021	RBC/DAIN		.453,649	.449,000	.435,211	.439,986	.0	.421	.0	.421	.0	.440,407	.0	.13,242	.13,242	.799	.06/06/2022	2.C FE
095796-AA-6	BLUE RACER MID LLC/FINAN 6.125% 11/15/22		01/07/2021	Call 100.0000		.4,233,000	.4,233,000	.3,953,249	.4,046,599	.0	.1,541	.0	.1,541	.0	.4,048,139	.0	.184,861	.184,861	.37,450	.11/15/2022	4.B FE
09774X-AG-7	BOM 1998-A B1 7.430% 04/15/28		03/01/2021	Paydown		.0	.25,167	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.206	.04/15/2028	6. FE
097751-BF-7	BOMBARDIER INC 6.125% 01/15/23		02/22/2021	Various		.1,541,870	.1,557,000	.1,599,485	.1,567,747	.0	.(734)	.0	.(734)	.0	.1,567,013	.0	.(25,143)	.(25,143)	.57,895	.01/15/2023	5.B FE
097751-BJ-9	BOMBARDIER INC 6.000% 10/15/22		03/05/2021	Various		.2,795,164	.2,800,000	.2,800,000	.2,800,000	.0	.0	.0	.0	.0	.2,800,000	.0	.(4,836)	.(4,836)	.67,111	.10/15/2022	5.B FE
12531W-AZ-5	CFPRE 2016-C3 ASB 3.688% 01/10/48		03/01/2021	Paydown		.71,534	.71,534	.73,677	.72,243	.0	.(709)	.0	.(709)	.0	.71,534	.0	.0	.0	.563	.01/10/2048	1.A FM
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37		03/01/2021	Paydown		.1,731	.(2,584)	.(689)	.(274)	.0	.2,004	.0	.2,004	.0	.1,731	.0	.0	.0	.39	.02/25/2037	6. FM
125523-BV-1	CIGNA CORP 3.000% 07/15/23		03/25/2021	SERVICES		.5,256,800	.5,000,000	.4,998,112	.4,998,395	.0	.150	.0	.150	.0	.4,998,545	.0	.258,255	.258,255	.105,833	.07/15/2023	2.B FE
12558M-BK-7	CITHE 2003-1 A5 5.480% 07/20/34		03/01/2021	Paydown		.147,530	.147,530	.147,442	.147,530	.0	.0	.0	.0	.0	.147,530	.0	.0	.0	.1,275	.07/20/2034	1.A FM
12592L-BK-7	COMM 2014-CR20 XA 1.015% 11/10/47		03/01/2021	Paydown		.0	.0	.130,383	.60,524	.0	.(60,524)	.0	.(60,524)	.0	.0	.0	.0	.0	.4,157	.11/10/2047	1.A FE
12593F-BB-9	COMM 2015-LC21 ASB 3.421% 07/10/48		03/01/2021	Paydown		.260,684	.260,684	.268,497	.263,111	.0	.(2,426)	.0	.(2,426)	.0	.260,684	.0	.0	.0	.1,537	.07/10/2048	1.A FM
12593J-BC-9	COMM 2015-CR24 ASB 3.445% 08/10/48		03/01/2021	Paydown		.509,353	.509,353	.524,628	.513,711	.0	.(4,359)	.0	.(4,359)	.0	.509,353	.0	.0	.0	.3,995	.08/10/2048	1.A FM
126192-AD-5	COMM 2012-LC4 A4 3.288% 12/10/44		03/01/2021	Paydown		.8,306	.8,306	.8,337	.8,304	.0	.2	.0	.2	.0	.8,306	.0	.0	.0	.47	.12/10/2044	1.A FM
12625C-AA-1	COMM 2013-WHP A1 2.499% 03/10/31		03/01/2021	Paydown		.105,157	.105,157	.105,157	.105,102	.0	.55	.0	.55	.0	.105,157	.0	.0	.0	.456	.03/10/2031	1.A FM
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		03/01/2021	Paydown		.15,926	.15,926	.6,826	.4,306	.0	.11,619	.0	.11,619	.0	.15,926	.0	.0	.0	.4	.11/25/2036	1.D FM
126300-AW-4	COMM 2014-CR14 ASB 3.743% 02/10/47		03/01/2021	Paydown		.89,918	.89,918	.92,613	.90,456	.0	.(538)	.0	.(538)	.0	.89,918	.0	.0	.0	.585	.02/10/2047	1.A FM
12636Y-AD-4	CRH AMERICA FINANCE INC 4.500% 04/04/48		02/08/2021	JEFFERIES & CO		.2,407,258	.1,959,000	.2,225,863	.2,221,862	.0	.(627)	.0	.(627)	.0	.2,221,235	.0	.186,023	.186,023	.30,854	.04/04/2048	2.A FE
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		03/01/2021	Paydown		.132,417	.132,417	.132,117	.132,112	.0	.305	.0	.305	.0	.132,417	.0	.0	.0	.660	.08/25/2043	1.A FM
12648X-DE-7	CSMC 2014-WIN1 B3 3.875% 09/25/44		03/01/2021	Paydown		.237,463	.237,463	.236,721	.236,728	.0	.736	.0	.736	.0	.237,463	.0	.0	.0	.1,555	.09/25/2044	1.A FM
12648X-DF-4	CSMC 2014-WIN1 B4 3.875% 09/25/44		03/01/2021	Paydown		.287,501	.287,501	.287,310	.286,924	.0	.577	.0	.577	.0	.287,501	.0	.0	.0	.1,892	.09/25/2044	1.A FM
12649D-AR-4	CSMC 2014-WIN2 B3 3.930% 10/25/44		03/01/2021	Paydown		.292,138	.292,138	.298,517	.294,275	.0	.(2,137)	.0	.(2,137)	.0	.292,138	.0	.0	.0	.1,971	.10/25/2044	1.A FM
12649K-AL-1	CSMC 2015-WIN1 A7 3.000% 12/25/44		03/01/2021	Paydown		.198,515	.198,515	.198,716	.198,448	.0	.67	.0	.67	.0	.198,515	.0	.0	.0	.864	.12/25/2044	1.A FM
12649K-AU-1	CSMC 2015-WIN1 B1 3.815% 12/25/44		03/01/2021	Paydown		.421,275	.421,275	.441,894	.428,000	.0	.(6,726)	.0	.(6,726)	.0	.421,275	.0	.0	.0	.2,549	.12/25/2044	1.A FM
12649N-AS-0	CSMC 2015-1 B1 3.926% 01/25/45		03/01/2021	Paydown		.590,080	.590,080	.600,038	.592,148	.0	.(2,067)	.0	.(2,067)	.0	.590,080	.0	.0	.0	.3,942	.01/25/2045	1.A FM
12654P-AE-8	CSMC 2018-RPL9 A 3.850% 09/25/57		03/01/2021	Paydown		.211,565	.211,565	.211,131	.211,109	.0	.456	.0	.456	.0	.211,565	.0	.0	.0	.1,927	.09/25/2057	1.A FM
12665U-AA-2	CYS PASS-THROUGH TRUST 4.704% 01/10/36		03/10/2021	Redemption 100.0000		.45,149	.45,149	.45,149	.45,149	.0	.0	.0	.0	.0	.45,149	.0	.0	.0	.354	.01/10/2036	2.B FE
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		03/01/2021	Paydown		.19,461	.19,323	.18,037	.16,617	.0	.2,844	.0	.2,844	.0	.19,461	.0	.0	.0	.192	.10/25/2035	1.D FM
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		03/01/2021	Paydown		.17,058	.17,058	.17,058	.17,058	.0	.0	.0	.0	.0	.17,058	.0	.0	.0	.180	.05/25/2035	3.B FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		03/01/2021	Paydown		.18,818	.18,394	.16,035	.14,926	.0	.3,892	.0	.3,892	.0	.18,818	.0	.0	.0	.233	.08/25/2035	2.B FM
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		03/01/2021	Paydown		.36,801	.36,801	.34,041	.32,037	.0	.4,763	.0	.4,763	.0	.36,801	.0	.0	.0	.356	.11/25/2035	2.B FM
12668A-NW-1	CWALT 2005-54CB 1A4 5.500% 11/25/35		03/01/2021	Paydown		.19,167	.18,589	.17,408	.16,443	.0	.2,724	.0	.2,724	.0	.19,167	.0	.0	.0	.177	.11/25/2035	3.B FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		03/01/2021	Paydown		.7,113	.7,115	.6,104	.5,487	.0	.1,626	.0	.1,626	.0	.7,113	.0	.0	.0	.73	.11/25/2035	2.B FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		03/01/2021	Paydown		.12,250	.12,380	.10,477	.9,783	.0	.2,467	.0	.2,467	.0	.12,250	.0	.0	.0	.71	.11/25/2035	2.B FM
12695*-AA-3	CVS HEALTH PP 3.416% 10/10/38		03/10/2021	Redemption 100.0000		.52,984	.52,984	.52,984	.52,984	.0	.0	.0	.0	.0	.52,984	.0	.0	.0	.302	.10/10/2038	2.A
13213P-AA-8	Cambrian VRDN 0.150% 02/01/31		03/01/2021	Redemption 100.0000		.65,500	.65,500	.65,500	.65,500	.0	.0	.0	.0	.0	.65,500	.0	.0	.0	.28	.02/01/2031	1.B FE
15132E-LC-0	CMC 2005-1 A5 4.938% 02/18/35		03/01/2021	Paydown		.120,111	.120,111	.120,037	.119,366	.0	.744	.0	.744	.0	.120,111	.0	.0	.0	.682	.02/18/2035	1.A FM
165167-DA-2	CHESAPEAKE ENERGY 7.000% 10/01/24		02/11/2021	Taxable Exchange		.48,963	.2,922,000	.121,951	.122,229	.0	.0	.0	.0	.0	.122,229	.0	.(73,266)	.(73,266)	.0	.10/01/2024	6. *
172967-HD-6	CITIGROUP 3.875% 10/25/23		03/23/2021	INC		.5,415,200	.5,000,000	.5,282,300	.5,101,542	.0	.(8,070)	.0	.(8,070)	.0	.5,093,472	.0	.321,728	.321,728	.80,729	.10/25/2023	2.A FE
173100-AR-9	CMIS 2006-6 B1 6.000% 11/25/36		03/01/2021	Paydown		.0	.11,110	.5,473	.3,291	.3,755	.(7,046)	.0	.(3,291)	.0	.0	.0	.0	.0	.38	.11/25/2036	1.D FM
17312H-AE-9	CMIS 2007-2 A5 4.952% 06/25/37		03/01/2021	Paydown		.91,806	.91,806	.91,804	.89,994	.0	.1,813	.0	.1,813	.0	.91,806	.0	.0	.0	.742	.06/25/2037	1.A FM
17321J-AE-4	CGMT 2013-GC15 AAB 3.942% 09/10/46		03/01/2021	Paydown		.50,599	.50,599	.52,115	.50,887	.0	.(289)	.0	.(289)	.0	.50,599	.0	.0	.0	.344	.09/10/2046	1.A FM
17322N-AA-2	CMILT 2014-J1 A1 3.500% 06/25/44		03/01/2021	Paydown		.334,003	.334,003	.335,203	.334,197	.0	.(194)	.0	.(194)	.0	.334,003	.0	.0	.0	.1,506	.06/25/2044	1.A FM

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CUSIP Ident-ification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative 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
22540A-BT-4	CSFB 1997-1R 1M5 7.600% 09/30/24		03/01/2021	Paydown		.9	.27	.26	.0	.0	.9	.0	.9	.0	.9	.0	.0	.0	.0	09/30/2024	1.D FM
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		03/01/2021	Paydown		381	381	367	373	.0	.8	.0	.8	.0	381	.0	.0	.0	.3	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
22970*-AA-8	BNSF LEASE PP 4.070% 05/15/34		03/15/2021			26,731	26,731	26,731	26,731	.0	.0	.0	.0	.0	26,731	.0	.0	.0	181	05/15/2034	1.G FE
233046-AF-8	DNKN 2017-1A A211 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	176	11/20/2047	2.B FE
233046-AJ-0	DNKN 2019-1A A21 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	166	05/20/2049	2.B FE
233046-AK-7	DNKN 2019-1A A211 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	151	05/20/2049	2.B FE
23305X-AA-9	DBUBS 2011-LC2A A1 3.527% 07/10/44		01/01/2021	Paydown		55,683	55,683	56,238	55,639	.0	.44	.0	.44	.0	55,683	.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	3,435,525	3,425,972	3,431,400	.0	4,124	.0	4,124	.0	3,435,525	.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	2,058,843	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 0.315% 09/22/21		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	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	9,765	9,765	.0	1,065	.0	1,065	.0	10,830	.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	10,513	9,068	8,356	.0	2,157	.0	2,157	.0	10,513	.0	.0	.0	148	07/25/2036	1.A FM
25468P-CT-1	DISNEY 2.550% 02/15/22		03/25/2021	INTL FCSTONE FINANCIAL 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	29	04/20/2049	2.C FE
278965-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	435	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	2,467	02/25/2048	1.A FM
32051G-TE-5	FHASI 2005-FA6 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	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	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	82,498	04/30/2047	2.B FE
34417M-AB-3	FOCUS 2017-1A A211 5.093% 04/30/47		01/30/2021	Paydown		36,538	36,538	36,623	36,604	.0	(67)	.0	(67)	.0	36,538	.0	.0	.0	465	04/30/2047	2.B FE
36198F-AF-9	GSM 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	1,818	08/10/2046	1.A FM
3622MII-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		01/01/2021	Paydown		(225)	.0	.0	.62	.0	(287)	.0	(287)	.0	(225)	.0	.0	.0	.0	05/25/2037	3.B FM
3622MII-AH-6	GSR 2007-3F 2A7 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	191	05/25/2037	3.B FM
3622MII-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		01/01/2021	Paydown		(282)	.0	.0	(48)	.0	(234)	.0	(234)	.0	(282)	.0	.0	.0	.0	05/25/2037	2.B FM
3622MII-BH-5	GSR 2007-3F 1A4 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	77	05/25/2037	2.B FM
36249K-AC-4	GSM 2010-C1 A2 4.592% 08/10/43		03/01/2021	Paydown Redemption 100.0000		8,104	8,104	8,346	8,098	.0	.5	.0	.5	.0	8,104	.0	.0	.0	62	08/10/2043	1.A FM
368738-AA-4	CYS Gene Warren 5.830% 01/15/26		03/15/2021			42,653	42,653	42,653	42,653	.0	.0	.0	.0	.0	42,653	.0	.0	.0	419	01/15/2026	2.B
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	79,444	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	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	281,768	.0	.14	.0	.14	.0	281,799	.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-AE-5	INHEL 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	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
46187B-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	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	.1	09/25/2035	1.D FM
46412Q-AE-7	IRIHE 2006-2 2A4 6.670% 02/25/36		02/01/2021	Paydown		1,635	1,635	1,596	827	.0	807	.0	807	.0	1,635	.0	.0	.0	15	02/25/2036	1.D FM
46591T-AC-8	JPMIT 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	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	827	10/15/2056	1.A 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	1,175	10/15/2059	1.A 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	991	09/15/2065	1.A 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	544	03/15/2063	1.A 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	448	01/17/2073	1.A FE
46618H-AA-7	HENDR 2014-3A A 3.500% 06/15/77		03/15/2021	Paydown		151,426	151,426	151,358	151,386	.0	.40	.0	.40	.0	151,426	.0	.0	.0	877	06/15/2077	1.A FE
46618L-AA-8	HENDR 2015-1A A 3.260% 09/15/72		03/15/2021	Paydown		322,007	322,007	319,859	320,231	.0	1,776	.0	1,776	.0	322,007	.0	.0	.0	1,647	09/15/2072	1.A FE
46619R-AA-4	HENDR 2015-2A A 3.870% 03/15/58		03/15/2021	Paydown		103,401	103,401	103,320	103,340	.0	.61	.0	.61	.0	103,401	.0	.0	.0	660	03/15/2058	1.A FE

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 (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
46619X-AA-1	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	109,997	.0	.0	.0	.626	03/17/2070	1.A FE
46628S-AJ-2	JPMAC 2006-WF1 A6 6.500% 07/25/36		01/01/2021	Paydown		.0	.0	.0	(5,477)	.0	5,477	.0	5,477	.0	.0	.0	.0	.0	(35)	07/25/2036	1.D FM
46628S-AJ-2	JPMAC 2006-WF1 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	28,933	.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	72,847	.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	170,409	.0	.0	.0	994	01/15/2046	1.A FM
46640L-AC-6	JPMBB 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	52,067	.0	.0	.0	355	08/15/2046	1.A FM
46646R-AL-7	JPMDB 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	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	1,640,015	.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	412,981	.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	25,978	.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	29,865	31,398	31,053	.0	(1,188)	.0	(1,188)	.0	29,865	.0	.0	.0	190	12/25/2048	1.A FM
46652H-AC-0	JPMIM 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	1,354,555	.0	.0	.0	6,632	02/25/2050	1.D FM
47760Q-AB-9	JIMMY 2017-1A A211 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	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	386	03/25/2042	1.A
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	4,058,478	.0	468,422	468,422	104,241	07/15/2025	3.A FE
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		03/01/2021	Paydown		53,686	55,032	46,881	43,196	.0	10,490	.0	10,490	.0	53,686	.0	.0	.0	436	11/25/2036	3.B FM
52521H-AD-5	LMT 2006-9 1A4 5.750% 01/25/37		03/01/2021	Paydown		8,028	7,416	6,079	6,118	.0	1,910	.0	1,910	.0	8,028	.0	.0	.0	86	01/25/2037	3.B FM
52522H-AN-2	LXS 2006-8 3A5 4.756% 06/25/36		03/01/2021	Paydown		20,554	20,518	19,326	19,326	.0	1,229	.0	1,229	.0	20,554	.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	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	11	04/25/2037	1.D FM
52524P-AL-6	LXS 2007-6 3A5 4.513% 05/25/37		03/01/2021	Paydown		31,048	31,048	24,339	27,255	.0	3,793	.0	3,793	.0	31,048	.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	20,000,000	.0	.0	.0	24,507	01/25/2021	1.G FE
57629W-BR-0	MASSMUTUAL 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	15,407,030	.0	673,007	673,007	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	19,610	18,051	17,641	.0	(17,641)	.0	(17,641)	.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	769,813	.0	38,187	38,187	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	2,106,300	2,098,042	2,098,042	.0	(1,845)	.0	(1,845)	.0	2,096,197	.0	(56,197)	(56,197)	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	1,313,360	.0	37,680	37,680	25,023	02/06/2029	2.C FE
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		02/01/2021			152,000	152,000	152,000	152,000	.0	.0	.0	.0	.0	152,000	.0	.0	.0	4,310	08/01/2025	1.D FE
598909-AG-5	MMLT 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	1,849,412	.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	48,653	.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	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	970,412	.0	.0	.0	5,679	07/15/2050	1.A FM
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36		03/01/2021	Paydown		11,831	11,831	6,545	5,153	.0	6,678	.0	6,678	.0	11,831	.0	.0	.0	32	10/25/2036	1.D FM
61752R-AJ-1	MSM 2007-3XS 2A3S 5.858% 01/25/47		03/01/2021	Paydown		30,883	30,883	18,610	14,461	.0	16,422	.0	16,422	.0	30,883	.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	43,892	.0	.0	.0	278	04/15/2047	1.A FM
61767F-BB-6	MSC 2016-UB11 XA 1.506% 08/15/49		03/01/2021	Paydown		.0	33,841	18,123	18,123	.0	(18,123)	.0	(18,123)	.0	.0	.0	.0	.0	775	08/15/2049	1.A FE
62942K-AA-4	NPMT 2013-1 A1 3.250% 07/25/43		03/01/2021	Paydown		435,733	435,733	428,966	431,485	.0	4,248	.0	4,248	.0	435,733	.0	.0	.0	2,233	07/25/2043	1.A FM
666807-BE-1	NORTHROP GRUMMAN CORP 3.500% 03/15/21		03/15/2021	Maturity		5,000,000	5,000,000	4,713,400	4,993,013	.0	6,987	.0	6,987	.0	5,000,000	.0	.0	.0	87,500	03/15/2021	2.B FE
68233J-BD-5	ONCOR ELECTRIC DELIVERY 3.800% 09/30/47		03/11/2021	SEAPORT GROUP LLC		1,234,395	1,125,000	1,284,869	1,282,341	.0	(819)	.0	(819)	.0	1,281,522	.0	(47,127)	(47,127)	19,594	09/30/2047	1.F FE
68902V-AL-1	OTIS WORLDWIDE CORP 3.112% 02/15/40		02/24/2021	SUNTRUST		1,077,902	1,061,000	1,029,484													

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-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
76110W-SZ-0	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	3,004	.0	55,245	.0	.0	.0	326	.09/25/2033	1.A FM
76111B-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		03/01/2021	Paydown		7,413	7,458	6,145	6,801	.0	612	.0	612	.0	7,413	.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	(3,912)	.0	5,425	.0	.0	.0	62	.11/25/2035	2.B FM
78419C-AG-9	SGCMS 2016-C5 XA 1.952% 10/10/48		03/01/2021	Paydown		.0	.0	49,445	24,805	.0	(24,805)	.0	(24,805)	.0	.0	.0	.0	.0	1,235	.10/10/2048	1.A FE
78471K-AE-1	SFPMT 2016-1A 1A4 3.000% 11/25/46		03/01/2021	Paydown		743,825	743,825	709,540	727,883	.0	15,942	.0	15,942	.0	743,825	.0	.0	.0	3,590	.11/25/2046	1.A FM
80285W-AA-5	Santander Drive 20203 eivabl 2020-3 A1 0.282% 10/15/21		01/15/2021	Paydown		350,824	350,824	350,824	350,824	.0	.0	.0	.0	.0	350,824	.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	1,474	.0	491,125	.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	41,757	42,131	.0	363	.0	363	.0	42,494	.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	(11,850)	.0	614,893	.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	5,365	.0	418,117	.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	3,908	.0	475,925	.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	(537)	.0	421,243	.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	162,374	162,422	.0	359	.0	359	.0	162,781	.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	(2,016)	.0	235,439	.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	374	.0	235,259	.0	.0	.0	889	.07/25/2045	1.A FM
81746N-AU-2	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	(5,631)	.0	554,049	.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	(291)	.0	13,795	.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	5,238	.0	511,471	.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	(2,646)	.0	43,601	.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	(1,055)	.0	133,997	.0	.0	.0	1,037	.07/25/2043	1.A FM
82281E-CK-1	SCOT 2016-1 1A19 3.500% 11/25/46		03/01/2021	Paydown		741,134	741,134	740,092	741,058	.0	76	.0	76	.0	741,134	.0	.0	.0	4,256	.11/25/2046	1.A FM
82652W-AA-6	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	9	.0	1,727,905	.0	.0	.0	9,712	.07/20/2033	1.F FE
84756N-AB-5	SPECTRA ENERGY PARTNERS LP 4.600% 06/15/21		03/15/2021	Call 100.0000 Redemption 100.0000		5,000,000	5,000,000	4,998,350	4,999,910	.0	41	.0	41	.0	4,999,951	.0	49	49	57,500	.06/15/2021	2.A FE
880310-AA-8	TENASKA VIRGINIA PARTNERS 6.119% 03/30/24		03/30/2021			144,272	144,272	144,272	144,272	.0	.0	.0	.0	.0	144,272	.0	.0	.0	2,207	.03/30/2024	2.B FE
88576X-AA-4	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	(5,135)	.0	63,798	.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	733	.0	409,592	.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	(48)	.0	2,222,280	.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	(502)	.0	668,161	.0	(4,161)	(4,161)	29,880	.02/15/2024	4.B FE
89680H-AA-0	TCF 2020-1A A 2.110% 09/20/45		02/01/2021	Paydown	(6)	(6)	(6)	(6)	(11)	.0	5	.0	5	.0	(6)	.0	.0	.0	.0	.09/20/2045	1.F FE
89680H-AA-0	TCF 2020-1A A 2.110% 09/20/45		03/20/2021	Paydown	106,250	106,250	106,230	106,235	106,250	.0	15	.0	15	.0	106,250	.0	.0	.0	374	.09/20/2045	1.F FE
90269G-AD-3	UBSCM 2012-C1 AAB 3.002% 05/10/45		03/02/2021	Paydown	365,533	365,533	371,012	365,573	365,573	.0	(40)	.0	(40)	.0	365,533	.0	.0	.0	1,898	.05/10/2045	1.A FM
90278L-AZ-2	UBSCM 2018-C15 XA 0.938% 12/15/51		03/01/2021	Paydown	.0	.0	193,667	156,208	156,208	.0	(156,208)	.0	(156,208)	.0	.0	.0	.0	.0	7,746	.12/15/2051	1.A FE
92783#-AA-4	VA INT'L GATEWAY PP 3.930% 06/30/30		03/31/2021	Redemption 100.0000		22,170	22,170	22,170	22,170	.0	.0	.0	.0	.0	22,170	.0	.0	.0	218	.06/30/2030	1.G PL
92890F-AV-8	WFRBS 2014-C20 ASB 3.638% 05/15/47		03/01/2021	Paydown	370,258	370,258	381,348	372,612	372,612	.0	(2,353)	.0	(2,353)	.0	370,258	.0	.0	.0	2,319	.05/15/2047	1.A FM
92890N-AA-7	WFRBS 2012-C10 XA 1.520% 12/15/45		03/01/2021	Paydown	.0	.0	22,905	6,645	6,645	.0	(6,645)	.0	(6,645)	.0	.0	.0	.0	.0	776	.12/15/2045	1.A FE
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		03/01/2021	Paydown	18,598	18,598	15,529	15,998	15,998	.0	2,600	.0	2,600	.0	18,598	.0	.0	.0	120	.06/25/2033	1.A FM
92937F-AE-1	WFRBS 2013-C12 ASB 2.838% 03/15/48		03/01/2021	Paydown	95,113	95,113	94,176	94,868	94,868	.0	245	.0	245	.0	95,113	.0	.0	.0	471	.03/15/2048	1.A FM
92938G-AE-8	WFRBS 2013-C17 ASB 3.558% 12/15/46		03/01/2021	Paydown	63,744	63,744	65,653	64,069	63,744	.0	(326)	.0	(326)	.0	63,744	.0	.0	.0	426	.12/15/2046	1.A FM
92938J-AF-9	WFRBS 2013-UBS1 ASB 3.603% 03/15/46		03/01/2021	Paydown	53,304	53,304	54,900	53,572	53,572	.0	(268)	.0	(268)	.0	53,304	.0	.0	.0	333	.03/15/2046	1.A FM
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		03/01/2021	Paydown	4,909	5,310	4,903	4,998	4,998	.0	(29)	.0	(29)	.0	4,909	.0	.0	.0	27	.11/25/2035	1.D FM
93935B-AH-3	WMALT 2006-5 3A6 6.268% 07/25/36		03/01/2021	Paydown	28,649	28,649	10,176	9,957	9,957	.0	18,692	.0	18,692	.0	28,649	.0	.0	.0	89	.07/25/2036	1.D FM
949456-AA-5	WLKRG 2013-AA A 3.100% 03/15/29		03/15/2021	Paydown	31,074	31,074	31,070	31,077	31,077	.0	(3)	.0	(3)	.0	31,074	.0	.0	.0	152	.03/15/2029	1.F FE
949458-AA-1	WLKRG 2015-AA A 2.790% 06/16/31		03/15/2021	Paydown	166,746	166,746	166,733	166,703	166,703	.0	43	.0	43	.0	166,746	.0	.0	.0	765	.06/16/2031	1.F FE
949746-SP-7	WELLS FARGO & CO 1.128% 02/11/22		02/11/2021	Call 100.0000	3,163,000	3,163,000	3,147,406	3,157,329	3,157,329	.0	567	.0	567	.0	3,157,896	.0	5,104	5,104	9,144	.02/11/2022	2.A FE
949831-AA-9	WFMBS 2019-3 A1 3.500% 07/25/49		03/01/2021	Paydown	523,114	523,114	530,470	529,266	529,266	.0	(6,152)	.0	(6,152)	.0	523,114	.0	.0	.0	2,769	.07/25/2049	1.A FM
94989M-AF-6	WFCM 2015-NXS2 ASB 3.461% 07/15/58		03/01/2021	Paydown	1,014,931	1,014,931	1,045,365	1,023,318	1,023,318	.0	(8,386)	.0	(8,386)	.0	1,014,931	.0	.0	.0	6,070	.07/15/2058	1.A FM
971885-AP-3	WILSHIRE MTG LOAN TR 1997-2 M3 7.770%		03/01/2021	Paydown	3,757	3,757	3,819	3,749	3,749	.0	8	.0	8	.0	3,757	.0	.0	.0	10	.05/25/2028	4.B FM
97852P-AW-1	WIN 2014-1 B3 3.854% 06/20/44		03/01/2021	Paydown	233,172	233,172	236,922	234,925	234,925	.0	(1,752)	.0	(1,752)	.0	233,172	.0	.0	.0	1,686	.06/20/2044	1.D FM
009090-AA-9	ACAON 2015-1A PTT 3.600% 03/15/27	A	03/15/2021	Various	468,257	468,257	470,158	469,173	469,173	.0	(916)	.0	(916)	.0	468,257	.0	.0	.0	268,061	.03/15/2027	1.F FE

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 (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol	
443628-AG-7 65548P-AE-6 89114Q-BG-2 89114Q-CC-0	HUBBAY MINERALS INC 7.625% 01/15/25 NORBORD INC 6.250% 04/15/23 TORONTO DOMINION BANK 2.125% 04/07/21 TORONTO DOMINION BANK 0.452% 03/17/21	A A A A	03/24/2021 03/05/2021 03/05/2021 03/17/2021	Call 103.8130 CITIGROUP GLOBAL MKTS J P MORGAN SEC Maturity 100.0000 Redemption 100.0000		2,534,075 296,480 6,470,078 7,400,000	2,441,000 272,000 6,460,000 7,400,000	2,522,863 278,120 6,514,458 7,400,000	2,495,599 275,600 6,493,088 7,400,000	.0 .0 .0 .0	(5,863) (279) (23,093) .0	.0 .0 .0 .0	(5,863) (279) (23,093) .0	.0 .0 .0 .0	2,489,736 275,320 6,469,995 7,400,000	.0 .0 .0 .0	(48,736) 21,160 82 .0	(48,736) 21,160 82 .0	(48,736) 21,160 57,579 9,227	221,813 6,800 57,579 9,227	01/15/2025 04/15/2023 04/07/2021 03/17/2021	4.B FE 3.A FE 1.D FE 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 LSNi 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 05585J-AA-8 12807C-AA-1 29082H-AA-0	AMBAC LSNi LLC 5.199% 02/12/23 BSPRT 2018-FL3 A 1.156% 03/15/28 CAI 2020-1A A 2.220% 09/25/45 EMBRAER NETHERLANDS FINA 5.050% 06/15/25	D D D D	03/31/2021 03/15/2021 03/25/2021 02/08/2021	Paydown Paydown Various MORGAN STANLEY FIXED INC		2,291 6,446,156 212,500 742,893	2,291 6,446,156 212,500 705,000	2,291 6,446,156 212,452 762,278	2,291 6,446,156 212,464 752,906	.0 .0 .0 .0	.0 .0 36 (1,083)	.0 .0 .0 .0	.0 .0 36 (1,083)	.0 .0 .0 .0	2,291 6,446,156 212,500 751,823	.0 .0 .0 .0	.0 .0 .0 (8,930)	.0 .0 .0 (8,930)	.0 8,285 786 5,390	02/12/2023 03/15/2028 09/25/2045 06/15/2025	5.A GI 1.A FE 1.F FE 3.A FE	
29082H-AB-8 40052V-AB-0 55818Y-BA-8 82481L-AC-3 89177B-AA-3 980236-AL-7 D3141#-AC-0	EMBRAER NETHERLANDS FINA 5.400% 02/01/27 GRUPO BIMBO SAB DE CV 4.500% 01/25/22 MDPK 2015-17A AR 1.444% 07/21/30 SHIRE ACQ INV IRELAND DA 2.875% 09/23/23 ELMW5 2019-1 A1 3.735% 03/25/58 WOODSIDE FINANCE LTD 4.600% 05/10/21 HAUS CRAMER HLDG PP 4.380% 05/08/23	D D C D C D D	01/14/2021 03/11/2021 02/12/2021 03/25/2021 03/01/2021 02/11/2021 03/26/2021	Paydown HONG KONG SHANGHAI BK Paydown Various Paydown Call 100.0000 PRIVATE PLACEMENT		757,849 564,504 15,000,000 10,495,000 257,819 3,000,000 1,020,000	718,000 547,000 15,000,000 10,000,000 257,819 3,000,000 1,000,000	792,057 572,490 15,000,000 9,998,700 256,249 3,055,230 1,000,000	782,827 560,761 15,000,000 9,999,462 256,600 3,000,876 1,000,000	.0 .0 .0 .0 .0 .0 .0	(477) (2,632) .0 .46 1,220 (876) .0	.0 .0 .0 .0 .0 .0 .0	(477) (2,632) .0 .46 1,220 (876) .0	.0 .0 .0 .0 .0 .0 .0	782,350 558,130 15,000,000 9,999,509 257,819 3,000,000 1,000,000	.0 .0 .0 .0 .0 .0 .0	(24,501) 6,374 .0 495,491 .0 .0 20,000	(24,501) 6,374 .0 495,491 .0 .0 20,000	18,094 15,726 67,997 148,542 1,532 34,500 17,277	02/01/2027 01/25/2022 07/21/2030 09/23/2023 03/25/2058 05/10/2021 05/08/2023	3.A FE 2.B FE 1.A FE 2.B FE 1.A FM 2.A FE 3.A	
8999999. 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	
976657-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	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	
89832Q-B4-4 89832Q-B5-1 949746-B5-5	TRUIST FINANCIAL CORP PFD TRUIST FINANCIAL CORP PFD WELLS FARGO & CO PFD		03/01/2021 03/01/2021 02/25/2021	TENDER OFFER TENDER OFFER TENDER OFFER	45,000,000 45,000,000 20,000,000	1,125,000 1,125,000 500,000	.00 .00 0.00	993,724 993,277 478,614	993,724 993,277 478,614	.0 .0 .0	.0 .0 .0	.0 .0 .0	.0 .0 .0	.0 .0 .0	993,724 993,277 478,614	.0 .0 .0	131,276 131,723 21,386	131,276 131,723 21,386	14,625 14,625 6,563	2.B FE 2.B FE 2.B FE		
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual 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	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 209115-10-4	AMGEN INC CONSOLIDATED EDISON INC		02/24/2021 03/15/2021	S. G. COWEN SECURITIES CORP. INSTINET	4,298,000 9,491,000	986,889 683,931		1,088,050 586,799	988,196 685,915	99,854 (99,115)	.0 .0	.0 .0	99,854 (99,115)	.0 .0	1,088,050 586,799	.0 .0	(101,161) 97,132	(101,161) 97,132	7,564 7,356			
244199-10-5 254687-10-6	DEERE & COMPANY DISNEY		02/18/2021 03/17/2021	S. G. COWEN SECURITIES CORP. Various	8,154,000 24,298,000	2,450,518 4,336,706		974,565 2,787,080	2,193,834 4,402,312	(1,219,269) (1,615,232)	.0 .0	.0 .0	(1,219,269) (1,615,232)	.0 .0	974,565 2,787,080	.0 .0	1,475,953 1,549,627	1,475,953 1,549,627	6,197 0			
40434L-10-5	HP INC		03/10/2021	S. G. COWEN SECURITIES CORP.	54,900,000	1,659,822		695,069	1,349,991	(654,922)	.0	.0	(654,922)	.0	695,069	.0	964,753	964,753	10,640			
59156R-10-8	METLIFE INC		01/26/2021	S. G. COWEN SECURITIES CORP.	15,185,000	763,537		675,408	712,936	(37,528)	.0	.0	(37,528)	.0	675,408	.0	88,129	88,129	0			
595017-10-4	MICROCHIP TECHNOLOGY INC		03/10/2021	S. G. COWEN SECURITIES CORP.	11,478,000	1,635,376		1,231,074	1,585,227	(354,153)	.0	.0	(354,153)	.0	1,231,074	.0	404,302	404,302	4,476			
65339F-10-1 702149-10-5	NEXTERA ENERGY INC PARTY CITY HOLDINGS INC PARTY CITY		01/26/2021 03/23/2021	S. G. COWEN SECURITIES CORP. JEFFERIES & CO INC-EQ S. G. COWEN SECURITIES	6,382,000 51,959,000	545,186 322,269		278,456 97,163	492,371 319,548	(213,915) (222,385)	.0 .0	.0 .0	(213,915) (222,385)	.0 .0	278,456 97,163	.0 .0	266,730 225,106	266,730 225,106	0 0			
713448-10-8	PEPSICO INC		01/26/2021	CORP.	2,084,000	294,342		190,759	309,057	(118,298)	.0	.0	(118,298)	.0	190,759	.0	103,583	103,583	2,131			

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 (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..806857-10-8	SCHLUMBERGER LTD .....	.....	03/10/2021	S. G. COWEN SECURITIES	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	.....	.....
..958802-10-9	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 .....	D.....	01/07/2021	S. G. COWEN SECURITIES	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					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999.	Total - Common Stocks					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
9899999.	Total - Preferred and 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	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	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	04/26/2019	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	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	12/12/2019	12/14/2022	65,632	198.73	605,195			526,367		526,367	65,632						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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	04/13/2020	04/14/2021	34,423	192.49	184,865			267,463		267,463	63,682						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/13/2020	04/13/2022	12,728	192.49	96,530			129,825		129,825	17,310						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/14/2020	04/14/2023	43,665	192.49	404,281			532,708		532,708	60,257						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/24/2020	04/27/2023	46,372	192.51	430,281			568,052		568,052	63,993						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/27/2020	04/27/2021	20,648	192.51	110,903			160,437		160,437	35,515						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/27/2020	04/27/2022	12,742	192.51	96,648			131,117		131,117	17,457						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/14/2020	05/14/2021	31,413	192.69	168,879			241,253		241,253	49,633						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/14/2020	05/13/2022	19,378	192.69	147,493			199,209		199,209	26,548						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/14/2020	05/12/2023	38,129	192.69	354,860			465,931		465,931	52,617						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/27/2020	05/27/2021	20,663	192.66	111,070			161,174		161,174	31,822						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/27/2020	05/26/2022	18,421	192.66	140,186			191,395		191,395	25,421						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/27/2020	05/25/2023	27,141	192.66	252,561			334,107		334,107	37,726						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/12/2020	06/14/2021	38,997	192.58	209,529			312,364		312,364	59,275						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/12/2020	06/14/2022	21,342	192.58	162,345			226,009		226,009	30,305						0001

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Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	10/14/2020	10/14/2021	22,178	195.01	120,668			159,684		159,684	24,840						0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	01/27/2021	01/26/2024	4,978	198.28		45,106		51,023		51,023	5,917						0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	02/11/2021	02/14/2024	11,463	200.65		104,880		105,343		105,343	463						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	02/25/2021	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	02/26/2021	02/27/2024	4,367	198.31		39,316		45,328		45,328	6,012						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	03/11/2021	03/14/2024	4,463	201.86		40,905		39,145		39,145	(1,761)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	03/25/2021	03/27/2024	8,782	201.10		80,353		80,616		80,616	263						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528 ZBUT11V806EZRVWT807	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	ZBUT11V806EZRVWT807	04/13/2018	04/14/2021	2,018	221.04	26,002			12,429		12,429	868						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVWT807	04/27/2018	04/27/2021	2,609	221.14	33,524			16,699		16,699	1,200						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVWT807	05/14/2018	05/14/2021	4,583	221.23	58,406			31,030		31,030	2,475						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVWT807	05/25/2018	05/27/2021	3,273	221.49	41,833			22,553		22,553	1,833						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVWT807	06/14/2018	06/14/2021	9,245	222.93	118,508			58,429		58,429	3,883						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVWT807	06/27/2018	06/25/2021	3,686	223.53	47,133			22,855		22,855	1,475						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVWT807	07/13/2018	07/14/2021	6,109	225.57	78,822			33,477		33,477	1,588						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVWT807	07/27/2018	07/27/2021	3,762	224.37	48,024			24,037		24,037	1,768						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVWT807	08/15/2018	08/13/2021	5,447	225.26	70,307			33,935		33,935	2,451						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVWT807	08/27/2018	08/27/2021	8,576	227.62	112,826			45,365		45,365	2,401						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVWT807	09/14/2018	09/14/2021	10,419	227.19	137,759			60,740		60,740	4,167						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVWT807	09/27/2018	09/27/2021	4,367	223.94	57,213			33,933		33,933	3,275						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVWT807	10/12/2018	10/14/2021	4,529	218.60	58,014			51,629		51,629	6,114						0001

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JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	10/26/2018	10/27/2021	3,965		217.17	49,766			49,915		49,915	6,026						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	11/14/2018	11/12/2021	8,647		219.74	109,440			95,458		95,458	10,981						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	11/27/2018	11/26/2021	2,832		219.61	35,641			31,948		31,948	3,654						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/14/2018	12/14/2021	5,494		218.62	67,857			67,021		67,021	7,801						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/27/2018	12/27/2021	3,932		213.61	47,292			62,604		62,604	7,472						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/14/2019	01/14/2022	3,085		216.52	38,410			43,162		43,162	4,998						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/25/2019	01/27/2022	5,521		218.44	69,586			70,889		70,889	8,005						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	02/14/2019	02/14/2022	5,731		221.27	72,783			64,641		64,641	7,049						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	02/27/2019	02/25/2022	1,841		222.19	23,354			20,009		20,009	2,135						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	03/14/2019	03/14/2022	17,457		223.52	224,365			180,331		180,331	18,854						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	03/27/2019	03/25/2022	11,231		224.38	145,656			112,197		112,197	11,568						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	04/12/2019	04/14/2021	3,773		226.60	40,356			7,395		7,395	(4,037)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	04/12/2019	04/14/2022	9,726		226.60	127,612			88,413		88,413	8,851						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	04/26/2019	04/27/2021	2,823		225.31	30,274			9,456		9,456	(1,298)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	04/26/2019	04/27/2022	4,656		225.31	61,262			46,139		46,139	4,749						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	05/14/2019	05/14/2021	3,156		223.10	33,722			17,071		17,071	789						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	05/14/2019	05/13/2022	6,809		223.10	89,165			76,869		76,869	8,238						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	05/24/2019	05/27/2021	3,351		223.52	35,802			18,866		18,866	1,072						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	05/24/2019	05/27/2022	7,113		223.52	93,333			80,738		80,738	8,750						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	06/14/2019	06/14/2021	4,365		226.13	47,376			19,161		19,161	175						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	06/14/2019	06/14/2022	4,573		226.13	61,213			46,137		46,137	4,938						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	06/27/2019	06/25/2021	1,820		227.44	20,038			7,263		7,263	(36)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	06/27/2019	06/27/2022	2,176		227.44	29,552			20,893		20,893	2,220						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	07/12/2019	07/14/2021	1,440		228.49	15,989			5,673		5,673	29						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	07/12/2019	07/14/2022	2,131		228.49	29,220			19,801		19,801	2,067						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	07/26/2019	07/27/2021	2,077		229.23	23,372			8,078		8,078	83						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	07/26/2019	07/27/2022	4,655		229.23	64,554			42,404		42,404	4,469						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	08/14/2019	08/13/2021	4,308		226.77	47,678			23,136		23,136	1,551						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	08/14/2019	08/12/2022	7,929		226.77	108,419			82,776		82,776	9,039						0001

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JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	08/27/2019	08/27/2021	1,368		228.01	15,226			6,883		6,883	411						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	08/27/2019	08/26/2022	2,539		228.01	34,972			25,394		25,394	2,768						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	09/13/2019	09/14/2021	1,536		230.49	17,240			6,573		6,573	292						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	09/13/2019	09/14/2022	2,369		230.49	32,924			21,557		21,557	2,345						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	09/27/2019	09/27/2021	154		233.05	1,663			502		502	20						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	09/27/2019	09/27/2022	1,626		233.05	21,793			12,425		12,425	1,464						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	10/14/2019	10/14/2021	925		230.27	9,841			4,181		4,181	333						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	10/14/2019	10/14/2022	1,537		230.27	20,320			13,713		13,713	1,614						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	10/25/2019	10/27/2021	1,580		232.23	16,992			6,258		6,258	427						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	10/25/2019	10/27/2022	1,753		232.23	23,443			14,424		14,424	1,700						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	11/14/2019	11/12/2021	1,316		232.48	14,137			5,383		5,383	408						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	11/14/2019	11/14/2022	2,052		232.48	27,332			17,030		17,030	2,031						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	11/27/2019	11/26/2021	1,058		234.50	11,383			3,765		3,765	243						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	11/27/2019	11/25/2022	699		234.50	9,332			5,315		5,315	636						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/13/2019	12/14/2021	1,743		234.64	18,896			6,571		6,571	488						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/13/2019	12/14/2022	3,665		234.64	49,106			28,405		28,405	3,409						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/27/2019	12/27/2021	1,848		237.56	20,194			5,655		5,655	333						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/27/2019	12/27/2022	2,715		237.56	36,765			18,544		18,544	2,226						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/14/2020	01/14/2022	1,608		237.00	17,526			5,482		5,482	386						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/14/2020	01/13/2023	1,785		237.00	24,069			12,726		12,726	1,499						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/27/2020	01/27/2022	3,044		233.89	33,037			13,790		13,790	1,248						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/27/2020	01/27/2023	385		233.89	5,148			3,228		3,228	385						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	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 ZBUT11V806EZRVTTWT807	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 ZBUT11V806EZRVTTWT807	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 ZBUT11V806EZRVTTWT807	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 ZBUT11V806EZRVTTWT807	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 ZBUT11V806EZRVTTWT807	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 ZBUT11V806EZRVTTWT807	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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.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	JP Morgan ZBUT11V806EZRVTTWT807	.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	JP Morgan ZBUT11V806EZRVTTWT807	.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	JP Morgan ZBUT11V806EZRVTTWT807	.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	JP Morgan ZBUT11V806EZRVTTWT807	.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	JP Morgan ZBUT11V806EZRVTTWT807	.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	JP Morgan ZBUT11V806EZRVTTWT807	.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	JP Morgan ZBUT11V806EZRVTTWT807	.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	JP Morgan ZBUT11V806EZRVTTWT807	.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	JP Morgan ZBUT11V806EZRVTTWT807	.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	JP Morgan ZBUT11V806EZRVTTWT807	.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	JP Morgan ZBUT11V806EZRVTTWT807	.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	JP Morgan ZBUT11V806EZRVTTWT807	.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	JP Morgan ZBUT11V806EZRVTTWT807	.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	JP Morgan ZBUT11V806EZRVTTWT807	.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	JP Morgan ZBUT11V806EZRVTTWT807	.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	JP Morgan ZBUT11V806EZRVTTWT807	.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	JP Morgan ZBUT11V806EZRVTTWT807	.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	JP Morgan ZBUT11V806EZRVTTWT807	.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	JP Morgan ZBUT11V806EZRVTTWT807	.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	JP Morgan ZBUT11V806EZRVTTWT807	.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	JP Morgan ZBUT11V806EZRVTTWT807	.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	JP Morgan ZBUT11V806EZRVTTWT807	.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	JP Morgan ZBUT11V806EZRVTTWT807	.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	JP Morgan ZBUT11V806EZRVTTWT807	.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	JP Morgan ZBUT11V806EZRVTTWT807	.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	JP Morgan ZBUT11V806EZRVTTWT807	.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	JP Morgan ZBUT11V806EZRVTTWT807	.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	JP Morgan ZBUT11V806EZRVTTWT807	.08/27/2020	.08/27/2021	6,874		213.86	47,775			98,912		98,912	14,985						0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	08/27/2020	08/26/2022	1,641		213.86	16,357			28,870		28,870	3,578						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	08/27/2020	08/25/2023	2,142		213.86	26,839			43,367		43,367	4,497						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	09/14/2020	09/14/2021	7,962		214.39	55,648			112,664		112,664	16,959						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	09/14/2020	09/14/2022	3,690		214.39	37,177			64,161		64,161	7,969						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	09/14/2020	09/14/2023	1,371		214.39	17,317			27,509		27,509	2,866						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	09/25/2020	09/27/2021	9,318		212.18	64,450			150,479		150,479	22,269						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	09/25/2020	09/27/2022	1,452		212.18	14,445			27,682		27,682	3,397						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	09/25/2020	09/27/2023	3,662		212.18	45,765			78,989		78,989	8,093						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	10/14/2020	10/14/2021	4,611		215.12	32,438			63,775		63,775	9,315						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	10/14/2020	10/14/2022	3,073		215.12	31,133			52,574		52,574	6,453						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	10/14/2020	10/13/2023	2,873		215.12	36,524			56,365		56,365	5,487						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	10/27/2020	10/27/2021	4,146		213.20	28,907			64,351		64,351	9,246						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	10/27/2020	10/27/2022	1,871		213.20	18,753			34,716		34,716	4,230						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	10/27/2020	10/27/2023	1,271		213.20	15,935			26,592		26,592	2,568						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	11/13/2020	11/12/2021	8,856		218.16	63,756			104,588		104,588	14,612						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	11/13/2020	11/14/2022	3,759		218.16	39,032			57,959		57,959	7,254						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	11/13/2020	11/14/2023	440		218.16	5,731			7,934		7,934	783						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	01/14/2021	01/12/2024	4,035		224.27		54,300		60,449		60,449	6,149						0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 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	JP Morgan	ZBUT11V806EZRTWT807 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	JP Morgan	ZBUT11V806EZRTWT807 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	JP Morgan	ZBUT11V806EZRTWT807 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	JP Morgan	ZBUT11V806EZRTWT807 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	JP Morgan	ZBUT11V806EZRTWT807 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	JP Morgan	ZBUT11V806EZRTWT807 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	JP Morgan	ZBUT11V806EZRTWT807 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	JP Morgan	ZBUT11V806EZRTWT807 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	JP Morgan	ZBUT11V806EZRTWT807 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	JP Morgan	ZBUT11V806EZRTWT807 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	JP Morgan	ZBUT11V806EZRTWT807 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	JP Morgan	ZBUT11V806EZRTWT807 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	JP Morgan	ZBUT11V806EZRTWT807 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	JP Morgan	ZBUT11V806EZRTWT807 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	Wells Fargo	PBLD0EJDB5FIWOLXP3B76 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	PBLD0EJDB5FIWOLXP3B76 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	PBLD0EJDB5FIWOLXP3B76 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	PBLD0EJDB5FIWOLXP3B76 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	4PQHNSJPF6GNF3B8653 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	PBLD0EJDB5FIWOLXP3B76 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	PBLD0EJDB5FIWOLXP3B76 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	PBLD0EJDB5FIWOLXP3B76 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	4PQHNSJPF6GNF3B8653 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	PBLD0EJDB5FIWOLXP3B76 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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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	XXX	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	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
PREMIER OIL PLC PP Warrant 672168186	Premier Oil	N/A		US - Chicago Board	213800QKYDSBDFTH2K71	07/28/2017	05/31/2022	140,841	42.75	83,635			81,366		81,366	0	0	0	0	0	XXX	XXX
TIDEWATER INC Tidewater Warrant 88642R133	Tidewater	N/A		US - Chicago Board	549300UQMTB7PD2UT305	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	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										83,635	0	0	81,366	XXX	81,366	0	0	0	0	0	XXX	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	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										72,563,030	11,192,317	0	125,886,467	XXX	125,886,467	19,009,439	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FWOLXP3B76	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	PBLD0EJDB5FWOLXP3B76	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	PBLD0EJDB5FWOLXP3B76	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	PBLD0EJDB5FWOLXP3B76	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	PBLD0EJDB5FWOLXP3B76	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	PBLD0EJDB5FWOLXP3B76	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	PBLD0EJDB5FWOLXP3B76	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	PBLD0EJDB5FWOLXP3B76	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	PBLD0EJDB5FWOLXP3B76	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	PBLD0EJDB5FWOLXP3B76	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	PBLD0EJDB5FWOLXP3B76	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	PBLD0EJDB5FWOLXP3B76	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	PBLD0EJDB5FWOLXP3B76	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	PBLD0EJDB5FWOLXP3B76	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	PBLD0EJDB5FWOLXP3B76	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	PBLD0EJDB5FWOLXP3B76	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	PBLD0EJDB5FWOLXP3B76	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	PBLD0EJDB5FWOLXP3B76	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	PBLD0EJDB5FWOLXP3B76	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	PBLD0EJDB5FWOLXP3B76	06/12/2020	06/14/2021	1,297	3,132.55	(333,747)			(1,089,170)		(1,089,170)	(222,187)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/12/2020	06/14/2021	964	3,147.76	(240,131)			(795,725)		(795,725)	(164,073)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/12/2020	06/14/2021	815	3,140.15	(206,170)			(678,329)		(678,329)	(139,124)						0001

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S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/26/2020	06/25/2021	761	3,099.32	(181,333)			(663,930)		(663,930)	(130,270)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/26/2020	06/25/2021	166	3,129.41	(36,741)			(139,939)		(139,939)	(28,034)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/26/2020	06/25/2021	841	3,114.37	(193,292)			(721,622)		(721,622)	(143,051)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/26/2020	06/25/2021	26	3,136.93	(5,637)			(21,692)		(21,692)	(4,369)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/26/2020	06/25/2021	539	3,121.89	(121,559)			(458,383)		(458,383)	(91,344)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/26/2020	06/25/2021	302	3,106.84	(70,597)			(261,010)		(261,010)	(51,474)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/14/2020	07/14/2021	1,165	3,285.45	(270,957)			(817,192)		(817,192)	(176,703)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/14/2020	07/14/2021	685	3,309.43	(150,034)			(464,932)		(464,932)	(101,915)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/14/2020	07/14/2021	1,698	3,293.45	(387,234)			(1,178,148)		(1,178,148)	(255,909)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/14/2020	07/14/2021	220	3,317.43	(47,132)			(147,476)		(147,476)	(32,476)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/14/2020	07/14/2021	554	3,301.44	(123,934)			(380,483)		(380,483)	(83,022)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/14/2020	07/14/2021	329	3,325.42	(69,158)			(218,555)		(218,555)	(48,350)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/27/2020	07/27/2021	172	3,360.89	(22,336)			(109,319)		(109,319)	(24,400)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/27/2020	07/27/2021	119	3,368.99	(15,016)			(75,079)		(75,079)	(16,837)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/27/2020	07/27/2021	7	3,344.69	(1,027)			(4,821)		(4,821)	(1,066)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/27/2020	07/27/2021	1,120	3,336.59	(159,951)			(736,730)		(736,730)	(162,148)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/27/2020	07/27/2021	671	3,352.79	(90,004)			(431,651)		(431,651)	(95,895)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	08/14/2020	08/13/2021	716	3,482.47	(151,599)			(381,965)		(381,965)	(90,488)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	08/14/2020	08/13/2021	827	3,457.17	(186,517)			(459,441)		(459,441)	(107,127)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	08/14/2020	08/13/2021	205	3,516.20	(39,802)			(103,341)		(103,341)	(25,019)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	08/14/2020	08/13/2021	286	3,490.90	(59,348)			(150,591)		(150,591)	(35,870)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	08/14/2020	08/13/2021	1,241	3,474.04	(268,677)			(671,317)		(671,317)	(158,188)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	08/14/2020	08/13/2021	329	3,524.63	(62,380)			(163,322)		(163,322)	(39,760)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	08/27/2020	08/27/2021	44	3,571.66	(10,122)			(20,494)		(20,494)	(4,999)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	08/27/2020	08/27/2021	822	3,589.09	(179,349)			(366,816)		(366,816)	(90,483)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	08/27/2020	08/27/2021	116	3,641.35	(22,194)			(46,833)		(46,833)	(11,958)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	08/27/2020	08/27/2021	69	3,632.64	(13,440)			(28,245)		(28,245)	(7,170)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	08/27/2020	08/27/2021	193	3,597.80	(41,255)			(84,763)		(84,763)	(21,027)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	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	PBLD0EJDB5FWOLXP3B76	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	PBLD0EJDB5FWOLXP3B76	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	PBLD0EJDB5FWOLXP3B76	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	PBLD0EJDB5FWOLXP3B76	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	PBLD0EJDB5FWOLXP3B76	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	PBLD0EJDB5FWOLXP3B76	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	PBLD0EJDB5FWOLXP3B76	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	4PQUHN3JPFGFNF3BB653	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	4PQUHN3JPFGFNF3BB653	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	4PQUHN3JPFGFNF3BB653	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	4PQUHN3JPFGFNF3BB653	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	4PQUHN3JPFGFNF3BB653	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	4PQUHN3JPFGFNF3BB653	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	PBLD0EJDB5FWOLXP3B76	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	PBLD0EJDB5FWOLXP3B76	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	PBLD0EJDB5FWOLXP3B76	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	PBLD0EJDB5FWOLXP3B76	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	PBLD0EJDB5FWOLXP3B76	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	PBLD0EJDB5FWOLXP3B76	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	PBLD0EJDB5FWOLXP3B76	11/13/2020	11/12/2021	139	3,701.67	(29,300)			(54,911)		(54,911)	(14,102)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	11/13/2020	11/12/2021	542	3,746.48	(101,619)			(195,181)		(195,181)	(51,681)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	11/13/2020	11/12/2021	458	3,737.52	(87,847)			(167,994)		(167,994)	(44,229)						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)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	.11/13/2020	.11/12/2021	831		3,683.74	(182,254)			(338,390)		(338,390)	(85,765)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	.11/13/2020	.11/12/2021	970		3,674.78	(217,723)			(401,858)		(401,858)	(101,173)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	.11/13/2020	.11/12/2021	924		3,692.70	(198,449)			(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 PBLD0EJDB5FIWOLXP3B76	.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 PBLD0EJDB5FIWOLXP3B76	.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 PBLD0EJDB5FIWOLXP3B76	.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 PBLD0EJDB5FIWOLXP3B76	.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 PBLD0EJDB5FIWOLXP3B76	.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 PBLD0EJDB5FIWOLXP3B76	.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 PBLD0EJDB5FIWOLXP3B76	.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 PBLD0EJDB5FIWOLXP3B76	.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 PBLD0EJDB5FIWOLXP3B76	.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 PBLD0EJDB5FIWOLXP3B76	.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 PBLD0EJDB5FIWOLXP3B76	.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 PBLD0EJDB5FIWOLXP3B76	.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



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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)
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	PBLDOEJDB5FIWOLXP3B76	.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	PBLDOEJDB5FIWOLXP3B76	.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	PBLDOEJDB5FIWOLXP3B76	.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	PBLDOEJDB5FIWOLXP3B76	.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	PBLDOEJDB5FIWOLXP3B76	.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	PBLDOEJDB5FIWOLXP3B76	.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	PBLDOEJDB5FIWOLXP3B76	.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	PBLDOEJDB5FIWOLXP3B76	.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	PBLDOEJDB5FIWOLXP3B76	.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	PBLDOEJDB5FIWOLXP3B76	.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	PBLDOEJDB5FIWOLXP3B76	.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	PBLDOEJDB5FIWOLXP3B76	.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	PBLDOEJDB5FIWOLXP3B76	.02/26/2021	.02/25/2022	217	3,877.85		(62,845)		(67,876)		(67,876)	(5,031)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	.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	PBLDOEJDB5FIWOLXP3B76	.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	PBLDOEJDB5FIWOLXP3B76	.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	PBLDOEJDB5FIWOLXP3B76	.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	PBLDOEJDB5FIWOLXP3B76	.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	PBLDOEJDB5FIWOLXP3B76	.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	PBLDOEJDB5FIWOLXP3B76	.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	PBLDOEJDB5FIWOLXP3B76	.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	PBLDOEJDB5FIWOLXP3B76	.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	PBLDOEJDB5FIWOLXP3B76	.03/26/2021	.03/25/2022	465	4,113.65		(97,310)		(87,944)		(87,944)	9,366						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	.03/26/2021	.03/25/2022	706	4,083.84		(158,539)		(144,213)		(144,213)	14,326						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	.03/26/2021	.03/25/2022	233	4,123.59		(47,606)		(42,964)		(42,964)	4,642						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 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)
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	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	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										(13,405,770)	(4,702,234)	0	(45,668,491)	XXX	(45,668,491)	(8,788,375)	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										(13,405,770)	(4,702,234)	0	(45,668,491)	XXX	(45,668,491)	(8,788,375)	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										59,073,625	6,490,083	0	80,136,610	XXX	80,136,610	10,221,064	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										83,635	0	0	81,366	XXX	81,366	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	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	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. ....

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
1579999999. Subtotal - Long Futures													0	0	0	0	0	0	0	XXX	XXX
MFH1	36	1,800	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	06/18/2021	NYF		549300R41G1T1WPZT5U32	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		SNZ20JULFK8MNNCLQOF39	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		SNZ20JULFK8MNNCLQOF39	03/24/2021	12,794,0000	13,090,0000				(5,922)	(5,922)	12,748	0001	20
			Russell 2000 Futures																		
RTM1	34	1,700	- E-mini	VAGLB Hedge	N/A	Equity/Index	06/18/2021	NYF		549300R41G1T1WPZT5U32	03/12/2021	2,332,2500	2,222,5000				186,520	186,520	433,419	0001	50
			Russell 2000 Futures																		
RTM1	4	200	- E-mini	VAGLB Hedge	N/A	Equity/Index	06/18/2021	NYF		549300R41G1T1WPZT5U32	03/23/2021	2,176,7000	2,222,5000				(9,168)	(9,168)	50,990	0001	50
			S&P 500 Futures - E-																		
ESM1	44	2,200	mini	VAGLB Hedge	N/A	Equity/Index	06/30/2021	CME		SNZ20JULFK8MNNCLQOF39	03/12/2021	3,927,4000	3,967,4000				(88,071)	(88,071)	560,895	0001	50
			S&P 500 Futures - E-																		
ESM1	4	200	mini	VAGLB Hedge	N/A	Equity/Index	06/30/2021	CME		SNZ20JULFK8MNNCLQOF39	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	65,135	65,135	1,669,937	XXX	XXX
1649999999. Subtotal - Short Futures													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	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108													0	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108													0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other													0	0	0	0	65,135	65,135	1,669,937	XXX	XXX
1719999999. Subtotal - Replication													0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation													0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other													0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives													0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals													0	0	0	0	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. ....

## SCHEDULE DB - PART D - SECTION 1

[illegible]

## Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

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

Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Goldman Sachs .....		W22LR0WP21HZNB6K528	Cash .....	64,440,000	64,440,000	XXX		V
Morgan Stanley .....		4PQUHN3JPFQGNF3BB653	Cash .....	400,000	400,000	XXX		V
Wells Fargo .....		PBLDOEJOB5FWOLXPB76	Cash .....	4,810,000	4,810,000	XXX		V
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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

[illegible]

SCHEDULE DL - PART 1  
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

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

SCHEDULE DL - PART 2  
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	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-XQ-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 CTFS 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
69430B-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
13213P-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	3,589,784	3,585,072	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				4,349,384	4,349,384	05/04/2021
AMERICAN HONDA FINANCE CP				7,196,453	7,197,360	05/25/2021
BATINT CP				1,999,721	1,999,535	04/15/2021
BATINT CP				1,689,441	1,689,422	04/26/2021
BASELE CP				1,999,778	1,999,792	04/20/2021
BAYLOR SCOTT & WHITE HLD CP				1,999,460	1,999,533	06/01/2021
CHUGACH ELECTRIC ASSN CP				1,999,953	1,999,953	04/07/2021
DANSKE BANK A/S CP				5,599,569	5,597,916	04/12/2021
DOMINION RESOURCES CP				449,805	449,719	06/01/2021
DREYFUS GOVERN CASH MGMT INS MONEY MARKE				50,677	50,677	
ENBRIDGE CP				5,149,386	5,149,076	04/15/2021
Entergy Corp CP				4,298,040	4,298,069	05/20/2021
FIDELITY NATL INFO SERV CP				3,999,880	3,999,533	04/07/2021
GLENCORE CP				4,524,730	4,523,982	04/07/2021
KOCCH INDUSTRIES INC CP				8,198,781	8,198,278	04/29/2021
SINOPEC CENTURY AMERICA CP				5,998,816	5,998,626	04/19/2021
SINOPEC CENTURY AMERICA CP				2,799,409	2,798,383	04/26/2021
UNITEDHEALTH GROUP INC CP				4,449,681	4,449,703	04/13/2021
UNITEDHEALTH GROUP INC CP				1,999,872	1,999,819	04/16/2021
UNITEDHEALTH GROUP INC CP				999,897	999,888	04/19/2021
VW CREDIT INC CP				1,499,786	1,499,790	04/19/2021
WECGRP CP				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	Fair Value \$	20,047,624	Book/Adjusted Carrying Value \$	19,996,087
2. Average balance for the year	Fair Value \$	156,056,804	Book/Adjusted Carrying Value \$	156,166,667



SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
					First Month	Second Month	Third Month	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date				*
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	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
.....	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
.....	BASELE 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
.....	Entergy 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.....	4,999,289	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
.....	VW CREDIT INC CP .....	.....	02/12/2021	0.180	.....04/09/2021.....	5,498,460	1,320	0
.....	VW CREDIT INC CP .....	.....	03/22/2021	0.180	.....04/19/2021.....	1,499,790	75	0
.....	WECGRP 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
94975H-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 .....	CHRYFUS 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