



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

QUARTERLY STATEMENT

AS OF JUNE 30, 2021
OF THE CONDITION AND AFFAIRS OF THE

Integrity Life Insurance Company

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

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

Country of Domicile United States of America

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

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

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

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

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

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

Internet Website Address www.integritylife.com

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

OFFICERS

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

OTHER

Mark Erdem Caner, Sr VP	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: Hamilton
County of

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

Jill Tripp McGruder
President & CEO

Edward Joseph Babbitt
Secretary

Wade Matthew Fugate
VP and Controller

Subscribed and sworn to before me this
22nd day of July, 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 JUNE 30, 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	5,273,773,111		5,273,773,111	5,293,940,823
2. Stocks:				
2.1 Preferred stocks	18,241,108		18,241,108	23,145,776
2.2 Common stocks	1,115,714,607		1,115,714,607	882,000,799
3. Mortgage loans on real estate:				
3.1 First liens	677,701,889		677,701,889	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 (\$ 5,934,496), cash equivalents (\$ 89,869,326) and short-term investments (\$ 54,520,039)	150,323,862		150,323,862	237,677,953
6. Contract loans (including \$ premium notes)	104,613,298		104,613,298	107,461,385
7. Derivatives	132,110,871		132,110,871	118,078,777
8. Other invested assets	326,747,091	711,182	326,035,909	325,436,748
9. Receivables for securities	3,935,052		3,935,052	1,384,203
10. Securities lending reinvested collateral assets	133,460,029		133,460,029	11,622,441
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	7,936,620,918	711,182	7,935,909,736	7,654,143,022
13. Title plants less \$ charged off (for Title insurers only)			0	
14. Investment income due and accrued	49,585,578		49,585,578	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	232,389		232,389	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	994,410		994,410	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	34,005		34,005	133,912
24. Health care (\$) and other amounts receivable	628,910	50,977	577,933	543,543
25. Aggregate write-ins for other than invested assets	2,061,892	0	2,061,892	2,065,286
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	7,990,184,196	762,159	7,989,422,037	7,718,710,314
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	2,105,311,459		2,105,311,459	2,096,011,165
28. Total (Lines 26 and 27)	10,095,495,655	762,159	10,094,733,496	9,814,721,479
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. CSV Company Owned Life Insurance	2,061,892		2,061,892	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)	2,061,892	0	2,061,892	2,065,286

STATEMENT AS OF JUNE 30, 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 \$ 5,042,010,801 less \$ included in Line 6.3 (including \$ 1,058,180 Modco Reserve).....	5,042,010,801	4,999,624,121
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve).....	916,508,759	1,006,680,046
3. Liability for deposit-type contracts (including \$ Modco Reserve).....	.261,112	215,129
4. Contract claims:		
4.1 Life .....	.261,112	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 \$ 41,029 assumed and \$ 44,075 ceded	85,104	186,955
9.4 Interest Maintenance Reserve	16,907,739	15,382,023
10. Commissions to agents due or accrued-life and annuity contracts \$ 552,156 ,accident and health \$ and deposit-type contract funds \$	552,156	707,392
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	191,683	252,427
13. Transfers to Separate Accounts due or accrued (net) (including \$ (28,949,152) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(7,217,028)	(35,058,134)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	862,936	886,950
15.1 Current federal and foreign income taxes, including \$ (8,681,301) on realized capital gains (losses)	1,226,978	14,991,544
15.2 Net deferred tax liability		
16. Unearned investment income	144	72
17. Amounts withheld or retained by reporting entity as agent or trustee	2,095,751	1,986,429
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	7,358,693	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	191,966,195	162,063,791
24.02 Reinsurance in unauthorized and certified (\$) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers	2,147,725	1,726,066
24.04 Payable to parent, subsidiaries and affiliates		
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	40,549,890	46,445,222
24.09 Payable for securities	6,528,617	811,937
24.10 Payable for securities lending	316,066,695	139,143,433
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	76,029,161	55,125,998
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	6,614,133,111	6,416,412,617
27. From Separate Accounts Statement	2,105,311,459	2,096,011,165
28. Total liabilities (Lines 26 and 27)	8,719,444,570	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)	464,125,054	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)	1,372,288,926	1,299,297,697
38. Totals of Lines 29, 30 and 37	1,375,288,926	1,302,297,697
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	10,094,733,496	9,814,721,479
DETAILS OF WRITE-INS		
2501. Payable for Collateral on Derivatives	75,660,000	54,550,000
2502. Uncashed drafts and checks that are pending escheatment to the state	369,161	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)	76,029,161	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 JUNE 30, 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	182,992,582	183,568,379	340,139,204
2. Considerations for supplementary contracts with life contingencies	8,594,824	6,095,901	5,612,747
3. Net investment income	153,699,028	134,482,569	261,248,158
4. Amortization of Interest Maintenance Reserve (IMR)	3,108,202	1,854,810	3,426,144
5. Separate Accounts net gain from operations excluding unrealized gains or losses	(1,450)	(1,155)	(2,438)
6. Commissions and expense allowances on reinsurance ceded	86,458	(30,531)	(23,607)
7. Reserve adjustments on reinsurance ceded			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	9,313,330	7,951,740	16,530,801
8.2 Charges and fees for deposit-type contracts	1,343,173	1,274,205	2,607,322
8.3 Aggregate write-ins for miscellaneous income			
9. Totals (Lines 1 to 8.3)	359,136,147	335,195,918	629,538,331
10. Death benefits	8,666,860	6,305,825	10,571,386
11. Matured endowments (excluding guaranteed annual pure endowments)			
12. Annuity benefits	171,911,042	150,167,476	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	161,602,374	157,250,590	302,825,418
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	7,836,418	10,736,970	18,398,922
18. Payments on supplementary contracts with life contingencies	3,900,784	3,504,587	7,402,894
19. Increase in aggregate reserves for life and accident and health contracts	42,578,551	24,352,601	61,378,067
20. Totals (Lines 10 to 19)	396,496,029	352,318,049	707,285,715
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	11,253,845	11,427,667	22,760,917
22. Commissions and expense allowances on reinsurance assumed	5,761	5,991	11,991
23. General insurance expenses and fraternal expenses	20,547,695	20,541,885	40,398,475
24. Insurance taxes, licenses and fees, excluding federal income taxes	2,152,697	2,252,918	3,798,809
25. Increase in loading on deferred and uncollected premiums			
26. Net transfers to or (from) Separate Accounts net of reinsurance	(96,770,379)	(95,753,429)	(199,118,973)
27. Aggregate write-ins for deductions	954,684	1,885,797	2,740,633
28. Totals (Lines 20 to 27)	334,640,332	292,678,878	577,877,567
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	24,495,815	42,517,040	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)	24,495,815	42,517,040	51,660,764
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	3,653,506	6,485,336	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)	20,842,309	36,031,704	41,221,034
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 6,689,373 (excluding taxes of \$ 1,231,801 transferred to the IMR)	752,940	4,336,241	45,119,535
35. Net income (Line 33 plus Line 34)	21,595,249	40,367,945	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)	21,595,249	40,367,945	86,340,569
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 16,374,318	77,108,120	(81,342,024)	(58,415,481)
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	4,128,737	(560,986)	1,474,449
41. Change in nonadmitted assets	45,102	34,107	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	5,097,477
44. Change in asset valuation reserve	(29,902,404)	41,088,185	(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	16,425	(4,200)	(10,332)
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in	0	0	0
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders	0	0	0
53. Aggregate write-ins for gains and losses in surplus	72,991,229	4,680,504	30,953,984
54. Net change in capital and surplus for the year (Lines 37 through 53)	1,375,288,926	1,276,024,217	1,302,297,697
55. Capital and surplus, as of statement date (Lines 36 + 54)			
DETAILS OF WRITE-INS			
08.301. Administrative Service Fees	1,307,919	1,237,992	2,534,411
08.302. Other Fee Income	35,254	36,213	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)	1,343,173	1,274,205	2,607,322
2701. Pension Expense	753,595	611,051	1,222,710
2702. Securities Lending Interest Expense	262,410	1,283,165	1,586,219
2703. Miscellaneous Expense	3,161	426	1,759
2798. Summary of remaining write-ins for Line 27 from overflow page	(64,482)	(8,845)	(70,055)
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	954,684	1,885,797	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 JUNE 30, 2021 OF THE Integrity Life Insurance Company
CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	191,587,406	189,664,280	345,751,951
2. Net investment income	133,712,153	142,217,362	278,131,771
3. Miscellaneous income	10,653,211	9,222,712	18,905,138
4. Total (Lines 1 to 3)	335,952,770	341,104,354	642,788,860
5. Benefit and loss related payments	354,078,759	327,470,430	645,873,014
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(124,627,910)	(123,262,440)	(201,792,327)
7. Commissions, expenses paid and aggregate write-ins for deductions	35,151,284	36,092,991	69,148,787
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ 27,935,908 tax on capital gains (losses)	25,339,246	1,056,502	5,167,699
10. Total (Lines 5 through 9)	289,941,379	241,357,483	518,397,173
11. Net cash from operations (Line 4 minus Line 10)	46,011,391	99,746,871	124,391,687
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	539,044,159	398,628,478	875,892,759
12.2 Stocks	38,394,416	35,803,715	245,053,388
12.3 Mortgage loans	6,011,364	32,966,885	42,209,684
12.4 Real estate	0	0	0
12.5 Other invested assets	18,939,313	9,575,584	21,227,294
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	29,201	62,701	71,426
12.7 Miscellaneous proceeds	5,716,680	72,119,789	2,866,405
12.8 Total investment proceeds (Lines 12.1 to 12.7)	608,135,133	549,157,152	1,187,320,956
13. Cost of investments acquired (long-term only):			
13.1 Bonds	522,100,482	453,894,730	842,447,763
13.2 Stocks	169,796,528	116,146,004	229,301,234
13.3 Mortgage loans	30,319,136	15,660,689	27,308,400
13.4 Real estate	0	0	0
13.5 Other invested assets	11,312,710	6,499,781	51,119,204
13.6 Miscellaneous applications	130,594,896	15,420,705	32,851,112
13.7 Total investments acquired (Lines 13.1 to 13.6)	864,123,752	607,621,909	1,183,027,713
14. Net increase (or decrease) in contract loans and premium notes	(2,848,087)	1,158,187	2,341,534
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(253,140,532)	(59,622,944)	1,951,709
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(90,171,287)	(85,464,297)	(117,391,352)
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	209,946,337	(41,508,078)	(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)	119,775,050	(126,972,375)	(142,996,125)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(87,354,091)	(86,848,448)	(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)	150,323,862	167,482,234	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	204,653	192,954	395,102
3. Ordinary individual annuities	182,830,911	183,407,367	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)	183,035,564	183,600,321	340,206,394
12. Fraternal (Fraternal Benefit Societies Only)			0
13. Subtotal (Lines 11 through 12)	183,035,564	183,600,321	340,206,394
14. Deposit-type contracts	1,766,367,485	2,223,372,603	4,418,359,762
15. Total (Lines 13 and 14)	1,949,403,049	2,406,972,924	4,758,566,156
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

STATEMENT AS OF JUNE 30, 2021 OF THE Integrity Life Insurance Company

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

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

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

		F/S SSAP #	F/S Page	F/S Line #	2021	2020
NET INCOME						
(1) State basis (Page 4, Line 35, Columns 1 & 2)		xxx	xxx	xxx	21,595,249	86,340,569
(2) State Prescribed Practices that increase/(decrease) NAIC SAP						
Derivatives to hedge indexed products		86	4	3	21,165,864	—
(3) State Permitted Practices that increase/(decrease) NAIC SAP					—	—
(4) NAIC SAP (1-2-3=4)		xxx	xxx	xxx	<u>429,385</u>	<u>86,340,569</u>
SURPLUS						
(5) State basis (Page 3, Line 38, Columns 1 & 2)		xxx	xxx	xxx	1,375,288,926	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>1,375,288,926</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 JUNE 30, 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 period ended June 30, 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 period ended June 30, 2021, where the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

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

- (4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of June 30, 2021:
 - a. The aggregate amount of unrealized losses:

1. Less than 12 Months	\$ 1,300,765
2. 12 Months or Longer	\$ 1,430,847
 - b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months	\$ 142,990,492
2. 12 Months or Longer	\$ 82,818,436
- (5) The Company monitors investments to determine if there has been an other-than temporary decline in fair value. Factors management considers for each identified security include the following:
 - a. the length of time and the extent to which the fair value is below the book/adjusted carry value;
 - b. the financial condition and near term prospects of the issuer, including specific events that may affect its operations;
 - c. for equity securities and debt securities with credit related declines in fair value, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
 - d. for debt securities with interest related declines in fair value, the Company's intent to sell the security before recovery of its book/adjusted carry value;
 - e. for loan-backed securities, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
 - f. for loan-backed securities, the Company's intent to sell the security before recovery of its book/adjusted carry value.

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

- E. Dollar Repurchase Agreements and/or Securities Lending Transactions
 - (3) Collateral Received
 - b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged is \$361.4 million.
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing. No Change.
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing. No Change.
- H. Repurchase Agreements Transactions Accounted for as a Sale. No Change.
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale. No Change.
- J. Real Estate. No Change.
- K. Low Income Housing Tax Credit Property Investments. No significant holdings. No Change.
- L. Restricted Assets. No Change.

STATEMENT AS OF JUNE 30, 2021 OF THE Integrity Life Insurance Company

M. Working Capital Finance Investments. None.

N. Offsetting and Netting of Assets and Liabilities

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

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1) Assets Derivative Instrument	132,110,868	—	132,110,868

* 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	(40,549,891)	—	(40,549,891)

* 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.

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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 \$680.0 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	9,814,721	9,814,721	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	25,950,268	25,950,268	—
(d) Excess Stock	5,247,411	5,247,411	—
(e) Aggregate Total (a+b+c+d)	41,012,400	41,012,400	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	680,000,000	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	Eligible for Redemption	for Redemption	
					1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption
Membership Stock						
1. Class A	9,814,721	9,814,721	—	—	—	—
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)	861,396,217	808,415,469	609,839,000
2. Current Year General Account Total Collateral Pledged	861,396,217	808,415,469	609,839,000
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 JUNE 30, 2021 OF THE Integrity Life Insurance Company

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	609,839,000	609,839,000	—	605,786,861
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	609,839,000	609,839,000	—	605,786,861
2. Prior Year-end				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	690,950,887	690,950,887	—	686,257,757
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	690,950,887	690,950,887	—	686,257,757

b. Maximum Amount During Reporting Period (Current Year)

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

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

c. FHLB - Prepayment Obligations

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

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

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

A. Defined Benefit Plan

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

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

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

15. Leases. No Change.

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

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

B. (2) Not applicable.

(4) Not applicable.

C. Wash Sales. No Change.

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

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

STATEMENT AS OF JUNE 30, 2021 OF THE Integrity Life Insurance Company

20. Fair Value Measurements

A.

(1) Fair Value Measurements at June 30, 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	—	324,031	—	—	324,031
Common stock: Unaffiliated	610,223,959	—	—	9,587,277	619,811,236
Common stock: Mutual funds	96,361,435	—	—	—	96,361,435
Derivative assets: Options, purchased	—	47,792,645	82,639,004	—	130,431,649
Derivative assets: Stock warrants	—	126,424	—	—	126,424
Derivative assets: Futures	1,552,798	—	—	—	1,552,798
Separate account assets*	954,693,483	80,692	—	—	954,774,175
Total assets at fair value	1,662,831,675	48,323,792	82,639,004	9,587,277	1,803,381,748

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	—	(40,549,890)	—	—	(40,549,890)
Total liabilities at fair value	—	(40,549,890)	—	—	(40,549,890)

*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 06/30/2021

Description	Beginning Balance at 04/01/2021	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 06/30/2021
a. Assets										
Derivative assets: Options, purchased	73,225,059	—	—	2,903,687	10,130,673	6,393,674	—	—	(10,014,089)	82,639,004
Total Assets	73,225,059	—	—	2,903,687	10,130,673	6,393,674	—	—	(10,014,089)	82,639,004

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 JUNE 30, 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	5,744,370,760	5,273,773,111	38,023,956	5,700,516,412	5,830,392	—	—
Common stock: Unaffiliated**	660,813,636	660,813,636	651,226,359	—	—	9,587,277	—
Common stock: Mutual funds	96,361,435	96,361,435	96,361,435	—	—	—	—
Preferred stock	19,302,370	18,241,108	—	19,302,370	—	—	—
Mortgage loans	715,772,314	677,701,889	—	—	715,772,314	—	—
Cash, cash equivalents, & short-term investments	150,328,312	150,323,861	150,328,312	—	—	—	—
Other invested assets: Surplus notes	27,872,334	20,998,607	—	27,872,334	—	—	—
Securities lending reinvested collateral assets	133,460,029	133,460,029	133,460,029	—	—	—	—
Derivative assets	132,110,871	132,110,871	1,552,798	47,919,069	82,639,004	—	—
Separate account assets	2,180,657,311	2,088,632,306	954,245,980	1,201,551,604	24,859,727	—	—
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(1,550,550,321)	(1,464,745,652)	—	—	(1,550,550,321)	—	—
Fixed-indexed annuity contracts	(2,073,388,111)	(2,026,520,659)	—	—	(2,073,388,111)	—	—
Derivative liabilities	(40,549,890)	(40,549,890)	—	(40,549,890)	—	—	—
Cash collateral payable	(75,660,000)	(75,660,000)	—	(75,660,000)	—	—	—
Separate account liabilities*	(1,269,248,869)	(1,119,565,843)	—	—	(1,269,248,869)	—	—
Securities lending liability	(316,066,695)	(316,066,695)	—	(316,066,695)	—	—	—

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

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

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

Debt Securities, Surplus Notes, and Equity Securities

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

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

Mortgage Loans

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

Cash, Cash Equivalents and Short-Term Investments

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

Derivative Instruments

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

Securities Lending Reinvested Collateral Assets

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

Assets Held in Separate Accounts

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

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

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

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

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

Cash Collateral Payable

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

Securities Lending Liability

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

Separate Account Liabilities

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

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

21. Other Items.

- C. Other Disclosures

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

22. Events Subsequent. No Change.

23. Reinsurance. No Change.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination.

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

STATEMENT AS OF JUNE 30, 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 JUNE 30, 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	Ref	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)	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 amount 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	—	—	—	—	—	—	—	—		—	—
a. Total for ACA Risk Sharing Provisions	—	—	—	—	—	—	—	—		—	—

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

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

STATEMENT AS OF JUNE 30, 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 JUNE 30, 2021 OF THE Integrity Life Insurance Company
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change: _____

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

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

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

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

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

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

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

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

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

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

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

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

6.4 By what department or departments?
Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] 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 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
W&S Brokerage Services, Inc.	Cincinnati, Ohio				YES..
Fort Washington Investment Advisors, Inc.	Cincinnati, Ohio				YES..
Touchstone Advisors, Inc.	Cincinnati, Ohio				YES..
Touchstone Securities, Inc.	Cincinnati, Ohio				YES..
Eagle Realty Capital Partners, LLC	Cincinnati, Ohio				YES..

STATEMENT AS OF JUNE 30, 2021 OF THE Integrity Life Insurance Company
GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
12. Amount of real estate and mortgages held in other invested assets in Schedule BA:	\$	13,122,132
13. Amount of real estate and mortgages held in short-term investments:	\$	\$
14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [<input checked="" type="checkbox"/>] No [<input type="checkbox"/>]		
14.2 If yes, please complete the following:		
14.21 Bonds	\$	\$
14.22 Preferred Stock	\$	\$
14.23 Common Stock	\$	\$
14.24 Short-Term Investments	\$	\$
14.25 Mortgage Loans on Real Estate	\$	\$
14.26 All Other	\$	\$
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$	\$
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$	\$
15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [<input checked="" type="checkbox"/>] No [<input type="checkbox"/>]		
15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [<input checked="" type="checkbox"/>] No [<input type="checkbox"/>] N/A [<input type="checkbox"/>] If no, attach a description with this statement.		
16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:		
16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	\$	361,397,618
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	\$	361,348,804
16.3 Total payable for securities lending reported on the liability page.	\$	316,066,695

STATEMENT AS OF JUNE 30, 2021 OF THE Integrity Life Insurance Company
GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

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

- 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 [] 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 []

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 [] No []

STATEMENT AS OF JUNE 30, 2021 OF THE Integrity Life Insurance Company
GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1	Amount
1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
1.1 Long-Term Mortgages In Good Standing	
1.11 Farm Mortgages	\$
1.12 Residential Mortgages	\$
1.13 Commercial Mortgages	\$
1.14 Total Mortgages in Good Standing	\$
	677,701,889
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)	\$
	677,701,889
1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61 Farm Mortgages	\$
1.62 Residential Mortgages	\$
1.63 Commercial Mortgages	\$
1.64 Total Mortgages Foreclosed and Transferred to Real Estate	\$
	0
2. Operating Percentages:	
2.1 A&H loss percent	%
2.2 A&H cost containment percent	%
2.3 A&H expense percent excluding cost containment expenses	%
3.1 Do you act as a custodian for health savings accounts?	Yes [] No [X]
3.2 If yes, please provide the amount of custodial funds held as of the reporting date	\$
3.3 Do you act as an administrator for health savings accounts?	Yes [] No [X]
3.4 If yes, please provide the balance of the funds administered as of the reporting date	\$
4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No []
4.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [] No []

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount
.....

STATEMENT AS OF JUNE 30, 2021 OF THE Integrity Life Insurance Company

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

STATEMENT AS OF JUNE 30, 2021 OF THE Integrity Life Insurance Company
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.	Active Status (a)	Life Contracts		Direct Business Only		Total Columns 2 Through 5	Deposit-Type Contracts
		2	3	4	5		
		Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations		
1. Alabama	AL	4,260	2,325,119	0	0	2,329,379	271,903
2. Alaska	AK	0	49,335	0	0	49,335	0
3. Arizona	AZ	269	2,247,122	0	0	2,247,391	0
4. Arkansas	AR	0	371,375	0	0	371,375	0
5. California	CA	4,530	10,819,634	0	0	10,824,164	904,724
6. Colorado	CO	3,071	4,953,760	0	0	4,956,831	196,509
7. Connecticut	CT	52	3,059,146	0	0	3,059,198	15,378
8. Delaware	DE	490	1,041,450	0	0	1,041,940	0
9. District of Columbia	DC	0	200,000	0	0	200,000	0
10. Florida	FL	8,871	20,487,396	0	0	20,496,267	34,662
11. Georgia	GA	5,571	1,998,983	0	0	2,004,554	0
12. Hawaii	HI	1,549	1,325,524	0	0	1,327,073	0
13. Idaho	ID	78	10,826	0	0	10,904	338,490
14. Illinois	IL	18,448	5,687,498	0	0	5,705,946	303,765
15. Indiana	IN	2,590	4,867,364	0	0	4,869,954	65,000
16. Iowa	IA	16,742	1,574,452	0	0	1,591,194	0
17. Kansas	KS	1,656	729,022	0	0	730,678	0
18. Kentucky	KY	200	5,641,884	0	0	5,642,084	0
19. Louisiana	LA	0	2,616,142	0	0	2,616,142	686,000
20. Maine	ME	0	2,179,824	0	0	2,179,824	183,498
21. Maryland	MD	9,119	2,905,844	0	0	2,914,963	314,143
22. Massachusetts	MA	79	2,449,300	0	0	2,449,379	2,303,406
23. Michigan	MI	588	6,128,007	0	0	6,128,595	1,270,706
24. Minnesota	MN	13,822	2,134,788	0	0	2,148,610	0
25. Mississippi	MS	876	720,688	0	0	721,564	0
26. Missouri	MO	3,729	3,608,819	0	0	3,612,548	200,000
27. Montana	MT	(78)	0	0	0	(78)	0
28. Nebraska	NE	3,640	513,139	0	0	516,779	0
29. Nevada	NV	66	78,000	0	0	78,066	0
30. New Hampshire	NH	0	1,436,843	0	0	1,436,843	0
31. New Jersey	NJ	0	10,252,744	0	0	10,252,744	627,660
32. New Mexico	NM	1,164	1,683,815	0	0	1,684,979	0
33. New York	NY	451	1,823,774	0	0	1,824,225	0
34. North Carolina	NC	87	5,861,215	0	0	5,861,302	600,378
35. North Dakota	ND	0	0	0	0	0	0
36. Ohio	OH	49,056	26,880,770	0	0	26,929,826	1,753,442,359
37. Oklahoma	OK	3,583	1,864,782	0	0	1,868,365	0
38. Oregon	OR	156	2,784,069	0	0	2,784,225	655,182
39. Pennsylvania	PA	33,081	14,304,154	0	0	14,337,235	1,561,668
40. Rhode Island	RI	0	42,000	0	0	42,000	1,257,000
41. South Carolina	SC	3,969	1,991,537	0	0	1,995,506	0
42. South Dakota	SD	1,608	14,939	0	0	16,547	0
43. Tennessee	TN	785	3,705,605	0	0	3,706,390	647,480
44. Texas	TX	2,948	10,686,357	0	0	10,689,305	370,707
45. Utah	UT	0	564,486	0	0	564,486	0
46. Vermont	VT	0	1,000,000	0	0	1,000,000	0
47. Virginia	VA	129	2,243,975	0	0	2,244,104	116,867
48. Washington	WA	2,829	1,351,580	0	0	1,354,409	0
49. West Virginia	WV	4,113	1,063,624	0	0	1,067,737	0
50. Wisconsin	WI	476	2,533,411	0	0	2,533,887	0
51. Wyoming	WY	0	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	16,790	0	16,790	0
59. Subtotal		XXX	204,653	182,830,911	0	183,035,564	1,766,367,485
90. Reporting entity contributions for employee benefits plans		XXX	0	0	0	0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	0	0	0	0	0
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions		XXX	0	0	0	0	0
94. Aggregate or other amounts not allocable by State		XXX	0	0	0	0	0
95. Totals (Direct Business)		XXX	204,653	182,830,911	0	183,035,564	1,766,367,485
96. Plus Reinsurance Assumed		XXX	37,604	0	0	37,604	0
97. Totals (All Business)		XXX	242,257	182,830,911	0	183,073,168	1,766,367,485
98. Less Reinsurance Ceded		XXX	80,587	0	0	80,587	0
99. Totals (All Business) less Reinsurance Ceded		XXX	161,670	182,830,911	0	182,992,581	1,766,367,485
DETAILS OF WRITE-INS							
58001. ZZ - Other Alien		XXX		16,790		16,790	
58002.		XXX					
58003.		XXX					
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	0	16,790	0	16,790	0
9401.		XXX					
9402.		XXX					
9403.		XXX					
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX	0	0	0	0	0

(a) Active Status Counts:

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

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

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

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

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Rela-tionship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(es)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	47-3228849			1373 Lex Road Investor Holdings, LLC		.KY.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000				2014 San Antonio Trust Agreement		.OH.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000				2017 Houston Trust Agreement		.OH.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	45-5458388			2758 South Main SPE, LLC		.NC.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	81-3013986			309 Holdings, LLC		.OH.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	.1.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	81-3013986			309 Holdings, LLC		.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.48.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	27-1594103			506 Phelps Holdings, LLC		.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	86-1791268			Alta 287 Venture LLC		.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	84-5144260			Alta at Horizon West, LLC		.FL.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	84-4351262			Alta Preston Residences, LLC		.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	47-1046102			Apex Housing Investor Holdings, LLC		.KY.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	82-1476704			Aravada Kipling Housing Holdings, LLC		.CO.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	83-3057118			Beardsley Inv. Holdings, LLC		.AZ.	.N/A.	WSLR Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	45-5439068			Belle Housing Investor Holdings, Inc.		.NC.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	82-0887717			BP Summerville Investor Holdings, LLC		.SC.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	45-5458332			BY Apartment Investor Holding, LLC		.MD.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	35-2431972			Canal Senate Apartments LLC		.IN.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	82-0894869			Cape Barnstable Investor Holdings, LLC		.MA.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-8819502			Carmel Holdings, LLC		.IN.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-5862349			Carmel Hotel, LLC		.IN.	.N/A.	Carmel Holdings, LLC	Ownership.	.36.26	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1449186			Carthage Senior Housing Ltd		.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	82-4579654			Cedar Park Senior Inv. Holdings, LLC		.TX.	.N/A.	WSLR Holdings LLC	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	83-2482456			Cenizo Apts Inv. Holdings, LLC		.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	75-2808126			Centreport Partners LP		.TX.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	.25.25	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	83-4249257			Charlotte Park Investor Holdings, LLC		.NC.	.N/A.	WSLR Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	82-1650525			Chattanooga Southside Housing Investor Holdings, LLC		.TN.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	81-2810787			Chestnut Healthcare Partners, LP		.TN.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	.21.35	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	23-1691523			Cincinnati Analyst Inc		.OH.	.N/A.	Columbus Life Insurance Co.	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	83-3238622			Cincinnati CBD Holdings, LLC		.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	61-1454115			Cincinnati New Markets Fund LLC		.OH.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	.14.66	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-0434449			Cleveland East Hotel LLC		.OH.	.N/A.	WS OEH LLC	Ownership.	.37.00	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.	.100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	85-1988953			Courtland Apartments, LLC		.GA.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	81-3364944			Cove Housing Investor Holdings, LLC		.OR.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	84-2300932			Covington Apt. Holdings, LLC		.AZ.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	46-5583932			Crabtree Common Apt. Investors Holdings, LLC		.NC.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	45-2524597			Cranberry NP Hotel Company LLC		.PA.	.N/A.	NP Cranberry Hotel Holdings, LLC	Ownership.	.72.52	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	47-3929236			Crossings Apt. Holdings		.UT.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	46-3421289			Dallas City Investor Holdings, LLC		.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-2681473			Day Hill Road Land LLC		.CT.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.74.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1498142			Dublin Hotel LLC		.OH.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	.25.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	47-3945554			Dunvale Investor Holdings, LLC		.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	81-1290497			Eagle Realty Capital Partners, LLC		.OH.	.N/A.	Eagle Realty Group, LLC	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1779165			Eagle Realty Group, LLC		.OH.	.N/A.	Western & Southern Investment Holdings LLC	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1779151			Eagle Realty Investments, Inc.		.OH.	.N/A.	Eagle Realty Group, LLC	Ownership.	.100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	82-1940567			Eagle Rose Apt. Holdings, LLC		.NY.	.N/A.	The Western & Southern Life Insurance Co.	Ownership.	.2.50	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	47-1596551			East Denver Investor Holdings, LLC		.CO.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	46-1383159			Emerging Markets LLC		.OH.	.N/A.	Integrity Life Insurance Co.	Ownership.	.33.35	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	46-1383159			Emerging Markets LLC		.OH.	.N/A.	National Integrity Life Insurance Co.	Ownership.	.16.88	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	46-1383159			Emerging Markets LLC		.OH.	.N/A.	The Lafayette Life Insurance Co.	Ownership.	.26.22	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	46-1383159			Emerging Markets LLC		.OH.	.N/A.	Western-Southern Life Assurance Co.	Ownership.	.22.98	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	45-5350091			Flat Apts. Investor Holdings, LLC		.IN.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.00	Western & Southern Mutual Holding Co.	N.	

STATEMENT AS OF JUNE 30, 2021 OF THE Integrity Life Insurance Company

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(es)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	82-3668056			Flats Springhurst Inv Holdings, LLC	.KY.	.N/A.		WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	82-1492952			Forsythe Halcyon AA Inv. Holdings, LLC	.MA.	.N/A.		WS Real Estate Holdings LLC	Ownership	.98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	45-0571051			Fort Washington Active Fixed Fund	.OH.	.N/A.		The Western & Southern Life Insurance Co	Ownership	.43.140	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	45-0571051			Fort Washington Active Fixed Fund	.OH.	.N/A.		Integrity Life Insurance Co	Ownership	.4.330	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	52-2206044			Fort Washington Capital Partners, LLC	.OH.	.N/A.		Fort Washington Investment Advisors, Inc.	Ownership	.100.00	Western & Southern Mutual Holding Co	N	
.0837	Western-Southern Group	.00003	31-1727947			Fort Washington Flexible Income LLC	.OH.	.N/A.		Integrity Life Insurance Co	Ownership	.19.350	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00001	31-1727947			Fort Washington Flexible Income LLC	.OH.	.N/A.		The Western & Southern Life Insurance Co	Ownership	.9.670	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00002	31-1727947			Fort Washington Flexible Income LLC	.OH.	.N/A.		Western & Southern Financial Group, Inc.	Ownership	.25.230	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	47-3243974			Fort Washington Global Alpha Domestic Fund LP	.OH.	.N/A.		Western & Southern Financial Group, Inc.	Ownership	.99.990	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	98-1227949							Fort Washington Global Alpha Domestic Fund					
.0836	Western-Southern Group	.00000	31-1702203			Fort Washington Global Alpha Master Fund LP	.OH.	.N/A.		LP	Ownership	.99.470	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1702203			Fort Washington High Yield Inv LLC	.OH.	.N/A.		Columbus Life Insurance Co	Ownership	.31.420	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1702203			Fort Washington High Yield Inv LLC	.OH.	.N/A.		Integrity Life Insurance Co	Ownership	.5.970	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1702203			Fort Washington High Yield Inv LLC	.OH.	.N/A.		National Integrity Life Insurance Co	Ownership	.5.970	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1702203			Fort Washington High Yield Inv LLC	.OH.	.N/A.		The Western & Southern Life Insurance Co	Ownership	.1.590	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1702203			Fort Washington High Yield Inv LLC	.OH.	.N/A.		Western-Southern Life Assurance Co	Ownership	.40.370	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	27-0116330			Fort Washington High Yield Inv LLC II	.OH.	.N/A.		The Western & Southern Life Insurance Co	Ownership	.25.900	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1301863			Fort Washington Investment Advisors, Inc.	.OH.	.N/A.		Western & Southern Investment Holdings LLC					
.0836	Western-Southern Group	.00000	52-2206041			Fort Washington PE Invest II LP	.OH.	.N/A.		Fort Washington Capital Partners, LLC	Ownership	.100.000	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	52-2206041			Fort Washington PE Invest II LP	.OH.	.N/A.		The Western & Southern Life Insurance Co	Ownership	.0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1727947			Fort Washington PE Invest III LP	.OH.	.N/A.		Fort Washington Capital Partners, LLC	Ownership	.99.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1727947			Fort Washington PE Invest III LP	.OH.	.N/A.		The Western & Southern Life Insurance Co	Ownership	.0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	16-1648796			Fort Washington PE Invest IV LP	.OH.	.N/A.		Fort Washington Capital Partners, LLC	Ownership	.99.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	16-1648796			Fort Washington PE Invest IV LP	.OH.	.N/A.		The Western & Southern Life Insurance Co	Ownership	.0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-1710716			Fort Washington PE Invest IX	.OH.	.N/A.		FIPEI IX GP, LLC	Ownership	.38.320	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-1710716			Fort Washington PE Invest IX	.OH.	.N/A.		The Western & Southern Life Insurance Co	Ownership	.0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-1722824			Fort Washington PE Invest IX-B	.OH.	.N/A.		FIPEI IX GP, LLC	Ownership	.9.180	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-1722824			Fort Washington PE Invest IX-B	.OH.	.N/A.		The Western & Southern Life Insurance Co	Ownership	.0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-1997777			Fort Washington PE Invest IX-K	.OH.	.N/A.		FIPEI IX GP, LLC	Ownership	.99.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-4568842			Fort Washington PE Invest V LP	.OH.	.N/A.		FIPEI V GP, LLC	Ownership	.0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-4568842			Fort Washington PE Invest V LP	.OH.	.N/A.		The Western & Southern Life Insurance Co	Ownership	.45.790	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	26-1073680			Fort Washington PE Invest VI LP	.OH.	.N/A.		FIPEI VI GP, LLC	Ownership	.0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	26-1073680			Fort Washington PE Invest VI LP	.OH.	.N/A.		The Western & Southern Life Insurance Co	Ownership	.35.470	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	27-1321348			Fort Washington PE Invest VII LP	.OH.	.N/A.		FIPEI VII GP, LLC	Ownership	.0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	27-1321348			Fort Washington PE Invest VII LP	.OH.	.N/A.		The Western & Southern Life Insurance Co	Ownership	.30.990	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	35-2485044			Fort Washington PE Invest VIII	.OH.	.N/A.		FIPEI VIII GP, LLC	Ownership	.0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	35-2485044			Fort Washington PE Invest VIII	.OH.	.N/A.		The Western & Southern Life Insurance Co	Ownership	.4.150	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	32-0418436			Fort Washington PE Invest VIII-B	.OH.	.N/A.		FIPEI VIII GP, LLC	Ownership	.0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	32-0418436			Fort Washington PE Invest VIII-B	.OH.	.N/A.		The Western & Southern Life Insurance Co	Ownership	.99.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-1005851			Fort Washington PE Invest X	.OH.	.N/A.		FIPEI X GP, LLC	Ownership	.0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-1023433			Fort Washington PE Invest X-B	.OH.	.N/A.		FIPEI X GP, LLC	Ownership	.0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-1023433			Fort Washington PE Invest X-B	.OH.	.N/A.		The Western & Southern Life Insurance Co	Ownership	.99.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-1036934			Fort Washington PE Invest X-S	.OH.	.N/A.		FIPEI X GP, LLC	Ownership	.0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-5398098			Fort Washington PE Investors V-B, L.P.	.OH.	.N/A.		Fort Washington PE Invest V LP	Ownership	.87.620	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-5398098			Fort Washington PE Investors V-B, L.P.	.OH.	.N/A.		FIPEI V GP, LLC	Ownership	.0.500	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-5398156			Fort Washington PE Investors V-VC, L.P.	.OH.	.N/A.		Fort Washington PE Invest V LP	Ownership	.89.590	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-5398156			Fort Washington PE Investors V-VC, L.P.	.OH.	.N/A.		FIPEI 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.	.N/A.		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.	.N/A.		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.	.N/A.		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.	.N/A.		FIPEI 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.	.N/A.		The Western & Southern Life Insurance Co	Ownership	.15.170	Western & Southern Mutual Holding Co	N	

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Rela-tionship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(es)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
0836	Western-Southern Group	00000	90-0989164			Fort Washington PE Opp Fund III, L.P.	..OH.. N/A	Fort Washington PE Invest VII LP		Ownership	3.750	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	90-0989164			Fort Washington PE Opp Fund III, L.P.	..OH.. N/A	Fort Washington PE Invest VIII LP		Ownership	3.180	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	90-0989164			Fort Washington PE Opp Fund III, L.P.	..OH.. N/A	FINPEO 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.. N/A	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.. N/A	FINPEO 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.. N/A	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.. N/A	FINPEO 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.. N/A	FINPEO 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.. N/A	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.. N/A	FINPEO 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.. N/A	WIS Real Estate Holdings LLC		Ownership	98.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	81-1698272			FINPEI IX GP, LLC	..OH.. N/A	Fort Washington Investment Advisors, Inc.		Ownership	100.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	20-4844372			FINPEI V GP, LLC	..OH.. N/A	Fort Washington Investment Advisors, Inc.		Ownership	100.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	26-1073669			FINPEI VI GP, LLC	..OH.. N/A	Fort Washington Investment Advisors, Inc.		Ownership	100.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	27-1321253			FINPEI VII GP, LLC	..OH.. N/A	Fort Washington Investment Advisors, Inc.		Ownership	100.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	46-3584733			FINPEI VIII GP, LLC	..OH.. N/A	Fort Washington Investment Advisors, Inc.		Ownership	100.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	83-0980611			FINPEI X GP, LLC	..OH.. N/A	Fort Washington Investment Advisors, Inc.		Ownership	100.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	26-3806561			FINPEO III GP, LLC	..OH.. N/A	Fort Washington Investment Advisors, Inc.		Ownership	100.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	46-2895522			FINPEO III GP, LLC	..OH.. N/A	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.. N/A	WIS 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.. N/A	WIS 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.. N/A	Summerbrooke Holdings LLC		Ownership	52.920	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	43-2081325			Gerber Life Agency, LLC	..OH.. N/A	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.. N/A	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.. N/A	WIS 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.. N/A	WIS 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.. N/A	WIS Real Estate Holdings LLC		Ownership	98.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	45-3457194			GS Multi-family Galleria LLC	..TX.. N/A	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.. N/A	YT Crossing Holdings, LLC		Ownership	57.820	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	26-3108420			Hearthview Praire Lake Apts LLC	..IN.. N/A	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.. N/A	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.. N/A	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.. N/A	WIS Real Estate Holdings LLC		Ownership	98.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	85-3569568			Jomax Holdings, LLC	..FL.. N/A	WIS 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.. N/A	WIS 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.. N/A	WIS Real Estate Holdings LLC		Ownership	98.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	46-4737222			LaCenterra Apts. Investor Holdings, LLC	..TX.. N/A	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.. N/A	WIS Real Estate Holdings LLC		Ownership	74.250	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	83-3004899			Lenox Zionsville Inv. Holdings, LLC	..IN.. N/A	WSLR Holdings LLC		Ownership	98.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	27-230466			Leroy Glen Investment LLC	..OH.. N/A	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.. N/A	WIS Real Estate Holdings LLC		Ownership	98.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	35-2123483			LLIA, Inc.	..OH.. N/A	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.. N/A	WIS Real Estate Holdings LLC		Ownership	98.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	47-2577517			Lytle Park Inn, LLC	..OH.. N/A	WIS Real Estate Holdings LLC		Ownership	98.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	47-3966673			Main Hospitality Holdings	..OH.. N/A	WIS 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.. N/A	WSLR Holdings LLC		Ownership	98.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	81-0732275			MC Investor Holdings, LLC	..AZ.. N/A	WIS 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.. N/A	WIS 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.. N/A	WIS 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.. N/A	WIS 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.. N/A	WSLR Holdings LLC		Ownership	100.000	Western & Southern Mutual Holding Co	N		
0836	Western-Southern Group	00000	84-2984546			Nashville Hotel JV LLC	..TN.. N/A	WIS 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		

STATEMENT AS OF JUNE 30, 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 Loca-tion	Rela-tion-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(es)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	46-5030427			NE Emerson Edgewood, LLC		.IN.	.N/A.	The Lafayette Life Insurance Co	Ownership	60.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	27-1024113			North Braeswood Meritage Holdings LLC		.OH.	.N/A.	Western-Southern Life Assurance Co	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	02-0593144			North Pittsburg Hotel LLC		.PA.	.N/A.	WSALD NPH LLC	Ownership	37.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1427318			Northeast Cincinnati Hotel LLC		.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	25.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	45-2914674			NP Cranberry Hotel Holdings, LLC		.PA.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	46-5765100			Olathe Apt. Investor Holdings, LLC		.KS.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	47-1122741			One Kennedy Housing Investor Holdings, LLC		.CT.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	31-1338187			OTR Housing Associates LP		.OH.	.N/A.	The Western & Southern Life Insurance Co	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	46-1553387			Overland Apartments Investor Holdings, LLC		.KS.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	85-2026987			Park Boulevard Holdings, LLC		.FL.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-2515872			Patterson at First Investor Holdings, LLC		.OH.	.N/A.	Integrity Life Insurance Co	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-4322006			PCE LP		.GA.	.N/A.	The Western & Southern Life Insurance Co	Ownership	41.90	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	20-4322006			PCE LP		.GA.	.N/A.	Western-Southern Life Assurance Co	Ownership	22.340	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	47-3394236			Perimeter TC Investor Holdings		.GA.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-1659568			Pleasanton Hotel Investor Holdings LLC		.CA.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	26-3167828			Prairie Lakes Holdings, LLC		.IN.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	84-2464002			Prairie Path Apts. Inv. Holdings, LLC		.IL.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	41-3147951			Premium Residential Real Estate Fund II, LP		.NY.	.N/A.	The Western & Southern Life Insurance Co	Ownership	2.50	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	82-1507720			Price Willis Lodging Holdings, LLC		.SC.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	34-1998937			Queen City Square LLC		.OH.	.N/A.	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.	.N/A.	WS Real Estate Holdings LLC	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	46-4725907			Railroad Parkside Investor Holdings, LLC		.AL.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	84-3614873			Raleigh Hotel Holding Co., LLC		.NC.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	84-3851930			Rancho Presidio Land Partners, LLC		.CA.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	27-4266774			Randolph Tower Affordable Inv Fund LLC		.IL.	.N/A.	The Western & Southern Life Insurance Co	Ownership	99.990	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	82-2188516			Revel Investor Holdings, LLC		.CO.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	80-0246040			Ridgegate Commonwealth Apts LLC		.CO.	.N/A.	Ridgegate Holdings, LLC	Ownership	52.920	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	26-3526448			Ridgegate Holdings, LLC		.CO.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-0812652			River Hollow Investor Holdings, LLC		.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-1286981			Russell Bay Investor Holdings, LLC		.NV.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-2260159			San Tan Investor Holdings, LLC		.AZ.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	47-1617717			Settlers Ridge Robinson Investor Holdings, LLC		.PA.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	27-3564950			Seventh & Culvert Garage LLC		.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	26-1554676			Shelbourne Campus Properties LLC		.KY.	.N/A.	Shelbourne Holdings, LLC	Ownership	52.920	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	26-1944856			Shelbourne Holdings, LLC		.KY.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	45-4354663			Siena Investor Holding, LLC		.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership	69.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-2295656			Sixth and Saratoga NW, LLC		.KY.	.N/A.	WS Real Estate Holdings LLC	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	46-2930953			Skye Apts Investor Holdings, LLC		.MN.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	61-1328558			Skyport Hotel LLC		.KY.	.N/A.	The Western & Southern Life Insurance Co	Ownership	25.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	47-1553152			Sonterra Legacy Investor Holding, LLC		.OH.	.N/A.	2014 San Antonio Trust Agreement	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-2948287			South Kirkman Apt. Holdings, LLC		.FL.	.N/A.	WSLR Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	47-2306231			Southside Tunnel Apts. Investor Holdings, LLC		.PA.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	46-2922655			SP Charlotte Apts. Investor Holdings, LLC		.NC.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-1827381			Stony Investor Holdings, LLC		.VA.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	81-3538359			Stout Metro Housing Holdings LLC		.IN.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	26-2348581			Summerbrooke Holdings LLC		.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	26-4291356			Sundance Laftronera Holdings LLC		.TX.	.N/A.	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.	.N/A.	WSLR Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	65242			The Lafayette Life Insurance Co		.OH.	.N/A.	Western & Southern Financial Group, Inc.	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	70483			The Western & Southern Life Insurance Co		.OH.	.UDP.	Western & Southern Financial Group, Inc.	Ownership	100.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-2399724			Three Choopt AA Inv. Holdings, LLC		.VA.	.N/A.	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	
.0836	Western-Southern Group	.00000	83-3418626			Timacuan Apt. Holdings, LLC		.FL.	.N/A.	WSLR Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	N	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Rela-tion-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Per-centage	Ultimate Controlling Entity(es)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	31-1394672			Touchstone Advisors, Inc.	.OH.	.N/A.		IFS Financial Services, Inc.	Ownership.	100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	47-6046379			Touchstone Securities, Inc.	.NE.	.N/A.		IFS Financial Services, Inc.	Ownership.	100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	47-5098714			Trevi Apartment Holdings, LLC	.AZ.	.N/A.		WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-5542652			Tri-State Fund II Growth LP	.OH.	.N/A.		The Western & Southern Life Insurance Co.	Ownership.	29.840	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-5542652			Tri-State Fund II Growth LP	.OH.	.N/A.		Tri-State Ventures II, LLC	Ownership.	0.500	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1788429			Tri-State Growth Capital Fund LP	.OH.	.N/A.		The Western & Southern Life Insurance Co.	Ownership.	12.500	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1788429			Tri-State Growth Capital Fund LP	.OH.	.N/A.		Tri-State Ventures, LLC	Ownership.	0.630	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-5542563			Tri-State Ventures II, LLC	.OH.	.N/A.		Fort Washington Investment Advisors, Inc.	Ownership.	100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1788428			Tri-State Ventures, LLC	.OH.	.N/A.		Fort Washington Investment Advisors, Inc.	Ownership.	100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	84-2230033			TXFL NNN Office Inv. Holdings,LLC	.OH.	.N/A.		Integrity Life Insurance Co.	Ownership.	14.810	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	84-2230033			TXFL NNN Office Inv. Holdings,LLC	.OH.	.N/A.		National Integrity Life Insurance Co.	Ownership.	14.810	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	84-2230033			TXFL NNN Office Inv. Holdings,LLC	.OH.	.N/A.		The Lafayette Life Insurance Co.	Ownership.	29.630	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	84-2230033			TXFL NNN Office Inv. Holdings,LLC	.OH.	.N/A.		Western-Southern Life Assurance Co.	Ownership.	40.740	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1653922			Union Centre Hotel LLC	.OH.	.N/A.		The Western & Southern Life Insurance Co.	Ownership.	25.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	83-2679115			University Shades Inv. Holdings,LLC	.FL.	.N/A.		WSLR Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	81-4132070			Vernazza Housing Investor Holdings,LLC	.FL.	.N/A.		WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	82-2226959			View High Apts Investor Holdings, LLC	.MO.	.N/A.		WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	36-4107014			Vinings Trace	.OH.	.N/A.		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.	.N/A.		The Western & Southern Life Insurance Co.	Ownership.	25.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	82-1665321			W Apt. Investor Holdings, LLC	.NC.	.N/A.		WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-0846576			W&S Brokerage Services, Inc.	.OH.	.N/A.		Western-Southern Life Assurance Co.	Ownership.	100.00	Western & Southern Mutual Holding Co.	Y.	
.0836	Western-Southern Group	.00000	31-1334221			W&S Financial Group Distributors, Inc.	.OH.	.N/A.		Western-Southern Life Assurance Co.	Ownership.	100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	83-1744878			Warm Springs Apt. Holdings, LLC	.NV.	.N/A.		WSLR Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1413821			Western & Southern Agency, Inc.	.OH.	.N/A.		The Western & Southern Life Insurance Co.	Ownership.	100.00	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.	100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	06-1804434			Western & Southern Investment Holdings LLC	.OH.	.N/A.		The Western & Southern Life Insurance Co.	Ownership.	100.00	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.	100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	92622	31-1000236		Western-Southern Life Assurance Co.	.OH.	.IA.		The Western & Southern Life Insurance Co.	Ownership.	100.00	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1732344			Windsor Hotel LLC	.CT.	.N/A.		The Western & Southern Life Insurance Co.	Ownership.	25.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	81-4930979			WL Apartments Holdings, LLC	.OH.	.N/A.	2017 Houston Trust Agreement		Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1317879			Wright Exec Hotel LTD Partners	.OH.	.N/A.		The Western & Southern Life Insurance Co.	Ownership.	60.490	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	61-1182451			WS Airport Exchange GP LLC	.KY.	.N/A.		WS Real Estate Holdings LLC	Ownership.	74.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-2820067			WS CEH LLC	.OH.	.N/A.		WS Real Estate Holdings LLC	Ownership.	50.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	31-1303229			WS County Place GP LLC	.GA.	.N/A.		WS Real Estate Holdings LLC	Ownership.	90.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	61-0998084			WS Lookout JV LLC	.KY.	.N/A.		The Western & Southern Life Insurance Co.	Ownership.	50.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	06-1804432			WS Real Estate Holdings LLC	.OH.	.N/A.		The Western & Southern Life Insurance Co.	Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-1515960			WSA Commons LLC	.GA.	.N/A.		The Western & Southern Life Insurance Co.	Ownership.	50.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	33-1058916			WSALD NPH LLC	.PA.	.N/A.		WS Real Estate Holdings LLC	Ownership.	50.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-0360272			WSL Partners LP	.OH.	.N/A.		Fort Washington Capital Partners, LLC	Ownership.	0.500	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-0360272			WSL Partners LP	.OH.	.N/A.		The Western & Southern Life Insurance Co.	Ownership.	95.500	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-8843748			WSLR Birmingham	.AL.	.N/A.		WSLR Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-8843635			WSLR Cinti LLC	.OH.	.N/A.		WSLR Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-8843645			WSLR Columbus LLC	.OH.	.N/A.		WSLR Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-8843653			WSLR Dallas LLC	.TX.	.N/A.		WSLR Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-8843767			WSLR Hartford LLC	.CT.	.N/A.		WSLR Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-8843577			WSLR Holdings LLC	.OH.	.N/A.		The Western & Southern Life Insurance Co.	Ownership.	24.490	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-8843962			WSLR Skyport LLC	.KY.	.N/A.		WSLR Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	20-8843814			WSLR Union LLC	.OH.	.N/A.		WSLR Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co.	N.	
.0836	Western-Southern Group	.00000	26-3526711			YT Crossing Holdings, LLC	.TX.	.N/A.		WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co.	N.	

STATEMENT AS OF JUNE 30, 2021 OF THE Integrity Life Insurance Company

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

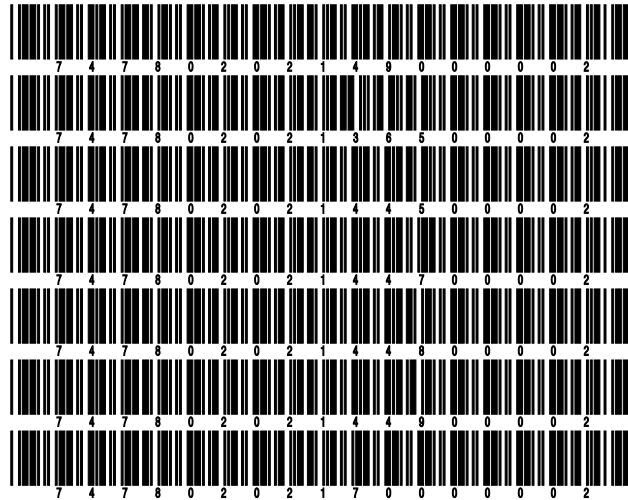
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required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

Explanation:

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

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]
2. Medicare Part D Coverage Supplement [Document Identifier 365]
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]
8. Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700]



STATEMENT AS OF JUNE 30, 2021 OF THE Integrity Life Insurance Company
OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Reserve Adjustment	(64,482)	(8,845)	(70,055)
2797. Summary of remaining write-ins for Line 27 from overflow page	(64,482)	(8,845)	(70,055)

SCHEDULE A - VERIFICATION

Real Estate

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

NONE**SCHEDULE B - VERIFICATION**

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	653,394,121	.668,295,405
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	.27,000,000	1,000,000
2.2 Additional investment made after acquisition	3,319,136	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	6,011,364	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)	677,701,893	.653,394,121
12. Total valuation allowance	677,701,893	.653,394,121
13. Subtotal (Line 11 plus Line 12)	677,701,893	.653,394,121
14. Deduct total nonadmitted amounts		0
15. Statement value at end of current period (Line 13 minus Line 14)	677,701,893	.653,394,121

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	326,147,932	.282,276,525
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	40,000,000
2.2 Additional investment made after acquisition	11,312,710	11,119,204
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	35	66
5. Unrealized valuation increase (decrease)	8,241,879	14,736,768
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	18,939,313	21,227,294
8. Deduct amortization of premium and depreciation	9,200	17,689
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other than temporary impairment recognized	6,952	.739,648
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	326,747,091	.326,147,932
12. Deduct total nonadmitted amounts	711,182	.711,182
13. Statement value at end of current period (Line 11 minus Line 12)	326,035,909	.325,436,750

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	6,199,087,383	.6,243,789,656
2. Cost of bonds and stocks acquired	691,897,010	1,071,748,997
3. Accrual of discount	3,271,281	5,316,370
4. Unrealized valuation increase (decrease) .....	.86,581,427	(40,750,626)
5. Total gain (loss) on disposals	16,625,027	.72,241,834
6. Deduct consideration for bonds and stocks disposed of	580,432,711	1,122,770,505
7. Deduct amortization of premium	12,591,114	22,197,828
8. Total foreign exchange change in book/adjusted carrying value .....	.296,371	0
9. Deduct current year's other than temporary impairment recognized .....		.10,114,873
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	2,994,136	1,824,358
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7+8-9+10) .....	.6,407,728,810	.6,199,087,383
12. Deduct total nonadmitted amounts		0
13. Statement value at end of current period (Line 11 minus Line 12)	6,407,728,810	.6,199,087,383

STATEMENT AS OF JUNE 30, 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)	2,909,573,350	229,842,463	318,820,925	92,189,908	2,909,573,350	2,912,784,796		3,096,314,569
2. NAIC 2 (a)	2,082,397,102	801,798,368	716,508,633	(96,236,428)	2,082,397,102	2,071,450,409		1,942,795,442
3. NAIC 3 (a)	298,590,459	34,397,846	26,605,454	1,600,553	298,590,459	307,983,404		276,997,073
4. NAIC 4 (a)	123,397,984	1,057,062	16,084,796	(2,257,659)	123,397,984	106,112,591		122,337,718
5. NAIC 5 (a)	5,453,153	332,100	3,261,351	(364,811)	5,453,153	2,159,091		8,975,286
6. NAIC 6 (a)	650,100	0	1,757	781,595	650,100	1,429,938		962,505
7. Total Bonds	5,420,062,148	1,067,427,839	1,081,282,916	(4,286,842)	5,420,062,148	5,401,920,229	0	5,448,382,593
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0		
9. NAIC 2	20,435,861	0	2,439,052	0	20,435,861	17,996,809		22,901,476
10. NAIC 3	244,300	0	0	0	244,300	244,300		244,300
11. NAIC 4	0	0	0	0	0	0		
12. NAIC 5	0	0	0	0	0	0		
13. NAIC 6	0	0	0	0	0	0		
14. Total Preferred Stock	20,680,161	0	2,439,052	0	20,680,161	18,241,109	0	23,145,776
15. Total Bonds and Preferred Stock	5,440,742,309	1,067,427,839	1,083,721,968	(4,286,842)	5,440,742,309	5,420,161,338	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 \$128,147,120 ; NAIC 2 \$0 ; NAIC 3 \$0 NAIC 4 \$0 ; NAIC 5 \$0 ; NAIC 6 \$0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	54,520,039	XXX	54,520,039	0	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	18,174,851	5,061,867
2. Cost of short-term investments acquired	54,520,039	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	18,184,722	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)	54,520,039	18,174,851
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	54,520,039	18,174,851

STATEMENT AS OF JUNE 30, 2021 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	69,536,592
2. Cost Paid/(Consideration Received) on additions	14,667,118
3. Unrealized Valuation increase/(decrease)	21,165,869
4. SSAP No. 108 adjustments	0
5. Total gain (loss) on termination recognized	4,592,828
6. Considerations received/(paid) on terminations	19,954,200
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)	90,008,207
11. Deduct nonadmitted assets	0
12. Statement value at end of current period (Line 10 minus Line 11)	90,008,207

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)	(544,187)
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	153,179
3.14 Section 1, Column 18, prior year	(509,172) 662,351 662,351
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	153,179
3.24 Section 1, Column 19, prior year plus	(509,172)
3.25 SSAP No. 108 adjustments	662,351 662,351
3.3 Subtotal (Line 3.1 minus Line 3.2)	0
4.1 Cumulative variation margin on terminated contracts during the year	(3,339,246)
4.2 Less:	
4.21 Amount used to adjust basis of hedged item	
4.22 Amount recognized	(3,339,246)
4.23 SSAP No. 108 adjustments	(3,339,246)
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)	1,552,798
7. Deduct total nonadmitted amounts	
8. Statement value at end of current period (Line 6 minus Line 7)	1,552,798

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

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

STATEMENT AS OF JUNE 30, 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.....	.....90,008,183
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	.....1,552,798
3. Total (Line 1 plus Line 2).....	.....91,560,981
4. Part D, Section 1, Column 6 .....	.....132,110,871
5. Part D, Section 1, Column 7 .....	.....(40,549,890)
6. Total (Line 3 minus Line 4 minus Line 5).....	.....0

Fair Value Check

7. Part A, Section 1, Column 16 .....	.....90,008,183
8. Part B, Section 1, Column 13 .....	.....0
9. Total (Line 7 plus Line 8).....	.....90,008,183
10. Part D, Section 1, Column 9 .....	.....130,558,073
11. Part D, Section 1, Column 10 .....	.....(40,549,890)
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 .....	.....1,552,797
15. Part D, Section 1, Column 12 .....	.....1,552,797
16. Total (Line 13 plus Line 14 minus Line 15).....	.....0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	211,187,163	246,463,257
2. Cost of cash equivalents acquired	2,506,896,442	4,647,067,689
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	19,223	65,702
6. Deduct consideration received on disposals	2,628,233,502	4,682,409,485
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	89,869,326	211,187,163
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	89,869,326	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 JUNE 30, 2021 OF THE Integrity Life Insurance Company

SCHEDULE B - PART 2

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

Showing All Mortgages Loans REQUESTED AND ADDITIONS MADE During the Current Quarter								
1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
0009077	Noblesville	IN		09/10/2019	5.250	0	420,830	41,700,0
0009083	Roseville	CA		06/01/2021	3.710	13,000,000	0	25,320,0
0599999. Mortgages in good standing - Commercial mortgages-all other						13,000,000	420,830	67,020,0
0899999. Total Mortgages in good standing						13,000,000	420,830	67,020,0
1699999. Total - Restructured Mortgages						0	0	
2499999. Total - Mortgages with overdue interest over 90 days						0	0	
3299999. Total - Mortgages in the process of foreclosure						0	0	
3399999 - Totals						13,000,000	420,830	67,020,0

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					Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value				
	Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion					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
0009044	Springville	UT			04/05/2006		2,445,004	0	0	0	0	0	0	43,544	0	0	0
0009047	Ocala	FL			10/19/2007		986,425	0	0	0	0	0	0	165,663	0	0	0
0009050	Houston	TX			09/28/2011		5,269,397	0	0	0	0	0	0	92,136	0	0	0
0009052	Brentwood	TN			07/17/2014		6,889,005	0	0	0	0	0	0	160,813	0	0	0
0009053	Frankfort	KY			12/12/2014		14,334,089	0	0	0	0	0	0	283,843	0	0	0
0009054	Eldersburg	MD			12/18/2014		24,370,122	0	0	0	0	0	0	168,223	0	0	0
0009055	Charlottesville	VA			10/06/2015		13,979,826	0	0	0	0	0	0	111,329	0	0	0
0009056	Blacksburg	VA			10/06/2015		6,075,464	0	0	0	0	0	0	73,097	0	0	0
0009058	Westfield	IN			11/03/2015		23,218,487	0	0	0	0	0	0	121,266	0	0	0
0009059	Cincinnati	OH			11/12/2015		22,997,234	0	0	0	0	0	0	131,042	0	0	0
0009060	Vineyard	UT			12/07/2015		29,716,064	0	0	0	0	0	0	157,872	0	0	0
0009061	Westminster	CO			08/01/2016		34,603,177	0	0	0	0	0	0	160,318	0	0	0
0009062	Humble	TX			08/03/2016		20,681,994	0	0	0	0	0	0	111,123	0	0	0
0009063	Charleston	SC			10/14/2016		24,282,100	0	0	0	0	0	0	71,360	0	0	0
0009064	Columbus	OH			10/31/2016		36,801,813	0	0	0	0	0	0	167,343	0	0	0
0009065	Washington	DC			11/04/2016		31,975,701	0	0	0	0	0	0	44,764	0	0	0
0009066	Westfield	IN			11/22/2016		9,878,947	0	0	0	0	0	0	45,662	0	0	0
0009067	Silver Spring	MD			01/03/2017		18,490,477	0	0	0	0	0	0	135,358	0	0	0
0009068	Dayton	OH			02/17/2017		10,583,982	0	0	0	0	0	0	47,856	0	0	0
0009069	Las Vegas	NV			04/07/2017		13,042,854	0	0	0	0	0	0	59,064	0	0	0
0009070	Louisville	KY			04/20/2017		35,619,152	0	0	0	0	0	0	147,482	0	0	0
0009071	Naples	FL			08/07/2017		30,667,478	0	0	0	0	0	0	153,671	0	0	0
0009072	Colombus	OH			10/25/2017		42,703,492	0	0	0	0	0	0	191,588	0	0	0

STATEMENT AS OF JUNE 30, 2021 OF THE Integrity Life Insurance Company

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consider- ation	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
0009074	EL Paso	TX .....		.06/13/2018		6,612,960	0	0	0	0	0	0	0	0	49,862	0	0
0009078	Louisville	KY .....		.09/19/2019		4,951,231	0	0	0	0	0	0	0	0	18,945	0	0
0009079	Breckenridge	CO .....		.12/19/2019		25,238,253	0	0	0	0	0	0	0	0	238,253	0	0
0009081	Dayton	OH .....		.11/04/2020		998,524	0	0	0	0	0	0	0	0	4,515	0	0
0299999. Mortgages with partial repayments						497,413,252	0	0	0	0	0	0	0	0	3,155,992	0	0
0599999 - Totals						497,413,252	0	0	0	0	0	0	0	0	3,155,992	0	0

STATEMENT AS OF JUNE 30, 2021 OF THE Integrity Life Insurance Company

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
	THL Credit DIRECT LENDING FUND III LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND III LLC	1.F	10/24/2016		0	20,679	0	1,902,832	4.680
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated								0	20,679	0	1,902,832	XXX
Audax Direct Lending Solutions D		WILMINGTON	DE	Audax Direct Lending Solutions D		10/24/2018	.2	0	2,603,257	0	0	2.640
AUDAX MEZZANINE IV		WILMINGTON	DE	AUDAX MEZZANINE IV		09/30/2016	.2	0	554,760	0	5,158,658	2.160
Benefit Street Partners Debt Fund IV LP		WILMINGTON	DE	Benefit Street Partners Debt Fund IV LP		01/24/2017		0	1,751,975	0	2,772,326	1.160
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								0	4,909,993	0	7,930,984	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	11,778	0	218,819	1.000
1999999. Joint Venture Interests - Common Stock - Unaffiliated								0	11,778	0	218,819	XXX
575767-AM-0	MASS MUTUAL LIFE INS CO MASSACHUSETTS MUT 5.077% Due 2/15/2069 FA15			MASS MUTUAL LIFE INS CO MASSACHUSETTS MUT 5.077% Due 2/15/2069 FA15	1.	05/21/2021		0	5,000,000	0	0	
2799999. Surplus Debentures, etc - Unaffiliated								0	5,000,000	0	0	XXX
4899999. Total - Unaffiliated								0	9,942,450	0	10,052,635	XXX
4999999. Total - Affiliated								0	0	0	0	XXX
5099999 - Totals								0	9,942,450	0	10,052,635	XXX

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	9 Unrealized Valuation Increase (De- crease)	Change in Book/Adjusted Carrying Value					15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	17 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	18 Total Foreign Exchange Gain (Loss) on Disposal	19 Total Realized Gain (Loss) on Disposal	20 Invest- ment Income	
		3 City	4 State						10 Current Year's Other Than Temporary Impair- ment Recog- nized	11 Capital- ized Deferred Interest and Other	12 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	13 Total Foreign Exchange Change in Book/ Adjusted Carrying Value								
	THL Credit DIRECT LENDING FUND III LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND III LLC	10/24/2016	04/15/2021	714,508	.0	.0	.0	.0	.0	.0	714,508	.714,508	0	.0	.0	.0	
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							714,508	0	0	0	0	0	0	714,508	714,508	0	0	0	0	
Ares Capital Europe II		CAYMAN ISLANDS	CYM	Ares Capital Europe II	03/27/2013	05/27/2021	1,416,238	.0	.0	.0	.0	.0	.0	1,416,238	1,416,238	0	0	0	369,527	
Audax Direct Lending Solutions D		WILMINGTON	DE	Audax Direct Lending Solutions D	10/24/2018	04/29/2021	639,715	.0	.0	.0	.0	.0	.0	639,715	639,715	0	0	0	339,879	
AUDAX MEZZANINE IV		WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	04/08/2021	1,057,801	.0	.0	.0	.0	.0	.0	1,057,801	1,057,801	0	0	0	400,464	
Benefit Street Partners Debt Fund IV LP		WILMINGTON	DE	Benefit Street Partners Debt Fund IV LP	01/24/2017	05/11/2021	283,305	.0	.0	.0	.0	.0	.0	283,305	283,305	0	0	0	0	
Goldman Sachs LP LP		New York	NY	Goldman Sachs LP LP	07/18/2016	04/29/2021	2,398,898	.0	.0	.0	.0	.0	.0	2,398,898	2,398,898	0	0	0	1,678,325	
Maranon Sr Credit Strategies		CHICAGO	IL	Maranon Sr Credit Strategies	09/21/2017	04/30/2021	.58,085	.0	.0	.0	.0	.0	.0	.58,085	.58,085	0	0	0	159,801	
TCW Direct Lending LLC		LOS ANGELES	CA	TCW Direct Lending LLC	03/31/2015	06/28/2021	744,983	.0	.0	.0	.0	.0	.0	744,983	.744,983	0	0	0	0	
WATERFALL EDEN FUND LP		WATERFALL EDEN FUND LP	NY	WATERFALL EDEN FUND LP	06/08/2016	05/12/2021	2,346,013	.0	.0	.0	.0	.0	.0	2,346,013	2,346,013	0	0	0	0	
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							8,945,038	0	0	0	0	0	0	8,945,038	8,945,038	0	0	0	2,947,997	
NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP		NEW YORK	NY	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	01/05/2012	04/26/2021	739,101	.0	.0	.0	.0	.0	.0	739,101	.739,101	0	0	0	0	
1999999. Joint Venture Interests - Common Stock - Unaffiliated							739,101	0	0	0	0	0	0	0	739,101	739,101	0	0	0	0
00000-00-0	Patterson @ First Inv. Holdings, LLC	Dayton	OH	PARTIAL CAPITAL REPAYMENT	07/27/2016	05/04/2021								.81,242	.81,242				0	

STATEMENT AS OF JUNE 30, 2021 OF THE Integrity Life Insurance Company

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Change in Book/Adjusted Carrying Value					15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Consid- eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income
		3 City	4 State					9 Unrealized Valuation Increase (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Tempor- ary Impair- ment Recog- nized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value					
2299999. Joint Venture Interests - Real Estate - Affiliated							0	0	0	0	0	0	81,242	81,242	0	0	0	0
4899999. Total - Unaffiliated							10,398,647	0	0	0	0	0	10,398,647	10,398,647	0	0	0	2,947,997
4999999. Total - Affiliated							0	0	0	0	0	0	81,242	81,242	0	0	0	0
5099999 - Totals							10,398,647	0	0	0	0	0	10,479,889	10,479,889	0	0	0	2,947,997

STATEMENT AS OF JUNE 30, 2021 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7	8	9	10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol
36230U-YL-7	G2 G2 759715 4.700% 10/20/61		.06/01/2021	Interest Capitalization	154		.154	.0	1.A
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		.06/01/2021	Interest Capitalization	463		.463	.0	1.A
90376P-DK-4	INT DEV FIN CORP AGENCY DEBENTURES 0.038% 07/05/38		.06/29/2021	JANNEY MONTGOMERY SCOTT NINC	1,500,000		1,500,000	.0	1.A
912810-SQ-2	U S TREASURY 1.125% 08/15/40		.06/30/2021	BANK OF AMERICA SEC	861,098		1,000,000	.227	1.A
912810-SS-8	U S TREASURY 1.625% 11/15/50		.05/07/2021	Various	1,878,924		2,158,000	.171	1.A
912810-SU-3	U S TREASURY 1.875% 02/15/51		.06/22/2021	Various	2,508,597		2,770,000	.427	1.A
91282C-CB-5	US TREASURY N/B 1.625% 05/15/31		.06/17/2021	GOLDMAN SACHS	1,342,006		1,328,000	.170	1.A FE
91282C-CD-1	US TREASURY N/B 0.125% 05/31/23		.06/30/2021	Various	6,086,841		6,100,000	.537	1.A FE
91282C-CF-6	US TREASURY N/B 0.750% 05/31/26		.06/21/2021	GOLDMAN SACHS	7,947,058		8,000,000	.3504	1.A FE
0599999. Subtotal - Bonds - U.S. Governments					22,125,141		22,856,617	41,976	XXX
03846J-AC-4	ARAB REPUBLIC OF EGYPT SOVEREIGN 7.500% 02/16/61	D.	.04/21/2021	MORGAN STANLEY FIXED INC	573,000		.600,000	.8,375	4.B FE
195325-DZ-5	COLOMBIA, REPUBLIC OF SOVEREIGN 3.250% 04/22/32	D.	.05/03/2021	JEFFERIES & CO	483,375		.500,000	.587	2.C FE
718286-CA-3	REPUBLIC OF PHILIPPINES SOVEREIGN 3.700% 03/01/41	D.	.05/13/2021	MORGAN STANLEY FIXED INC	10,475,000		10,000,000	.78,111	2.B FE
1099999. Subtotal - Bonds - All Other Governments					11,531,375		11,100,000	87,073	XXX
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		.06/01/2021	Interest Capitalization	.68,435		.68,435	.0	1.A
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		.06/01/2021	Interest Capitalization	.71,492		.71,492	.0	1.A
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		.06/01/2021	Interest Capitalization	.22,612		.22,612	.0	1.A
3136AU-Q9-5	FNR 2016-98 BZ 4.000% 01/25/57		.06/01/2021	Interest Capitalization	.95,114		.95,114	.0	1.A
3137BB-BB-2	FHR FHR 4337 YZ 3.500% 05/15/54		.06/01/2021	Interest Capitalization	.33,428		.33,428	.0	1.A
3137BS-P9-8	FHMS K058 X1 1.051% 08/25/26		.04/12/2021	BREAN CAPITAL LLC	.514,777		.0	.4,191	1.A FE
62630W-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING HOME 0.300% 09/01/30		.04/07/2021	BARCLAYS	2,000,000		2,000,000	.138	1.F FE
62630W-FV-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL 0.300% 04/15/26		.04/21/2021	BARCLAYS	.700,000		.700,000	.0	1.F FE
62630W-FX-0	TXBL MUNI FUNDING TRUST VARIOU GENERAL 0.140% 05/01/41		.04/21/2021	BARCLAYS	1,000,000		1,000,000	.0	1.F FE
62630W-HA-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL 0.300% 04/01/52		.06/17/2021	BARCLAYS	1,600,000		1,600,000	.0	1.F FE
3199999. Subtotal - Bonds - U.S. Special Revenues					6,105,858		5,591,081	4,329	XXX
00091J-AA-6	AB Issuer LLC 20211 2021-1 A2 3.734% 07/30/51		.05/05/2021	BANK of AMERICA SEC	17,120,000		17,120,000	.0	2.C FE
00914A-AN-2	AIR LEASE CORP 0.469% 12/15/22		.05/27/2021	WELLS FARGO	12,800,000		12,800,000	.0	2.B FE
054970-AL-2	BFLD 2019-DPL0 D 1.913% 10/15/34		.04/20/2021	J P MORGAN SEC	.446,600		.448,000	.146	1.D FM
0555AB-AJ-3	BFLD Trust 2021FPM 2021-PM C 3.582% 06/15/38		.06/08/2021	BARCLAYS	1,000,000		1,000,000	.0	1.G FE
06051G-JT-7	BANK OF AMERICA CORP 2.687% 04/22/32		.04/20/2021	BANK of AMERICA SEC	1,301,123		1,286,000	.0	1.F FE
08162Y-AP-9	BENCHMARK Mortga2019514 2019-B14 AS 3.352% 12/15/62		.05/26/2021	MESTROW FINANCIAL	.5,442,188		.5,000,000	.12,568	1.D MM
12592B-AM-6	CNH INDUSTRIAL CAPITAL L 1.450% 07/15/26		.05/17/2021	WELLS FARGO	2,240,117		.2,258,000	.0	2.C FE
126650-CN-8	CVS CORP 5.125% 07/20/45		.05/13/2021	US BANCORP	.567,710		.462,000	.7,695	2.B FE
143905-AP-2	CARRIAGE SERVICES INC 4.250% 05/15/29		.04/29/2021	BANK of AMERICA SEC	.360,000		.360,000	.0	4.B FE
172967-MX-6	CITIGROUP 0.981% 05/01/25		.04/27/2021	CITIGROUP GLOBAL MKTS	1,802,000		1,802,000	.0	1.G FE
17324D-BA-1	CGMT 2015-P1 XA 0.859% 09/15/48		.04/21/2021	WELLS FARGO	.925,663		.0	.17,339	1.A FE
17326D-AM-4	Citigroup Commer2017P8 tgage SER(CL 3.000% 09/15/50		.05/26/2021	BREAN CAPITAL LLC	.911,875		.1,000,000	.2,250	4.B FM
18064P-AB-5	CALRIV SCI HLD CORP 4.875% 06/30/29		.06/15/2021	Various	.332,100		.328,000	.0	5.A FE
20030N-CX-5	COMCAST CORP 4.000% 03/01/48		.05/10/2021	BARCLAYS	.519,546		.458,000	.3,613	1.G FE
34417M-AB-3	FOCUS 2017-1A A211 5.093% 04/30/47		.05/10/2021	Various	.697,620		.672,000	.1,093	2.B FE
34417R-AA-4	Focus Brands Fun20171A 2017-1A A21B 3.857% 04/30/47		.05/07/2021	J P MORGAN SEC	.306,278		.304,706	.359	2.B FE
38141G-YB-4	GOLDMAN SACHS GROUP INC 2.615% 04/22/32		.04/20/2021	GOLDMAN SACHS	2,152,968		2,140,000	.0	1.F FE
41242*-BZ-4	HARDWOOD FUNDING PRIVATE PLACEMENT 2.370% 06/07/28		.05/26/2021	PRIVATE PLACEMENT	1,000,000		1,000,000	.0	1.G Z
41242*-CA-8	HARDWOOD FUNDING PRIVATE PLACEMENT 2.830% 06/07/31		.05/26/2021	PRIVATE PLACEMENT	1,000,000		1,000,000	.0	1.G Z
44107T-AW-6	HOTEL HOTELS RESORTS LP 4.500% 02/01/26		.06/17/2021	Various	13,167,081		.11,978,000	.197,458	2.C FE
47760Q-AB-9	JIMMY 2017-1A A211 4.846% 07/30/47		.05/21/2021	BARCLAYS	.1,033,153		.965,000	.3,247	2.B FE
483007-AL-4	KAISER ALUMINUM CORP 4.500% 06/01/31		.05/12/2021	Various	12,567,250		.12,533,000	.0	3.B FE
536797-AG-8	LITHIA MOTORS INC-CL A 3.875% 06/01/29		.05/19/2021	J P MORGAN SEC HI-YIELD	.329,000		.329,000	.0	3.B FE
55354G-AH-3	MSCI INC 4.000% 11/15/29		.06/16/2021	Various	.330,881		.316,000	.1,050	3.A FE
55354G-AK-6	MSCI INC 3.625% 09/01/30		.06/07/2021	Various	.127,890		.126,000	.1,239	3.A FE
59001A-BD-3	MERITAGE CORPORATION 3.875% 04/15/29		.05/24/2021	MORGAN STANLEY HI-YLD	.588,355		.564,000	.2,445	3.A FE
595017-AZ-2	MICROCHIP TECHNOLOGY INC 0.983% 09/01/24		.05/18/2021	Various	.2,152,046		.2,150,000	.0	2.C FE
61772B-AC-7	MORGAN STANLEY 3.217% 04/22/42		.04/19/2021	MORGAN STANLEY FIXED INC	5,000,000		5,000,000	.0	1.F FE
62912X-AC-8	NGPL PIPE LLC 7.768% 12/15/37		.04/06/2021	J P MORGAN SEC	.327,255		.244,000	.5,949	2.C FE
64110L-AV-8	NETFLIX INC 4.875% 06/15/30		.05/10/2021	Various	.2,122,594		.1,819,000	.33,749	3.A FE
651290-AR-9	NEWFIELD EXPLORATION CO 5.375% 01/01/26		.04/21/2021	BARCLAYS	.1,844,779		.1,653,000	.26,730	3.A FE

STATEMENT AS OF JUNE 30, 2021 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7	8	9	10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol
7433SF-AB-5	Progress Residen2021SFR5t 2021-SFR5 B 1.658% 07/17/38		.06/10/2021	GOLDMAN SACHS	9,499,756				1.C FE
7433SF-AC-3	Progress Residen2021SFR5t 2021-SFR5 C 1.808% 07/17/38		.06/10/2021	GOLDMAN SACHS	1,593,931				1.D FE
76174L-AA-1	REYNOLDS GRP ISS/REYNOLD 4.000% 10/15/27		.06/17/2021	Various	316,062				4.A FE
808513-BR-5	SCHWAB CORP 1.150% 05/13/26		.05/11/2021	CREDIT SUISSE FIRST BOSTON	2,603,945				1.F FE
842400-HE-6	SOUTHERN CAL EDISON 0.360% 06/13/22		.06/09/2021	CITIGROUP GLOBAL MKTS	2,700,000				1.G FE
87264A-BB-0	T-MOBILE USA INC 3.500% 04/15/25		.05/18/2021	Tax Free Exchange	5,222,855				2.C FE
87264A-BF-1	T-MOBILE USA INC 3.875% 04/15/30		.05/18/2021	Tax Free Exchange	2,618,112				2.C FE
89177W-AE-9	TPMT 2019-MH1 B1 3.750% 11/25/58		.04/28/2021	BMO CAPITAL MARKETS CORP	864,277				3.B FE
89178B-AC-8	TPMT 2019-4 M1 3.500% 10/25/59		.06/10/2021	BARCLAYS	16,384,219				1.D FM
92343V-FW-9	VERIZON COMMUNICATIONS 2.987% 10/30/56		.04/27/2021	Tax Free Exchange	2,369,739				2.A FE
957638-AD-1	WESTERN ALLIANCE BANCORP 3.000% 06/15/31		.06/03/2021	PIPER JAFFRAY	10,000,000				2.B FE
70137W-AG-3	PARKLAND CORP/CANADA 4.500% 10/01/29	A.	.05/21/2021	JEFFERIES & CO	284,900				3.B FE
00037L-AG-5	ABBSL 2021-2A C 2.290% 04/15/34	D.	.04/01/2021	J P MORGAN SEC	500,000				1.F FE
00037L-AJ-9	ABBSL 2021-2A D 3.540% 04/15/34	D.	.04/01/2021	J P MORGAN SEC	500,000				2.C FE
05875J-AN-9	BALLY 2019-1A BR 2.090% 10/15/32	D.	.06/09/2021	CITIGROUP GLOBAL MKTS	750,000				1.F Z
066716-AB-7	BNI CEN TUNISIA INT BOND SOVEREIGN 8.250% 09/19/27	D.	.05/20/2021	BANK OF AMERICA SEC	168,000				2.607 4.C FE
071340-AI-1	Battalion CLO LT202018A 2020-18A C 3.040% 10/15/32	D.	.05/26/2021	ROBERT W. BAIRD	1,006,100				1.F FE
151290-BZ-5	CEMEX SAB-SPONS ADR 3.875% 07/11/31	D.	.04/20/2021	MORGAN STANLEY FIXED INC	766,535				8,288 3.C FE
232806-A#-6	INFINEON TECH PP 3.100% 06/16/31	C.	.06/03/2021	PRIVATE PLACEMENT	7,000,000				2.C FE
268317-AV-6	ELECTRICITE DE FRANCE 4.875% 09/21/38	D.	.06/02/2021	STIFEL NICHOLAS	2,263,972				19,359 1.G FE
46137N-AC-2	INVERSIONES LATAM POWER 5.125% 06/15/33	D.	.06/14/2021	Various	10,004,850				569 3.A FE
606822-AL-8	MITSUBISHI UFJ FINL-SPON ADR 2.998% 02/22/22	D.	.06/30/2021	TD SECURITIES	10,688,895				111,925 1.G FE
68560E-AB-4	ORBIA ADVANCE CORP SAB 2.875% 05/11/31	D.	.05/06/2021	CITIGROUP GLOBAL MKTS	4,940,800				2.C FE
69290L-AG-2	PFP 2021-7 C 1.732% 04/14/38	D.	.04/20/2021	GOLDMAN SACHS	1,120,781				276 1.G FE
86964W-AK-8	SUZANO AUSTRIA GMBH 3.125% 01/15/32	D.	.06/28/2021	SEAPORT GROUP LLC	1,985,540				0 2.C FE
94876Q-AA-4	WEIR GROUP PLC (THE) 2.200% 05/13/26	D.	.05/06/2021	Various	2,206,536				0 3.A FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)									
29273V-AM-2	ENERGY TRANSFER EQUITY LP 7.125% 05/15/30		.04/05/2021	Tax Free Exchange	188,875,877				488,655 XXX
976657-AH-9	WISCONSIN ENERGY CORP 2.268% 05/15/67		.04/19/2021	BNP SECURITIES	2,000,000				55,417 3.B FE
4899999. Subtotal - Bonds - Hybrid Securities									
83999997	Total - Bonds - Part 3				229,375				2,250,000 56,442 XXX
83999998	Total - Bonds - Part 5				XXX				XXX
83999999	Total - Bonds				230,867,626				225,427,404 678,475 XXX
89999997	Total - Preferred Stocks - Part 3				0				0 XXX
89999998	Total - Preferred Stocks - Part 5				XXX				XXX
89999999	Total - Preferred Stocks				0				0 XXX
053015-10-3	AUTOMATIC DATA PROCESSING INC		.06/28/2021	INSTINET	4,146,000				814,602 0
12685J-10-5	CABLE ONE INC		.06/14/2021	INSTINET	412,000				744,111 0
165167-73-5	CHESAPEAKE ENERGY COMMON		.04/01/2021	Taxable Exchange	1,144,000				48,963 0
316773-10-0	FIFTH THIRD BANCORP		.06/07/2021	S. G. COWEN SECURITIES CORP	1,098,380,000				42,172,718 0
35137L-10-5	FOX CORP		.05/28/2021	INSTINET	15,496,000				580,263 0
40412C-10-1	HCA HOLDINGS INC		.06/28/2021	INSTINET	9,690,000				2,003,576 0
539830-10-9	LOCKHEED MARTIN		.06/28/2021	INSTINET	1,717,000				653,023 0
589584-10-1	MERIDIAN BIOSCIENCE INC		.04/20/2021	VIRTU FINANCIAL	221,434,000				5,091,949 0
64110D-10-4	NETAPP INC		.05/11/2021	STIFEL NICHOLAS	10,121,000				779,845 0
68389X-10-5	ORACLE CORP		.04/30/2021	INSTINET	6,652,000				503,849 0
68622V-10-6	ORGANON & CO-W/I COMMON		.06/03/2021	Spin Off	5,256,400				154,558 0
704326-10-7	PAYCHEX INC		.06/28/2021	INSTINET	12,872,000				1,315,541 0
70450Y-10-3	PAYPAL HOLDINGS INC		.05/11/2021	STIFEL NICHOLAS	3,141,000				777,890 0
718172-10-9	PHILIP MORRIS INTERNAT-W/I		.06/28/2021	INSTINET	3,876,000				383,200 0
75513E-10-1	RAYTHEON CO RAYTHEON		.06/28/2021	INSTINET	6,880,000				585,035 0
79466L-30-2	SALESFORCE.COM INC		.05/11/2021	STIFEL NICHOLAS	3,623,000				779,134 0
87612E-10-6	TARGET CORP		.04/30/2021	INSTINET	2,409,000				500,824 0
880770-10-2	TERADYNE INC		.05/11/2021	STIFEL NICHOLAS	6,501,000				779,249 0

STATEMENT AS OF JUNE 30, 2021 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol
88579Y-10-1	3M CO. ....		.05/28/2021	INSTINET	2,775.000	565,653		0	
918204-10-8	VF CORP .....		.05/28/2021	INSTINET	15,543.000	1,287,294		0	
963320-10-6	WHIRLPOOL CORP .....		.04/30/2021	INSTINET	1,786.000	.422,406		0	
000000-00-0	HARBOUR ENERGY PLC COMMON	B.	.06/25/2021	Tax Free Exchange	124,724.000	.773,289		0	
G4289T-10-3	HARBOUR ENERGY PLC COMMON	B.	.05/07/2021	Taxable Exchange	2,494,496.000	.773,294		0	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						62,490,266	XXX	0	XXX
31337#-10-5	FHLB CINCINNATI .....		.04/28/2021	FHLB	5,680.000	.568,000		0	
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						568,000	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						63,058,266	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						63,058,266	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						63,058,266	XXX	0	XXX
9999999 - Totals						293,925,892	XXX	678,475	XXX

STATEMENT AS OF JUNE 30, 2021 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	For- eign	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consid- eration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	10 Unrealized Valuation Increase/ (Decrease)	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifer and SVO Adminis- trative Symbol				
											11	12	13	14	15 Total Foreign Change in Book/ Adjusted Carrying Value (11 + 12 - 13)											
.36176F-2C-1	G2 G2 765171 4.700% 12/20/61		06/01/2021	Paydown		.108	.108	.118	0	(10)	0	(10)	0	0	.108	0	0	0	0	0	0	0	06/01/2032	1.A		
.36194S-PD-4	GN GN AU4920 3.020% 09/15/41		06/01/2021	Paydown		.75,043	.75,043	.76,393	0	(1,270)	0	(1,270)	0	0	.75,043	0	0	0	0	0	0	0	09/15/2041	1.A		
.36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		04/01/2021	Paydown		.6,728	.6,728	.6,868	.6,731	0	(3)	0	(3)	0	0	.6,728	0	0	0	0	0	0	0	11/20/2060	1.A	
.38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.690% 02/16/44		06/01/2021	Paydown		.3,046	.3,046	.2,940	.3,236	0	(190)	0	(190)	0	0	.3,046	0	0	0	0	0	0	0	02/16/2044	1.A	
.38373Y-UK-8	GNMA - CM 2003-5 Z 6.298% 11/16/42		06/01/2021	Paydown		1,002	1,002	.962	1,002	0	0	0	0	0	1,002	0	0	0	0	0	0	0	0	11/16/2042	1.A	
.38376G-P3-8	GNR 2011-53 B 3.905% 05/16/51		06/01/2021	Paydown		4,741	4,741	.5,287	4,868	0	(127)	0	(127)	0	0	4,741	0	0	0	0	0	0	0	05/16/2051	1.A	
.38377T-VE-8	GNR 2011-21 PV 4.500% 08/20/26		06/01/2021	Paydown		128,502	128,502	.134,024	.128,504	0	(2)	0	(2)	0	0	128,502	0	0	0	0	0	0	0	08/20/2026	1.A	
.38378K-D0-9	GNR 2013-46 10 0.928% 08/16/42		06/01/2021	Paydown		0	0	.179,906	.38,436	0	(38,436)	0	(38,436)	0	0	0	0	0	0	0	0	0	0	34,982	08/16/2042	1.A
.38379U-CX-0	GNR 2016-2 10 0.739% 04/16/57		06/01/2021	Paydown		0	0	.280,866	.174,188	0	(174,188)	0	(174,188)	0	0	0	0	0	0	0	0	0	0	50,959	04/16/2057	1.A
.38379U-Q2-5	GNR 2016-140 10 0.800% 05/16/58		06/01/2021	Paydown		0	0	.443,637	.402,005	0	(402,005)	0	(402,005)	0	0	0	0	0	0	0	0	0	0	78,641	05/16/2058	1.A
.38379U-JJ-5	GNR 2016-72 10 0.842% 12/16/55		06/01/2021	Paydown		0	0	.171,595	.73,276	0	(73,276)	0	(73,276)	0	0	0	0	0	0	0	0	0	0	23,958	12/16/2055	1.A
.38379U-VS-2	GNR 2016-85 10 1.021% 03/16/57		06/01/2021	Paydown		0	0	.181,602	.139,276	0	(139,276)	0	(139,276)	0	0	0	0	0	0	0	0	0	0	38,359	03/16/2057	1.A
.38379U-XP-6	GNR 2016-98 10 0.859% 05/16/58		06/01/2021	Paydown		0	0	.109,723	.53,603	0	(53,603)	0	(53,603)	0	0	0	0	0	0	0	0	0	0	10,361	05/16/2058	1.A
.690353-3C-9	DFC AGENCY DEBENTURES 0.040% 05/15/24		05/15/2021	Redemption	100,0000	.113,636	.113,636	.113,636	.113,636	0	0	0	0	0	.113,636	0	0	0	0	0	0	0	0	05/15/2024	1.A	
.690353-4F-1	DFC AGENCY DEBENTURES 0.050% 09/20/27		06/20/2021	Redemption	100,0000	.21,429	.21,429	.21,429	.21,429	0	0	0	0	0	.21,429	0	0	0	0	0	0	0	0	09/20/2027	1.A	
.690353-4W-4	DFC AGENCY DEBENTURES 0.050% 06/20/27		06/20/2021	Redemption	99,9999	.66,667	.66,667	.66,667	.66,667	0	0	0	0	0	.66,667	0	0	0	0	0	0	0	0	34	06/20/2027	1.A
.690353-5A-1	DFC AGENCY DEBENTURES 0.050% 05/15/24		05/15/2021	Redemption	100,0000	.150,000	.150,000	.150,000	.150,000	0	0	0	0	0	.150,000	0	0	0	0	0	0	0	0	83	05/15/2024	1.A
.690353-L7-0	DFC VRDN 0.050% 10/10/25		04/10/2021	Redemption	100,0000	.208,208	.208,208	.208,208	.208,208	0	0	0	0	0	.208,208	0	0	0	0	0	0	0	0	126	10/10/2025	1.A
.690353-XQ-5	DFC VRDN 0.030% 07/15/25		04/15/2021	MORGAN STANLEY FIXED INC		.236,111	.236,111	.236,111	.236,111	0	0	0	0	0	.236,111	0	0	0	0	0	0	0	0	141	07/15/2025	1.A
.912810-SN-9	U S TREASURY 1.250% 05/15/50		04/20/2021	GOLDMAN SACHS		.1,324,875	.1,706,000	.1,612,102	.1,613,101	0	.765	0	.765	0	.1,613,866	0	(288,990)	(288,990)	.9,249	05/15/2050	1.A					
.912810-SS-8	U S TREASURY 1.625% 11/15/50		05/14/2021	GOLDMAN SACHS		.1,812,720	.2,158,000	.1,878,924	.0	0	.117	0	.117	0	.1,879,041	0	(66,321)	(66,321)	.17,724	11/15/2050	1.A FE					
.91282C-BL-4	US TREASURY NB 1.125% 02/15/31		06/10/2021	GOLDMAN SACHS		.4,864,238	.5,000,000	.4,779,122	.0	0	.4,384	0	.4,384	0	.4,783,506	0	.80,732	.80,732	.18,025	02/15/2031	1.A FE					
.91282C-BQ-3	US TREASURY NB 0.500% 02/28/26		06/11/2021	GOLDMAN SACHS		.4,956,819	.5,000,000	.4,918,181	.0	0	.3,371	0	.3,371	0	.4,921,552	0	.35,267	.35,267	.7,201	02/28/2026	1.A FE					
0599999. Subtotal - Bonds - U.S. Governments						13,973,873	14,879,221	15,578,301	3,510,708	0	(873,749)	0	(873,749)	0	14,213,186	0	(239,312)	(239,312)	293,327	XXX	XXX					
.03846J-AB-6	ARAB REPUBLIC OF EGYPT SOVEREIGN 5.875%	D.	04/21/2021	JEFFERIES & CO		.583,500	.600,000	.565,200	0	0	.135	0	.135	0	.565,335	0	.18,166	.18,166	.6,560	02/16/2031	4.B FE					
.03846J-AC-4	ARAB REPUBLIC OF EGYPT SOVEREIGN 7.500%	D.	05/05/2021	BARCLAYS LONDON		.185,000	.200,000	.191,000	0	0	.6	0	.6	0	.191,006	0	(6,006)	(6,006)	.3,375	02/16/2061	4.B FE					
.918220-2B-2	REPUBLIC OF UZBEKISTAN SOVEREIGN 4.750%	D.	05/20/2021	Various		.639,281	.600,000	.638,250	0	0	(1,797)	0	(1,797)	0	.636,453	0	2,828	2,828	.6,789	02/20/2024	3.C FE					
1099999. Subtotal - Bonds - All Other Governments						1,407,781	1,400,000	1,394,450	0	0	(1,656)	0	(1,656)	0	1,392,794	0	14,988	14,988	16,724	XXX	XXX					
.732622-AJ-4	PONTIAC MI 1STWTR TRMT FA 2.900% 06/01/23		06/01/2021	Redemption	100,0000	.2,470,000	.2,470,000	.2,470,000	.2,470,000	0	0	0	0	0	.2,470,000	0	0	0	0	0	0	0	35,815	06/01/2023	1.A FE	
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						2,470,000	2,470,000	2,470,000	2,470,000	0	0	0	0	0	2,470,000	0	0	0	0	0	0	0	35,815	XXX	XXX	
.23981M-AJ-5	DAYTON-MONT CO PORT AUTH 5.000% 11/15/32		05/15/2021	Redemption	100,0000	.80,000	.80,000	.80,000	.80,000	0	0	0	0	0	.80,000	0	0	0	0	0	0	0	4,113	11/15/2032	1.G FE	
.25477P-NF-8	DCHFA 2014-A A 3.875% 06/15/45		06/03/2021	Redemption	100,0000	.13,467	.13,467	.13,467	.13,467	0	0	0	0	0	.13,467	0	0	0	0	0	0	0	.174	06/15/2045	1.B FE	
.30316K-AE-1	FRESB 2020-SB78 X1 1.175% 06/25/40		06/01/2021	Paydown		.0	.0	.2,898	.0	0	(2,898)	0	(2,898)	0	0	0	0	0	0	0	0	0	.71	06/25/2040	1.A	
.30711X-CB-8	CAS 2016-C02 1M2 6.092% 09/25/28		06/30/2021	WELLS FARGO		.582,910	.552,521	.581,722	.0	0	(10,773)	0	(10,773)	0	0	.570,950	0	.11,960	.11,960	.6,795	09/25/2028	1.D				
.30711X-CB-8	CAS 2016-C02 1M2 6.092% 09/25/28		06/25/2021	Paydown		.10,579	.11,138	.0	.0	0	(559)	0	(559)	0	0	.10,579	0	0	0	0	0	0	0	.51	09/25/2028	1.D
.3128H-XI7-6																										

STATEMENT AS OF JUNE 30, 2021 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22		
										11	12	13	14	15									
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amor-tization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		
.3128PR-V8-9	FG FG J12439 4.500% 06/01/25		06/01/2021	Paydown		4,324	4,324	4,597	4,462	0	(137)	0	(137)	0	4,324	0	0	0	0	.83	06/01/2025	1.A	
.3128PR-YD-5	FG FG J12508 4.500% 07/01/25		06/01/2021	Paydown		3,419	3,419	3,529	0	0	(110)	0	(110)	0	3,419	0	0	0	0	.64	07/01/2025	1.A	
.3128PT-UT-0	F6 J14194 3.000% 01/01/26		06/01/2021	Paydown		19,403	19,403	19,044	0	359	0	359	0	19,403	0	0	0	0	0	240	01/01/2026	1.A	
.31335A-UL-0	FG FG G60587 4.000% 02/01/46		06/01/2021	Paydown		437,107	437,107	460,226	459,441	0	(22,334)	0	(22,334)	0	437,107	0	0	0	0	0	7,610	02/01/2046	1.A
.313649-P8-5	FNR 2012-120 AH 2.500% 02/25/32		06/01/2021	Paydown		83,365	83,365	82,323	82,885	0	480	0	480	0	83,365	0	0	0	0	0	896	02/25/2032	1.A
.31371M-JC-2	FNMA FN 255959 6.000% 10/01/35		06/01/2021	Paydown		265	265	270	269	0	(4)	0	(4)	0	265	0	0	0	0	0	7	10/01/2035	1.A
.3137AB-YF-2	FHR FHR 3870 WB 4.000% 06/15/31		06/01/2021	Paydown		221,460	221,460	247,066	229,222	0	(7,762)	0	(7,762)	0	221,460	0	0	0	0	0	3,686	06/15/2031	1.A
.3137AP-PA-2	FHMS K018 X1 1.367% 01/25/22		06/01/2021	Paydown		0	0	16,362	1,233	0	(1,233)	0	(1,233)	0	0	0	0	0	0	0	846	01/25/2022	1.A
.3137AV-XP-7	FH FMIS K022 X1 1.296% 07/25/22		06/01/2021	Paydown		0	0	19,731	2,742	0	(2,742)	0	(2,742)	0	0	0	0	0	0	0	1,020	07/25/2022	1.A FE
.3137B0-CQ-5	FHR FHR 4184 GZ 3.000% 03/15/43		06/01/2021	Paydown		515,883	515,883	483,353	511,710	0	4,174	0	4,174	0	515,883	0	0	0	0	0	5,304	03/15/2043	1.A
.3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		06/01/2021	Paydown		102,875	102,875	95,826	99,435	0	3,440	0	3,440	0	102,875	0	0	0	0	0	641	07/15/2042	1.A
.3137BC-6T-0	FH FHR 4361 IW 3.500% 05/15/44		06/01/2021	Paydown		192,955	192,955	191,470	192,289	0	666	0	666	0	192,955	0	0	0	0	0	2,731	05/15/2044	1.A
.3137BS-TD-2	FHMS FHMS K051 X1 0.673% 09/25/25		06/01/2021	Paydown		0	0	32,825	15,923	0	(15,923)	0	(15,923)	0	0	0	0	0	0	0	1,821	09/25/2025	1.A
.3137BS-P9-8	FHMS K058 X1 0.501% 08/25/26		06/01/2021	Paydown		0	0	1,241	0	0	(1,241)	0	(1,241)	0	0	0	0	0	0	0	31	08/25/2026	1.A FE
.3137BV-ZA-7	FHMS FHMS K063 X1 0.419% 01/25/27		06/01/2021	Paydown		0	0	9,559	5,724	0	(5,724)	0	(5,724)	0	0	0	0	0	0	0	517	01/25/2027	1.A FE
.3137FM-U8-3	FHMS K735 X1 1.094% 05/25/26		06/01/2021	Paydown		0	0	3,133	0	0	(3,133)	0	(3,133)	0	0	0	0	0	0	0	217	05/25/2026	1.A
.313840-PN-7	FNMA FN 530629 2.317% 04/01/30		06/01/2021	Paydown		1,484	1,484	1,470	1,396	0	.87	0	.87	0	1,484	0	0	0	0	0	.21	04/01/2030	1.A
.3138E0-YE-3	FN FN AJ7908 3.000% 01/01/27		06/01/2021	Paydown		60,544	60,544	58,793	59,400	0	1,144	0	1,144	0	60,544	0	0	0	0	0	.752	01/01/2027	1.A
.3138EJ-YV-4	FN FN AL2523 3.500% 09/01/32		06/01/2021	Paydown		191,997	191,997	197,187	196,242	0	(4,245)	0	(4,245)	0	191,997	0	0	0	0	0	2,624	09/01/2032	1.A
.3138EM-LE-9	FNMA FN AL4824 4.000% 09/01/43		06/01/2021	Paydown		60,138	60,138	63,144	.62,960	0	(2,822)	0	(2,822)	0	60,138	0	0	0	0	0	.146	09/01/2043	1.A
.3138EP-YZ-1	FN FN AL7027 3.625% 06/01/45		06/01/2021	Paydown		1,762,790	1,762,790	1,731,184	.1,732,330	0	30,460	0	30,460	0	1,762,790	0	0	0	0	0	.95,873	06/01/2045	1.A
.3138L4-GJ-6	FNMA FN AM3800 2.760% 08/01/23		06/01/2021	Paydown		17,613	17,613	16,914	17,389	0	.224	0	.224	0	17,613	0	0	0	0	0	.204	08/01/2023	1.A
.3138MR-YB-8	FN FN A09734 3.500% 01/01/33		06/01/2021	Paydown		51,638	51,638	.55,220	.54,567	0	(2,930)	0	(2,930)	0	51,638	0	0	0	0	0	.846	01/01/2033	1.A
FNMA AII4186 FN AII4186 3.500%																							
.3138XT-UL-7	05/01/44																						
.31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		06/01/2021	Paydown		36,936	36,936	35,379	36,180	0	.756	0	.756	0	36,936	0	0	0	0	0	.912	03/25/2033	1.A
.31393B-FN-0	FNR 2003-33 AH 4.000% 05/25/33		06/01/2021	Paydown		23,936	23,936	.25,634	.24,586	0	(.660)	0	(.660)	0	23,936	0	0	0	0	0	.394	05/25/2033	1.A
.31393E-LQ-0	FNR 2003-II12 246 5.000% 06/25/43		06/01/2021	Paydown		22,395	22,395	.21,636	.22,006	0	.389	0	.389	0	22,395	0	0	0	0	0	.457	06/25/2043	1.A
.31393U-AG-0	FNR 2003-II19 1A7 5.620% 11/25/33		06/01/2021	Paydown		.69,043	.69,043	.74,270	.71,531	0	(2,487)	0	(2,487)	0	.69,043	0	0	0	0	0	.1,610	11/25/2033	1.A
.31393U-AK-9	FNR 2003-II17 1A7 5.750% 08/25/33		06/01/2021	Paydown		.55,783	.55,783	.60,629	.58,151	0	(2,368)	0	(2,368)	0	.55,783	0	0	0	0	0	.1,350	08/25/2033	1.A
.31394R-VW-6	FHLIC FHR 2758 ZG 5.500% 03/15/34		06/01/2021	Paydown		278,197	278,197	.270,032	.274,528	0	3,669	0	3,669	0	278,197	0	0	0	0	0	.6,204	03/15/2034	1.A
.31397N-LM-5	FNR 2009-11 NB 5.000% 03/25/29		06/01/2021	Paydown		.44,366	.44,366	.49,107	.45,648	0	(1,282)	0	(1,282)	0	.44,366	0	0	0	0	0	.909	03/25/2029	1.A
.31398F-DP-3	FNR 2009-85 BC 4.500% 10/25/24		06/01/2021	Paydown		.293,470	.293,470	.296,863	.293,037	0	.433	0	.433	0	.293,470	0	0	0	0	0	.5,428	10/25/2024	1.A
.31398F-X4-4	FNR 2009-95 BY 4.000% 11/25/24		06/01/2021	Paydown		.5,562	.5,562	.5,321	.5,501	0	.61	0	.61	0	.5,562	0	0	0	0	0	.91	11/25/2024	1.A
.31398J-IR-1	FHR FHR 3573 JB 4.500% 09/15/24		06/01/2021	Paydown		195,977	195,977	.200,320	.196,320	0	(.343)	0	(.343)	0	195,977	0	0	0	0	0	.3,656	09/15/2024	1.A
.31398J-RE-5	FHR FHR 3579 MB 4.500% 09/15/24		06/01/2021	Paydown		19,818	19,818	.19,904	.19,805	0	.13	0	.13	0	19,818	0	0	0	0	0	.371	09/15/2024	1.A
.31398K-JP-6	FHR FHR 3584 MY 4.000% 10/15/24		06/01/2021	Paydown		105,303	105,303	.100,103	.104,423	0	.880	0	.880	0	105,303	0	0	0	0	0	.1,688	10/15/2024	1.A
.31398L-IW-5	FHR FHR 3627 OH 4.000% 01/15/25		06/01/2021	Paydown		.29,736	.29,736	.31,288	.30,042	0	(.305)	0	(.305)	0	.29,736	0	0	0	0	0	.496	01/15/2025	1.A
.31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		06/01/2021	Paydown		.15,006	.15,006	.14,359	.14,853	0	.153	0	.153	0	.15,006	0	0	0	0	0	.244	02/25/2025	1.A
.31398N-HK-3	FNR 2010-100 DB 4.500% 09/25/25		06/01/2021	Paydown		.40,739	.40,739	.44,278	.41,069	0	(.330)	0	(.330)	0	.40,739	0	0	0	0	0	.744	09/25/2025	1.A
.31398V-4P-8	FHR FHR 3643 DB 4.500% 03/15/25		06/01/2021	Paydown		.35,728	.35,728	.35,125	.35,572	0	.156	0	.156	0	.35,728	0	0	0	0	0	.688	03/15/2025	1.A
.31398W-MG-6	FHR FHR 3637 AY 4.000% 02/15/25		06/01/2021	Paydown		.15,106	.15,106	.14,332	.14,927	0	.179	0	.179	0	.15,106	0	0	0	0	0	.247	02/15/2025	1.A
.31398W-Y7-3	FHR FHR 3652 DC 4.500% 04/15/25		06/01/2021	Paydown		.34,247	.34,247	.34,461	.34,221	0	.26	0	.26	0	.34,247	0	0	0	0	0	.640	04/15/2025	1.A
.31402H-ZX-3	FNMA FN 729914 5.500% 08/01/33		06/01/2021	Paydown		.9,992	.9,992	.9,889	.9,904	0	.88	0	.88	0	.9,992	0	0	0	0	0	.185	08/01/2033	1.A
.31404HK-2H-0	FN FN BK6175 4.000% 10/01/48		06/01/2021	Paydown		.33,611	.33,611	.34,199	.34,265	0	(.655)	0	(.655)	0	.33,611	0	0	0	0	0	.500	10/01/2048	1.A
.31404J-GM-7	FN FN BN0111 4.000% 08/01/48		06/01/2021	Paydown		.268,989	.268,989	.273,822	.273,689	0	(.4,700)	0	(.4,700)	0	.268,989	0	0	0	0	0	.4,639	08/01/2048	1.A
.31404J-WT-8	FN FN BN0657 4.000% 09/01/48		06/01/2021	Paydown		.546,395	.546,395	.547,591	.547,524	0	(.1,129)	0	(.1,129)	0	.546,395	0	0	0	0	0	.8,744	09/01/2048	1.A
.31412S-D3-6																							

STATEMENT AS OF JUNE 30, 2021 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifier and SVO Adminis- trative Symbol		
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value									
.31417V-V4-6	FNMA FN MA0634 4.500% 01/01/31		06/01/2021	Paydown		99,261	99,261	103,263	102,152	0	(2,890)	0	(2,890)	0	99,261	0	0	0	0	1,946	01/01/2031	1.A	
.31418A-ID-6	FN FN MA1543 3.500% 08/01/33		06/01/2021	Paydown		23,872	23,872	24,543	24,429	0	(557)	0	(557)	0	23,872	0	0	0	0	339	08/01/2033	1.A	
.31418M-JL-7	FNMA FN AD0266 5.500% 09/01/22		06/01/2021	Paydown		776	776	820	797	0	(11)	0	(11)	0	776	0	0	0	0	15	09/01/2022	1.A	
.31418X-ZO-4	FNMA FN AD9750 3.500% 12/01/25		06/01/2021	Paydown		32,582	32,582	33,106	32,822	0	(240)	0	(240)	0	32,582	0	0	0	0	475	12/01/2025	1.A	
.31419K-U4-5	FNMA FN AE8702 3.500% 11/01/25		06/01/2021	Paydown		49,146	49,146	49,990	49,529	0	(384)	0	(384)	0	49,146	0	0	0	0	710	11/01/2025	1.A	
.60416Q-GK-4	MN HSG FIN AGY 2.730% 08/01/46		06/02/2021	Redemption 100,0000		152,102	152,102	152,102	152,102	0	0	0	0	0	152,102	0	0	0	0	1,679	08/01/2046	1.A FE	
.626207-YM-0	MEAG TXB PLT 6.655% 04/01/57		04/01/2021	Various		159,000	159,000	159,000	159,000	0	0	0	0	0	159,000	0	0	0	0	5,291	04/01/2057	1.F FE	
.62630W-CZ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL 0.290% 01/16/25		04/21/2021	Call 100,0000		700,000	700,000	700,000	700,000	0	0	0	0	0	700,000	0	0	0	0	962	01/16/2025	1.F FE	
.677377-2M-4	OHIO HSG FIN 2.720% 11/01/41		06/02/2021	Redemption 100,0000		630,000	630,000	630,000	630,000	0	0	0	0	0	630,000	0	0	0	0	8,780	11/01/2041	1.A FE	
.677377-2P-1	OHIO HSG FIN 2.650% 11/01/41		06/02/2021	Redemption 100,0000		170,000	170,000	170,000	170,000	0	0	0	0	0	170,000	0	0	0	0	1,881	11/01/2041	1.A FE	
.677555-XJ-8	OH ECON DEV REV 5.890% 12/01/21		06/02/2021	Redemption 100,0000		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	0	2,945	12/01/2021	1.B FE	
.67756Q-NP-8	OHIO ST HSG FIN AGY 2.700% 03/01/36		06/02/2021	Redemption 100,0000		259,784	259,784	259,784	259,784	0	0	0	0	0	259,784	0	0	0	0	3,149	03/01/2036	1.A FE	
.67756Q-NS-2	OHIO ST HSG FIN AGY 2.900% 09/01/37		06/02/2021	Redemption 100,0000		157,475	157,475	157,475	157,475	0	0	0	0	0	157,475	0	0	0	0	1,991	09/01/2037	1.A FE	
.86607C-DW-6	SUMMIT CNTY OH DEV FIN AUTH RE DEVELOPMENT 4.800% 11/15/37		05/17/2021	Various		95,000	95,000	95,000	95,000	0	0	0	0	0	95,000	0	0	0	0	2,280	11/15/2037	1.G FE	
.880461-GW-2	TENNESSEE HSG DEV AGY RSDL FIN SINGLE FAMILY HSG 3.875% 07/01/35		06/02/2021	Redemption 100,0000		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	0	1,954	07/01/2035	1.B FE	
.88275F-PA-1	TEXAS ST DEPT HSG REV SINGLE FAMILY HSG 3.100% 09/01/47		06/02/2021	Redemption 100,0000		175,517	175,517	175,293	175,308	0	209	0	209	0	175,517	0	0	0	0	2,350	09/01/2047	1.B FE	
.92812U-M2-1	VASHSG 2013-C A 4.250% 10/25/43		06/03/2021	Redemption 100,0000		128,078	128,078	128,078	128,078	0	0	0	0	0	128,078	0	0	0	0	2,140	10/25/2043	1.A FE	
.92812U-04-3	VASHSG 2014-A A 3.500% 10/25/37		06/03/2021	Redemption 100,0000		80,370	80,370	80,370	80,370	0	0	0	0	0	80,370	0	0	0	0	8,484	10/25/2037	1.A FE	
.92812U-05-0	VASHSG 2015-A A 3.250% 06/25/42		06/03/2021	Various		605,178	605,178	605,493	605,417	0	(240)	0	(240)	0	605,178	0	0	0	0	18,293	06/25/2042	1.A FE	
.92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 08/25/42		06/03/2021	Redemption 100,0000		19,277	19,277	19,277	19,277	0	0	0	0	0	19,277	0	0	0	0	263	08/25/2042	1.B FE	
3199999. Subtotal - Bonds - U.S. Special Revenues									11,359,673	11,329,284	11,459,247	10,806,170	0	(58,591)	0	(58,591)	0	11,347,713	0	11,960	11,960	258,952	XXX XXX
.000780-GR-1	AMAC 2003-6 144 5.500% 05/25/33		06/01/2021	Paydown		4,663	4,663	4,021	4,135	0	528	0	528	0	4,663	0	0	0	0	90	05/25/2033	1.D FM	
.01010J-AF-3	ADT CORP/THE-W ISSUE 3.500% 07/15/22		05/04/2021	Various		2,046,180	2,000,000	1,850,000	1,967,099	0	6,989	0	6,989	0	1,974,088	0	0	72,092	07/15/2022	3.C FE			
.006346-AS-9	ADISO 2018-1 A 4.810% 11/15/48		06/15/2021	Paydown		46,512	46,512	47,290	47,089	0	(577)	0	(577)	0	46,512	0	0	0	0	932	11/15/2048	1.F FE	
.00688J-AA-5	ADIENT US LLC 7,000% 05/15/26		05/07/2021	Call 103,0000		2,314,410	2,247,000	2,297,133	2,282,377	0	(3,064)	0	(3,064)	0	2,279,313	0	(32,313)	(32,313)	(32,313)	138,253	05/15/2026	3.C FE	
.008414-AB-0	ABIT 2013-1 B1 3.605% 07/25/43		06/01/2021	Paydown		1,001,430	1,001,430	1,017,508	1,012,943	0	(11,513)	0	(11,513)	0	1,001,430	0	0	0	0	14,636	07/25/2043	1.D FM	
.008414-AB-2	ABIT 2014-3 B2 3.500% 11/25/44		06/01/2021	Paydown		680,652	680,652	689,513	666,943	0	13,709	0	13,709	0	680,652	0	0	0	0	8,933	11/25/2044	1.D FM	
.00841X-AN-0	ABIT 2015-2 A13 3.500% 03/25/45		06/01/2021	Paydown		681,667	681,667	690,187	684,508	0	(2,842)	0	(2,842)	0	681,667	0	0	0	0	9,844	03/25/2045	1.D FM	
.00842A-AU-3	ABIT 2015-4 A19 3.500% 06/25/45		06/01/2021	Paydown		188,567	188,567	191,278	189,415	0	(848)	0	(848)	0	188,567	0	0	0	0	2,720	06/25/2045	1.D FM	
.00842A-CB-3	ABIT 2015-4 B1 3.545% 06/25/45		06/01/2021	Paydown		380,183	380,183	388,713	382,222	0	(2,040)	0	(2,040)	0	380,183	0	0	0	0	5,618	06/25/2045	1.D FM	
.00842E-AS-0	ABIT 2016-2 B1 3.784% 03/25/46		06/01/2021	Paydown		331,112	331,112	327,180	327,397	0	3,715	0	3,715	0	331,112	0	0	0	0	6,161	03/25/2046	1.D FM	
.01877K-AD-5	ALLIANCE PIPELINE 4.591% 12/31/25		06/30/2021	Various		47,845	47,845	44,940	46,043	0	1,802	0	1,802	0	47,845	0	0	0	0	1,098	12/31/2025	2.B FE	
.02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		06/01/2021	Redemption 100,0000		16,620	16,572	15,058	13,736	0	2,884	0	2,884	0	16,620	0	0	0	0	419	09/25/2037	1.D FM	
.023764-AA-1	AAL 3.650% 06/15/28		06/15/2021			35,438	35,438	35,438	35,438	0	0	0	0	0	35,438	0	0	0	0	647	12/15/2027	3.A FE	
.023764-AA-7	AMER AIRLINE 17-2 AA PTT 3.350% 10/15/29		04/15/2021	Redemption 100,0000		189,428	189,428	189,428	189,428	0	0	0	0	0	189,428	0	0	0	0	3,173	10/15/2029	2.A FE	
.023771-R9-1	AMERICAN AIRLINES 3.000% 10/15/28		04/15/2021			126,131	126,131	126,131	126,131	0	0												

STATEMENT AS OF JUNE 30, 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

**STATEMENT AS OF JUNE 30, 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		
										11	12	13	14	15								
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amor-tization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modification and SVO Administrative Symbol	
12686C-BB-4	CABLEVISION SYSTEMS 5.875% 09/15/22		04/22/2021	Various Redemption 100,000		5,594,204	5,304,000	5,335,265	5,313,833	0	-(1,691)	0	-(1,691)	0	5,312,142	0	282,062	282,062	186,818	09/15/2022	4.C.FE	
12695*-AA-3	CVS HEALTH PP 3.416% 10/10/38		06/10/2021	Various Redemption 100,000		53,438	53,438	53,438	53,438	0	0	0	0	0	53,438	0	0	0	760	10/10/2038	2.A	
13213P-AA-8	Camrian VRDN 0.120% 02/01/31		06/01/2021	Various BAROLAYS		65,500	65,500	65,500	65,500	0	0	0	0	0	65,500	0	0	0	52	02/01/2031	1.B.FE	
143905-AN-7	CARRIAGE SERVICES INC 6.625% 06/01/26		06/01/2021	Various BAROLAYS		1,102,175	1,050,000	1,081,646	1,076,503	0	-(1,744)	0	-(1,744)	0	1,074,759	0	(24,759)	(24,759)	86,956	06/01/2026	4.B.FE	
14448C-AS-3	CARRIER GLOBAL CORP 3.577% 04/05/50		05/07/2021	Various BAROLAYS		2,020,077	1,970,000	2,027,724	1,854,640	0	-(360)	0	-(360)	0	2,027,372	0	(7,295)	(7,295)	42,280	04/05/2050	2.C.FE	
15132E-LC-0	COMC 2005-1 A5 5.262% 02/18/35		06/01/2021	Paydown		884	884	883	879	0	5	0	5	0	884	0	0	0	0	02/18/2035	1.D.FM	
161175-BA-1	CHARTER COMM OPT LLC/CAP 6.484% 10/23/45		05/06/2021	Various BANK of AMERICA SEC		481,868	363,000	478,881	477,412	0	-(963)	0	-(963)	0	476,450	0	5,418	5,418	12,880	10/23/2045	2.C.FE	
16411R-AJ-8	CHENIER ENERGY INC 4.625% 10/15/28		04/13/2021	Various BCB/DAIN		43,680	42,000	43,356	0	0	(14)	0	0	0	43,342	0	338	338	1,095	10/15/2028	3.C.FE	
165167-DA-2	CHESAPEAKE ENERGY 7.000% 10/01/24		04/01/2021	Various CHOBANI LLC/FINANCE CORP 4.625% 11/15/28		37,783	0	0	0	0	0	0	0	0	0	0	37,783	37,783	0	10/01/2024	6.*	
17027N-AB-8	CHOBANI LLC/ FINANCE CORP 4.625% 11/15/28		04/13/2021	Various MARKET AXESS		45,032	44,000	45,091	0	0	(11)	0	0	0	45,080	0	(48)	(48)	972	11/15/2028	4.C.FE	
17148A-AE-8	CHURCHILL DOWNS INC 4.750% 01/15/28		04/13/2021	Various GOLDMAN SACHS		43,700	42,000	43,540	0	0	(16)	0	0	0	43,524	0	176	176	499	01/15/2028	4.A.FE	
173100-AR-9	CMISI 2006-6 B1 6.000% 11/25/36		06/01/2021	Paydown		2,425	11,125	5,480	3,295	3,760	(4,630)	0	(870)	0	0	0	0	0	0	97	11/25/2036	1.D.FM
17312H-AE-9	CMISI 2007-2 A5 4.988% 06/25/37		06/01/2021	Paydown		73,742	73,742	73,740	72,286	0	1,456	0	1,456	0	73,742	0	0	0	0	1,502	06/25/2037	1.D.FM
17321J-AE-4	CGMT 2013-GC15 AAB 3.942% 09/10/46		06/01/2021	Paydown		50,270	50,270	51,776	50,556	0	(287)	0	(287)	0	50,270	0	0	0	0	828	09/10/2046	1.D.FM
17322N-AA-2	CGMTI 2014-J1 A1 3.500% 06/25/44		06/01/2021	Paydown		406,290	406,290	407,750	406,525	0	(236)	0	(236)	0	406,290	0	0	0	0	5,775	06/25/2044	1.D.FM
17324D-BA-1	CGMT 2015-P1 XA 0.859% 09/15/48		06/01/2021	Paydown		0	0	2,812	0	0	(2,812)	0	(2,812)	0	0	0	0	0	0	96	09/15/2048	1.A.FE
17327X-AA-5	CGMT 2019-SST2 A 1.002% 12/15/36		04/15/2021	Paydown		18,000,000	18,000,000	18,000,000	18,000,000	0	0	0	0	0	18,000,000	0	0	0	0	63,301	12/15/2036	1.D.FM
191216-BW-9	COCA-COLA CO 2.550% 06/01/26		05/20/2021	Call 107,7850		6,364,704	5,905,000	5,453,622	5,586,745	0	20,660	0	20,660	0	5,607,404	0	297,596	297,596	530,392	06/01/2026	1.F.FE	
19260M-AA-4	COIN 2017-1A2 5.216% 04/25/47		04/25/2021	Paydown		12,500	12,500	12,500	0	0	0	0	0	0	12,500	0	0	0	0	326	04/25/2047	2.B.FE
20030N-CT-6	COMCAST CORP 4.150% 10/15/28		05/10/2021	Various MITSUBISHI UFJ SECURITIES		1,444,450	1,250,000	1,435,347	1,421,516	0	(7,682)	0	(7,682)	0	1,413,835	0	30,615	30,615	29,828	10/15/2028	1.G.FE	
20338H-AB-9	COMMSCOPE TECH FINANCE L 5.000% 03/15/27		06/07/2021	Various		448,650	445,000	444,911	0	0	5	0	0	5	0	444,916	0	3,733	3,733	4,812	03/15/2027	5.A.FE
22025Y-AQ-3	CORRECTIONS CORP OF AMER 5.000% 10/15/22		05/14/2021	Various		2,815,229	2,651,000	2,635,528	2,643,778	0	1,436	0	1,436	0	2,645,214	0	5,786	5,786	241,182	10/15/2022	3.B.FE	
22044A-BW-6	CORX COMMUNICATIONS INC 3.250% 12/15/22		06/01/2021	Call 104,4585		2,089,169	2,000,000	1,892,520	1,968,331	0	6,539	0	6,539	0	1,974,870	0	25,130	25,130	118,780	12/15/2022	2.B.FE	
225310-AM-3	CREDIT ACCEPTANCE 6.625% 03/15/26		04/13/2021	Various CITIGROUP GLOBAL MKTS		46,463	44,000	46,310	0	0	(48)	0	(48)	0	46,261	0	202	202	243	03/15/2026	3.C.FE	
22540A-BT-4	CSFB 1997-1R IM5 7.455% 09/30/24		04/01/2021	Paydown		0	0	0	0	0	(9)	0	(9)	0	(9)	0	0	0	0	0	09/30/2024	1.D.FM
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		06/01/2021	Paydown		596	596	573	583	0	13	0	13	0	596	0	0	0	0	14	06/25/2033	1.D.FM
229701-AA-8	BNSF LEASE PP 4.070% 05/15/34		06/15/2021	Various Redemption 100,000		27,551	27,551	27,551	27,551	0	0	0	0	0	27,551	0	0	0	0	469	05/15/2034	1.G.FE
233046-AF-8	DKNX 2017-1A2 1A21 4.030% 11/20/47		05/20/2021	Paydown		17,500	17,500	17,500	17,500	0	0	0	0	0	17,500	0	0	0	0	353	11/20/2047	2.B.FE
233046-AJ-0	DKNX 2019-1A2 1A21 3.787% 05/20/49		05/20/2021	Paydown		17,500	17,500	17,500	17,500	0	0	0	0	0	17,500	0	0	0	0	331	05/20/2049	2.B.FE
233046-AK-7	DKNX 2019-1A2 1A21 4.021% 05/20/49		05/20/2021	Paydown		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	0	302	05/20/2049	2.B.FE
23305X-AD-3	DBUBS 2011-LC2A 1A4 4.537% 07/10/44		05/01/2021	Paydown		2,108,831	2,108,831	2,102,968	2,106,300	0	2,532	0	2,532	0	2,108,831	0	0	0	0	38,402	07/10/2044	1.D.FM
24704G-AA-1	Dell Equipment F2020 rust 2020-2 A1		06/22/2021	Paydown		1,122,364	1,122,364	1,122,364	1,122,364	0	0	0	0	0	1,122,364	0	0	0	0	1,393	09/22/2021	1.D.FE
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		06/01/2021	Paydown		6,467	6,489	5,912	5,970	0	498	0	498	0	6,467	0	0	0	0	119	09/25/2035	1.D.FM
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		04/01/2021	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	92	07/25/2036	1.A.FE
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		06/01/2021	Paydown		20,425	20,425	17,617	16,234	0	4,190	0	4,190	0	20,425	0	0	0	0	190	07/25/2036	1.D.FM
257559-AH-7	DONTR CORP 4.400% 04/01/22		04/08/2021	Various		2,076,639	2,000,000	2,035,528	2,005,929	0	(1,634)	0	(1,634)	0	2,004,295	0	(4,295)	(4,295)	122,350	04/01/2022	2.C.FE	
257557-AE-0	DPABS 2015-1A21 4.474% 10/25/45		04/25/2021	Paydown		12,500	12,500	12,776	12,688	0	(188)	0	(188)	0	12,500	0	0	0	0	280	10/25/2045	2.A.FE
257557-AH-3	DPABS 2017-1A23 4.118% 07/25/47		04/25/2021	Paydown		20,000	20,000	20,216	20,149	0	(149)	0	(149)	0	20,000	0	0	0	0	412	07/25/2047	2.A.FE
257557-AJ-9	DPABS 2018-1A21 4.116% 07/25/48		04/25/2021	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	0	206	07/25/2048	2.A.FE
257557-AL-4	DPABS 2019-1A2 3.668% 10/25/49		04/25/2021	Paydown		17,500	17,500	17,500	17,500	0	0	0	0	0	17,500	0	0	0	0	321	10/25/2049	2.A.FE
26208L-AD-0	HONK 2019-1A2 4.641% 04/20/49		04/20/2021	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	0	58	04/20/2049	2.C.FE
26209X-AA-9	HONK 2020-1A2 3.786% 07/20/50		04/20/2021	Paydown		1,250	1,250	1,312	0	0	(62)	0	(62)	0	1,250	0	0	0	0	12	07/20/2050	2.C.FE
26209X-AC-5	HONK 2020-2A2 3.237% 01/20/51		04/20/2021	Paydown		1,250	1,250	1,287	0	0	(37)	0	(37)	0	1,250	0	0	0	0	10	01/20/2051	2.C.FE
26932M-AG-0	ELRD GENERATING STAT 4.673% 01/19/31		04/01/2021	Various		122,829	122,829	122,829	122,829	0	0	0	0	0	122,829	0	0	0	0	2,870	01/19/2031	1.F.FE
29977A-AA-8	EVER 2013-1A1 2.250% 05/20/49		06/01/2021	Paydown		58,818	58,818	52,568	55,927	0	2,891	0	2,891	0	58,818	0	0	0	0	537	03/25/2049	1.D.FM
29978C-AA-8	EVER 2018-1A1 3.500% 02/25/48		06/01/2021	Paydown		445,942	445,942	440,925	442,847	0	3,095	0	3,095	0	445,942	0	0	0	0	6,220	02/25/2048	1.D.FM
30167B-AD-3	EART 20																					

STATEMENT AS OF JUNE 30, 2021 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	For- eign	Disposal Date	3 Name of Purchaser	5 Number of Shares of Stock	6 Consid- eration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	10 Unrealized Valuation Increase/ (Decrease)	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifier and SVO Adminis- trative Symbol	
											11 Current Year's Other Than Temporary Impairment Recogn- ized	12 Current Year's Amor- tization/ Accretion	13 Current Year's Temporar- y Carrying Value	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value								
.316770-BG-3	FIFTH THIRD BANK 2.25% 06/14/21		.05/17/2021	Call 100,000		3,000,000	2,997,750	2,999,786	0	179	0	179	0	0	2,999,965	0	.35	.35	28,313	.06/14/2021	1.G FE		
.320516-TE-5	FHASI 2005-F46 A5 5.50% 09/25/35		.06/01/2021	Paydown		19,289	19,365	14,929	14,452	0	4,837	0	4,837	0	0	0	0	0	0	.99	.09/25/2035	1.D FM	
.337670-AB-1	FIRSTCASH INC 4.625% 09/01/28		.04/13/2021	MARKET AXESS		46,310	45,000	45,688	0	0	0	0	0	0	45,680	0	630	630	254	.09/01/2028	3.B FE		
.34417M-AB-3	FOCUS 2017-1A A211 5.093% 04/30/47		.04/30/2021	Focus Brands Fun20171A 2017-1A A21B 3.85%		36,538	36,538	36,604	0	(67)	0	(67)	0	0	36,538	0	0	0	930	.04/30/2047	2.B FE		
.34417R-AA-4	04/30/47		.04/30/2021	Paydown		12,500	12,500	12,500	0	0	0	0	0	0	12,500	0	0	0	.121	.04/30/2047	2.B FE		
.345370-CQ-1	FORD MOTOR 4.750% 01/15/43		.06/01/2021	Various		185,610	183,000	180,127	0	0	0	0	0	0	180,144	0	5,465	5,465	3,015	.01/15/2043	3.B FE		
.345397-ZW-6	FORD MOTOR CREDIT 4.542% 08/01/26		.05/10/2021	Various		572,883	534,000	551,623	549,902	0	(966)	0	(966)	0	548,936	0	23,946	23,946	18,932	.08/01/2026	3.A FE		
.34960P-AB-7	FORTRESS TRANSPORTATION & IN 6.500%		.07/01/2021			54,120	52,000	54,069	0	0	(43)	0	0	(43)	0	54,026	0	.94	.94	1,821	.10/01/2025	3.C FE	
.36198F-AB-9	GSMS 2013-GC14 AAB 3.81% 08/10/46		.06/01/2021	Paydown		269,019	269,019	277,080	270,217	0	(1,198)	0	(1,198)	0	269,019	0	0	0	0	.4,281	.08/10/2046	1.D FM	
.3622MII-AB-6	GSR 2007-3F 2A7 5.750% 05/25/37		.06/01/2021	Paydown		6,288	7,249	6,906	7,243	0	(955)	0	(955)	0	6,288	0	0	0	0	.185	.05/25/2037	3.B FM	
.3622MII-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		.06/01/2021	Paydown		30,765	31,461	25,720	30,044	0	721	0	721	0	30,765	0	0	0	0	.669	.05/25/2037	2.B FM	
.36249K-AC-4	GSMS 2010-C1 A2 4.592% 08/10/43		.06/01/2021	Paydown	Redemption 100,0000	5,764	5,764	5,937	5,760	0	4	0	4	0	5,764	0	0	0	0	.110	.08/10/2043	1.D FM	
.368730-AA-4	CVS Gene Warren 5.830% 01/15/26		.06/15/2021			43,982	43,982	43,982	0	0	0	0	0	0	43,982	0	0	0	0	.1,069	.01/15/2026	2.B Z	
.37185L-AM-4	GENESIS ENERGY 8.000% 01/15/27		.05/19/2021	Various		144,616	140,000	141,750	0	0	(13)	0	0	(13)	0	141,750	0	2,880	2,880	4,383	.01/15/2027	4.A FE	
.38147U-AC-1	GOULD & WARING INC 3.750% 02/10/25		.06/03/2021	SMBC NIKKO		359,870	335,000	355,080	0	0	(982)	0	0	(982)	0	354,098	0	5,773	5,773	4,083	.02/10/2025	2.C FE	
.382550-BJ-9	GOODYEAR TIRE & RUBBER 5.250% 04/30/31		.04/13/2021	SEAPORT GROUP LLC		42,565	42,000	42,000	0	0	0	0	0	0	42,000	0	.565	.565	.55	.04/30/2031	4.A FE		
.40390D-AA-3	HLF FIN SRL LLC/HERBALI 7.250% 08/15/26		.05/21/2021	Various		736,274	700,000	694,750	695,594	0	251	0	251	0	695,845	0	4,155	4,155	.15,180	.08/15/2026	3.C FE		
.41161E-AA-6	HARBORWALK FUNDING 5.077% 02/15/69		.04/01/2021	Tax Free Exchange		5,000,000	5,000,000	5,000,000	0	0	0	0	0	0	5,000,000	0	0	0	0	.155,836	.02/15/2069	1.D FE	
.41170T-AH-5	HERTZ 2020-1A A2 3.981% 12/20/50		.06/20/2021	Paydown		2,500	2,500	2,596	0	0	(96)	0	0	(96)	0	2,500	0	0	0	0	.25	.12/20/2050	2.B FE
.42806D-BG-3	HERTZ 2017-2A4 3.290% 10/25/23		.06/25/2021	Paydown		1,244,142	1,280,105	1,265,943	0	(21,801)	0	(21,801)	0	1,244,142	0	0	0	0	.16,905	.09/25/2023	1.F FE		
.42806D-BQ-1	HERTZ 2018-1A A 3.290% 02/25/24		.06/25/2021	Paydown		249,209	249,209	249,182	249,197	0	.12	0	.12	0	249,209	0	0	0	0	.3,386	.02/25/2024	1.F FE	
.431318-AU-8	HILCORP ENERGY 5.750% 02/01/29		.04/13/2021	J P MORGAN SEC		29,731	29,000	29,081	0	0	0	0	0	0	29,081	0	.650	.650	.384	.02/01/2029	3.C FE		
.437089-AE-5	HINEL 2006-1 A5 6.522% 05/25/36		.06/01/2021	Paydown		18,700	18,700	3,033	977	0	17,723	0	17,723	0	18,700	0	0	0	0	.47	.05/25/2036	1.D FM	
.44267D-DF-4	HOWARD HUGHES CORP 4.375% 02/01/31		.04/13/2021	MARKET AXESS		44,456	45,000	44,113	0	0	4	0	0	4	44,117	0	339	339	.399	.02/01/2031	3.C FE		
.44618T-BB-1	IHSFR 2017-SFR2 A 0.932% 12/17/36		.06/17/2021	Paydown		59,659	59,659	59,659	0	0	0	0	0	0	59,659	0	0	0	0	.223	.12/17/2036	1.A FE	
.46412E-DA-6	IRWIN HOME EQUITY 2006-1 C44 6.060%		.09/25/2021	Paydown		137	137	137	0	0	0	0	0	0	137	0	0	0	0	.3	.09/25/2035	1.D FM	
.46412U-TE-7	IRWHE 2006-2 C44 6.670% 02/25/36		.04/01/2021	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	.0	.02/25/2036	1.D FM
.46412U-AB-7	IRWHE 2006-2 C44 6.670% 02/25/36		.06/01/2021	Paydown		7,133	7,133	6,966	3,610	0	3,523	0	3,523	0	7,133	0	0	0	0	.200	.02/25/2036	1.D FM	
.46591T-AC-8	JPMKT 2020-2 A3 3.500% 07/25/50		.06/01/2021	Paydown		321,377	321,377	328,960	328,436	0	(7,059)	0	(7,059)	0	321,377	0	0	0	0	.4,506	.07/25/2050	1.D FM	
.46616P-AA-1	HENDR 2011-1A A 4.700% 10/15/56		.06/15/2021	Paydown		118,149	118,149	131,422	129,836	0	(11,687)	0	(11,687)	0	118,149	0	0	0	0	.2,214	.10/15/2056	1.A FE	
.46616V-AA-2	HENDR 2012-2A A 3.840% 10/15/59		.06/15/2021	Paydown		117,590	121,118	120,505	0	(2,915)	0	(2,915)	0	117,590	0	0	0	0	.1,767	.10/15/2059	1.A FE		
.46617A-AA-3	HENDR 2012-3A A 3.220% 09/15/65		.06/15/2021	Paydown		174,467	174,467	171,949	0	2,519	0	2,519	0	174,467	0	0	0	0	.2,201	.09/15/2065	1.A FE		
.46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		.06/15/2021	Paydown		83,170	83,170	83,131	0	.38	0	.38	0	83,170	0	0	0	0	.1,441	.03/15/2063	1.A FE		
.46618A-AA-2	HENDR 2014-2A A 3.610% 01/17/73		.06/15/2021	Paydown		53,751	53,751	53,716	0	.28	0	.28	0	53,751	0	0	0	0	.802	.01/17/2073	1.A FE		
.46618H-AA-3	HENDR 2014-3A A 3.500% 06/15/77		.06/15/2021	Paydown		111,230	111,230	111,180	0	.29	0	.29	0	111,230	0	0	0	0	.1,605	.06/15/2077	1.A FE		
.46618L-AA-8	HENDR 2015-1A A 3.260% 09/15/72		.06/15/2021	Paydown		360,515	360,515	358,110	358,526	0	1,989	0	1,989	0	360,515	0	0	0	0	.4,775	.09/15/2072	1.A FE	
.46619R-AA-4	HENDR 2015-2A A 3.870% 03/15/58		.06/15/2021	Paydown		106,281	106,281	106,219	0	.62	0	.62	0	106,281	0	0	0	0	.1,739	.03/15/2058	1.A FE		
.46619T-AA-1	HENDR 2015-3A A 4.080% 03/																						

STATEMENT AS OF JUNE 30, 2021 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	For- eign	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consid- eration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	10 Unrealized Valuation Increase/ (Decrease)	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifier and SVO Adminis- trative Symbol			
											11	12	13	14	15										
.48249Y-AA-3	KSBA 2016-1 A 2.46% 03/25/42		.06/25/2021	Paydown		0	.0	.8,524	.7,679	0	(7,679)	0	(7,679)	0	0	0	0	0	0	0	0	.03/25/2042	1.A		
.525200-AG-9	RAST 2006-7 1A7 6.00% 11/25/36		.06/01/2021	Paydown		.94,398	.98,104	.83,573	.77,004	0	17,394	0	17,394	0	0	.94,398	0	0	0	0	0	0	.11/25/2036	2.B FM	
.52521H-AD-5	LMT 2006-9 1A4 5.75% 01/25/37		.06/01/2021	Paydown		.8,670	.8,150	.6,681	.6,724	0	1,945	0	1,945	0	0	.8,670	0	0	0	0	0	0	.01/25/2037	2.B FM	
.52522H-AN-2	LXS 2006-8 3A5 4.75% 06/25/36		.06/01/2021	Paydown		.9,184	.8,901	.8,384	.8,384	0	.801	0	.801	0	0	.9,184	0	0	0	0	0	0	.06/25/2036	1.D FM	
.52523K-AJ-3	LXS 2006-17 WFS 5.950% 12/25/42		.06/01/2021	Paydown		.0	.0	.22,270	.17,507	.21,125	0	(21,125)	0	(21,125)	0	0	0	0	0	0	0	.508	.12/25/2042	3.B FM	
.52524H-AV-1	LXS 2007-9 WFS 6.320% 04/25/37		.06/01/2021	Paydown		.0	.0	(.77)	(.50)	(.61)	0	.61	0	.61	0	0	0	0	0	0	0	.10	.04/25/2037	1.D FM	
.52524P-AL-6	LXS 2007-6 3A5 4.493% 05/25/37		.06/01/2021	Paydown		.37,001	.37,001	.29,005	.32,481	0	4,520	0	4,520	0	0	.37,001	0	0	0	0	0	0	.05/25/2037	1.D FM	
.55819M-AE-6	MDPK 2019-35A B 2.023% 04/20/31		.04/20/2021	Paydown		.5,000,000	.5,000,000	.5,000,000	.5,000,000	0	0	0	0	0	0	.5,000,000	0	0	0	0	0	0	.52,354	.04/20/2031	1.C FE
.55819M-AG-1	MDPK 2019-35A C 2.738% 04/20/31		.04/20/2021	Paydown		.5,000,000	.5,000,000	.5,000,000	.5,000,000	0	0	0	0	0	0	.5,000,000	0	0	0	0	0	0	.70,049	.04/20/2031	1.F FE
.57636G-AR-5	MASTERCARD INC 3.300% 03/26/27		.04/20/2021	CITI GROUP GLOBAL MKTS		.1,440,598	.1,302,000	.1,342,309	.1,341,609	0	(1,968)	0	(1,968)	0	0	.1,339,641	0	.100,957	.100,957	.24,586	.03/26/2027	1.E FE			
.57643A-RW-6	MALI 2004-5 B1 6.31% 06/25/34		.06/01/2021	Paydown		.0	.0	.19,631	.19,186	0	(19,186)	0	(19,186)	0	0	0	0	0	0	0	.544	.06/25/2034	3.B FM		
.58502B-AC-0	MEDNAX INC 6.250% 01/15/27		.04/13/2021	MARKET AXESS		.52,066	.49,000	.52,175	.52,175	0	(57)	0	(57)	0	0	.52,118	0	(52)	.766	.01/15/2027	4.A FE				
.59001K-AH-3	MERITOR INC 4.500% 12/15/28		.05/14/2021	Various		.233,045	.231,000	.231,647	.231,647	0	(19)	0	(19)	0	0	.231,628	0	1,416	1,416	.4,565	.12/15/2028	3.C FE			
.5916R-BP-2	METLIFE INC 3.700% Perpet.		.06/15/2021	Call 100,0000		.1,666,000	.1,666,000	.1,675,221	.1,675,221	0	0	0	0	0	0	.1,675,221	0	(9,221)	.59,524	.01/01/1999	2.B FE				
.59217G-CY-3	METLIFE GLOB 0.510% 05/28/21		.05/28/2021	Maturity		.4,015,000	.4,015,000	.4,015,000	.4,015,000	0	0	0	0	0	0	.4,015,000	0	0	0	.10,799	.05/28/2021	1.D FE			
.59980R-AG-5	MOULTR 2015-1 A4 3.000% 06/25/56		.05/01/2021	Paydown		.1,455,040	.1,448,902	.1,451,914	.1,451,914	0	3,126	0	3,126	0	0	.1,455,040	0	0	0	0	0	0	.16,295	.06/25/2056	1.D FM
.61690G-AC-3	MSBAM 2014-C14 ASB 3.581% 02/15/47		.06/01/2021	Paydown		.46,814	.46,814	.48,216	.47,083	0	(269)	0	(269)	0	0	.46,814	0	0	0	0	0	0	.699	.02/15/2047	1.D FM
.61690Q-AC-3	MSBAM 2015-C23 ASB 3.398% 07/15/50		.06/01/2021	Paydown		.939,426	.939,426	.967,567	.964,882	0	(7,457)	0	(7,457)	0	0	.939,426	0	0	0	0	0	0	.13,307	.07/15/2050	1.D FM
.61749E-AF-4	MORGAN STANLEY 2006-12X5 A5A 6.092%		.10/25/36	Paydown		.23,338	.23,338	.12,911	.10,166	0	13,173	0	13,173	0	0	.23,338	0	0	0	0	0	0	.154	.10/25/2036	1.D FM
.61752R-AJ-1	MSM 2007-3X5 2A3S 5.858% 01/25/47		.06/01/2021	Paydown		.31,239	.31,239	.18,825	.14,628	0	16,612	0	16,612	0	0	.31,239	0	0	0	0	0	0	.281	.01/25/2047	1.D FM
.61763K-AD-0	MSBAM 2014-C15 ASB 3.654% 04/15/47		.06/01/2021	Paydown		.42,282	.42,282	.43,549	.42,538	0	(256)	0	(256)	0	0	.42,282	0	0	0	0	0	0	.644	.04/15/2047	1.D FM
.61764A-JE-6	MSC 2014-IMP C 3.693% 08/11/33		.05/01/2021	Paydown		.3,800,000	.3,800,000	.3,876,273	.3,803,825	0	(3,825)	0	(3,825)	0	0	.3,800,000	0	0	0	0	0	0	.58,867	.08/11/2033	1.D FM
.61767F-BB-6	MSC 2016-UB11 XA 1.636% 08/15/49		.06/01/2021	Paydown		.0	.0	.66,300	.35,505	0	(35,505)	0	(35,505)	0	0	0	0	0	0	0	0	.3,388	.08/15/2049	1.A FE	
.626717-AG-7	MURPHY OIL CORP 6.375% 12/01/42		.04/13/2021	MORGAN STANLEY FIXED INC		.36,089	.39,000	.35,880	.0	0	5	0	5	0	0	.35,885	0	204	204	.925	.12/01/2042	3.C FE			
.62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		.06/01/2021	Paydown		.375,375	.375,375	.369,545	.371,716	0	3,659	0	3,659	0	0	.375,375	0	0	0	0	0	0	.4,985	.07/25/2043	1.D FM
.63730*-AB-1	NAT RAIL SR ON SEC PP 3.600% 11/15/33		.05/18/2021	Redemption 100,0000		.68,493	.68,493	.68,493	.68,493	0	0	0	0	0	0	.68,493	0	0	0	0	0	0	.1,233	.11/15/2033	1.C FE
.63730*-AC-9	NAT RAIL SR ON SEC PP 3.810% 11/15/31		.05/18/2021	Redemption 100,0000		.74,074	.74,074	.74,074	.74,074	0	0	0	0	0	0	.74,074	0	0	0	0	0	0	.1,411	.11/15/2031	1.E FE
.63938C-AB-4	NAVIENT CORP-WHEN DISTRIBUTE 5.875%					.74,074	.74,074	.74,074	.74,074	0	0	0	0	0	0	.74,074	0	0	0	0	0	0			
.64952W-CX-9	NEW YORK LIFE GLOBAL 3.000% 01/10/28		.05/14/2021	BANK of AMERICA SEC		.61,376	.58,000	.60,966	.0	0	(33)	0	(33)	0	0	.60,933	0	.442	.442	.1,609	.10/25/2024	3.C FE			
.651229-AV-8	NEWELL BRANDS INC 3.850% 04/01/23		.04/28/2021	Various		.1,206,663	.1,147,644	.1,147,876	.0	0	18	0	18	0	0	.1,147,893	0	.58,770	.58,770	.28,992	.04/01/2023	3.B FE			
.65336Y-AN-3	NEXSTAR BROADCASTING INC 4.750% 11/01/28		.04/13/2021	SERVICES		.46,613	.46,000	.46,474	.0	0	(4)	0	(4)	0	0	.46,470	0	.143	.143	.1,214	.11/01/2028	4.C FE			
.680665-AK-2	OLIN CORPORATION 5.000% 02/01/30		.04/13/2021	CITI GROUP GLOBAL MKTS		.30,657	.29,000	.30,450	.0	0	(13)	0	(13)	0	0	.30,437	0	.220	.220	.298	.02/01/2030	3.C FE			
.68389Y-BK-0	ORACLE CORP 1.900% 09/15/21		.04/14/2021	GOLDMAN SACHS		.5,026,950	.5,000,000	.4,991,300	.4,998,783	0	501	0	501	0	0	.4,999,284	0	.27,666	.27,666	.55,681	.09/15/2021	2.A FE			
.69327R-AJ-0	PDC ENERGY INC 5.750% 05/15/26		.04/13/2021	MARKET AXESS		.39,580	.38,000	.39,425	.0	0	(23)	0	(23)	0	0	.39,402	0	.177	.177	.910	.05/15/2026	3.C FE			
.693456-AN-5	PMTLT 2013-J1 B1 3.568% 09/25/43		.06/01/2021	Paydown		.470,901	.470,901	.471,416	.470,295	0	606	0	606	0	0	.470,901	0	0	0	0	0	0	.6,740	.09/25/2043	1.D FM
.69371V-AA-5	PSMC 2018-1 A1 3.500% 02/25/48		.06/01/2021	Paydown		.309,817	.309,817	.305,896	.308,046	0	1,771	0	1,771	0	0	.309,817	0	0	0	0	0	0	.4,373		

STATEMENT AS OF JUNE 30, 2021 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22				
										11	12	13	14	15											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol				
.74968R-AA-3	RPIT 2019-1 A 2.75% 10/25/63		.06/25/2021	Paydown		.1,335,515	.1,335,515	.1,335,306	.1,336,023	0	-(508)	0	.0	.0	0	0	0	0	.0	.0	.15,469	10/25/2063	1.A FE		
.756109-AX-2	REALTY INCOME CORP 3.250% 01/15/31		.06/17/2021	GOLDMAN SACHS		.1,516,145	.1,398,000	.1,429,648	.1,429,506	0	(1,409)	0	.0	.0	0	0	0	.0	.0	.0	.42,406	01/15/2031	1.G FE		
.759505-GV-4	RAMC 2006-1 AF3 5.608% 05/25/30		.06/01/2021	Paydown		.1,669	.1,669	.1,196	.1,196	0	.790	0	.0	.0	0	0	0	0	0	0	.0	.05/25/2036	1.D FM		
.761101-SZ-0	RASC 2003-K7 A15 5.750% 09/25/33		.06/01/2021	Paydown		.60,443	.60,443	.52,585	.57,156	0	3,287	0	.0	.0	0	0	0	0	0	0	.0	09/25/2033	1.D FM		
.761118-XQ-6	RALI 2006-03\$ 1A12 6.000% 03/25/36		.06/01/2021	Paydown		.8,867	.8,867	.13,042	.10,747	0	(3,027)	0	.0	.0	0	0	0	0	0	0	.0	03/25/2036	3.B FM		
.761118-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		.06/01/2021	Paydown		.18,030	.18,030	.20,346	.18,338	0	(195)	0	.0	.0	0	0	0	0	0	0	.0	11/25/2035	2.B FM		
.78419C-AG-9	SGMS 2016-C5 XA 2.097% 10/10/48		.06/01/2021	Paydown		.0	.0	.207,856	.104,276	0	(104,276)	0	.0	.0	0	0	0	0	0	0	.0	10/10/2048	1.A FE		
.78471K-AE-1	SFMT 2016-1A 144 3.000% 11/25/46		.06/01/2021	Paydown		.450,404	.450,404	.429,643	.440,750	0	9,653	0	.0	.0	0	0	0	0	0	0	.0	11/25/2046	1.D FM		
.808513-BD-6	SCHIAB CORP 5.375% 06/01/25		.04/09/2021	CITIGROUP GLOBAL MKTS		.532,052	.475,000	.524,068	.0	0	(523)	0	.0	.0	0	0	0	0	0	0	.0	.2,979	06/01/2026	2.B FE	
.808513-BR-5	SCHIAB CORP 1.150% 05/13/26		.05/19/2021	BARCLAYS		.149,978	.150,000	.149,652	.0	0	2	0	0	0	0	0	0	0	0	0	.0	.324	.05/13/2026	1.F FE	
.81721M-AM-1	SENIOR HOUSING PROPS TR 4.750% 02/15/28		.04/13/2021	GOLDMAN SACHS		.45,656	.46,000	.45,554	.0	0	3	0	0	.0	0	0	0	0	0	0	.0	.364	02/15/2028	4.A FE	
.81745B-AN-5	SEMT 2013-6 B2 3.509% 05/25/43		.06/01/2021	Paydown		.432,851	.432,851	.431,329	.431,552	0	1,299	0	.0	.0	0	0	0	0	0	0	0	.0	05/25/2043	1.D FM	
.81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		.06/01/2021	Paydown		.41,618	.40,896	.41,263	.0	0	355	0	0	.0	0	0	0	0	0	0	0	.0	.567	07/25/2043	1.D FM
.81745H-AK-8	SEMT 2014-2 B1 4.107% 07/25/44		.06/01/2021	Paydown		.4,868,426	.4,868,426	.5,201,800	.4,962,247	0	(93,820)	0	.0	.0	0	0	0	0	0	0	0	.0	.96,503	07/25/2044	1.D FM
.81745J-AA-6	SEMT 2013-11 A1 3.500% 09/25/43		.06/01/2021	Paydown		.295,804	.295,804	.292,008	.0	0	3,796	0	.0	.0	0	0	0	0	0	0	0	.0	.4,076	09/25/2043	1.D FM
.81745J-AQ-1	SEMT 2013-11 B3 3.639% 09/25/43		.06/01/2021	Paydown		.371,802	.371,802	.366,457	.368,749	0	3,053	0	.0	.0	0	0	0	0	0	0	0	.0	.5,363	09/25/2043	1.D FM
.81745N-AJ-8	SEMT 2014-1 B2 3.929% 04/25/44		.06/01/2021	Paydown		.378,893	.378,893	.380,447	.379,376	0	(483)	0	.0	.0	0	0	0	0	0	0	0	.0	.6,291	04/25/2044	1.D FM
.81745Q-AB-8	SEMT 2015-1 A2 3.000% 01/25/45		.06/01/2021	Paydown		.95,032	.95,032	.94,794	.94,822	0	210	0	.0	.0	0	0	0	0	0	0	0	.0	.1,125	01/25/2045	1.D FM
.81745R-AB-3	SEMT 2013-3 B2 3.510% 03/25/43		.06/01/2021	Paydown		.198,876	.198,876	.204,105	.200,580	0	(1,703)	0	.0	.0	0	0	0	0	0	0	0	.0	.2,831	03/25/2043	1.D FM
.81746D-AG-5	SEMT 2017-5 A7 3.500% 08/25/47		.06/01/2021	Paydown		.318,257	.318,257	.315,584	.316,702	0	1,555	0	.0	.0	0	0	0	0	0	0	0	.0	.5,570	08/25/2047	1.D FM
.81746N-AU-2	SEMT 2016-3 A19 3.500% 11/25/46		.06/01/2021	Paydown		.407,731	.407,731	.416,205	.411,876	0	(4,144)	0	.0	.0	0	0	0	0	0	0	0	.0	.5,790	11/25/2046	1.D FM
.81746T-CB-9	SEMT 2017-1 B1 3.610% 02/25/47		.06/01/2021	Paydown		.14,240	.14,240	.14,654	.14,541	0	(301)	0	.0	.0	0	0	0	0	0	0	0	.0	.215	02/25/2047	1.D FM
.81746X-AU-0	SEMT 2017-3 A19 3.500% 04/25/47		.06/01/2021	Paydown		.429,158	.429,158	.421,581	.424,763	0	4,395	0	.0	.0	0	0	0	0	0	0	0	.0	.6,067	04/25/2047	1.D FM
.81747E-CJ-7	SEMT 2018-CH2 B1A 3.750% 06/25/48		.06/01/2021	Paydown		.41,173	.41,173	.43,837	.43,672	0	(2,499)	0	.0	.0	0	0	0	0	0	0	0	.0	.645	06/25/2048	1.D FM
.82280A-AA-8	SAFT 2013-1 A1 3.750% 07/25/43		.06/01/2021	Paydown		.207,620	.207,620	.212,502	.209,254	0	(1,634)	0	.0	.0	0	0	0	0	0	0	0	.0	.3,313	07/25/2043	1.D FM
.82281E-OK-1	SCOT 2016-1 A19 3.500% 11/25/46		.06/01/2021	Paydown		.875,774	.875,774	.874,542	.875,684	0	.89	0	.0	.0	0	0	0	0	0	0	0	.0	.12,527	11/25/2046	1.D FM
.845467-AP-4	SOUTHWESTERN ENERGY 8.375% 09/15/28		.04/13/2021	MARKET AXESS		.31,665	.29,000	.31,900	.0	0	(36)	0	.0	.0	0	0	0	0	0	0	0	.0	.202	09/15/2028	3.C FE
.84779M-AA-2	SPEEDWAY MOT/SPEEDWAY FD 4.875% 11/01/27		.04/13/2021	MARKET AXESS		.50,140	.50,000	.50,120	.0	0	0	0	0	.0	0	0	0	0	0	0	0	.0	.1,110	11/01/2027	4.B FE
.855030-AN-2	STAPLES INC 7.500% 04/15/26		.04/13/2021	JEFFERIES & CO		.43,007	.41,000	.42,942	.0	0	(30)	0	0	.0	0	0	0	0	0	0	0	.0	.1,538	04/15/2026	4.B FE
.871829-BL-0	SYSCO CORP 5.950% 04/01/30		.06/07/2021	Call 128,4040		.540,581	.421,000	.455,707	.455,061	0	(1,465)	0	.0	.0	0	0	0	0	0	0	0	.0	.136,698	04/01/2030	2.C FE
.87264A-BA-2	T-MOBILE USA INC 3.500% 04/15/25		.05/18/2021	Tax Free Exchange		.5,222,855	.5,000,000	.5,279,750	.5,245,171	0	(22,316)	0	.0	.0	0	0	0	0	0	0	0	.0	.87,500	04/15/2025	2.C FE
.87264A-BE-4	T-MOBILE USA INC 3.875% 04/15/30		.05/18/2021	Tax Free Exchange		.2,618,112	.2,521,000	.2,621,557	.2,105,583	0	(3,117)	0	.0	.0	0	0	0	0	0	0	0	.0	.48,844	04/15/2030	2.C FE
.87422V-AJ-7	TALEN ENERGY SUPPLY LLC 7.625% 06/01/28		.05/19/2021	Various		.143,544	.138,000	.142,571	.0	0	(102)	0	.0	.0	0	0	0	0	0	0	0	.0	.4,595	06/01/2028	3.C FE
.880310-AA-8	TENASKA VIRGINIA PARTNERS 6.119% 03/30/24		.06/30/2021	Redemption 100,0000		.144,272	.144,272	.144,272	.0	0	0	0	0	.0	0	0	0	0	0	0	0	.0	.4,414	03/30/2024	2.B FE
.88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		.06/15/2021	Paydown		.88,129	.88,129	.101,011	.95,222	0	(7,093)	0	.0	.0	0	0	0	0	0	0	0	.0	.2,113	07/15/2059	1.A FE
.89172H-AB-3	TPMT 2015-3 A2 4.000% 03/25/54		.06/01/2021	Paydown		.987,334	.987,334	.1,048,117	.996,779	0	(9,445)	0	.0	.0	0	0	0	0	0	0	0	.0	.17,059	03/25/2054	1.D FM
.89172H-AK-3	TPMT 2015-3 A1B 3.000% 03/25/54		.04/01/2021	Paydown		.61,577	.61,577	.61,597	.61,467	0	110	0	.0	.0	0	0	0	0	0	0	0	.0	.616	03/25/2054	1.D FM
.89177B-AA-3	TPMT 2019-1 A1 3.722% 03/25/58		.06/01/2021	Paydown		.312,798	.312,798	.310,892	.311,318	0	1,480	0	.0	.0	0	0	0	0	0	0	0	.0	.4,853	03/25/2058	1.D FM
.893647-BE-6	TRANSIGM INC 6.250% 03/15/26		.04/13/2021	MARKET AXESS		.44,503	.42,000	.44,462	.0	0	(65)	0	.0	.0	0	0	0	0	0	0	0	.0	.219	03/15/2026	4.A FE
.89469A-AC-8	TREEHOUSE FOODS INC 6.000% 02/15/24		.04/01/2021	Call 101,5000		.1,356,040	.1,336,774	.1,346,380	.0	0	(2,045)	0	.0	.0	0	0	0	0	0	0	0	.0	.7,336	02/15/2024	4.B FE
.89680H-AA-0	TOF 2020-1A A 2.110% 09/20/45		.06/20/2021	Paydown		.106,250	.106,250	.106,230	.105,471	0	.779	0	.0	.0	0	0	0	0	0	0	0	.0	.1,121	09/20/2045	1.F FE
.902494-BC-6	TYSON FOODS INC 3.550% 06/02/27		.04/28/2021	FIFTH THIRD BANK		.981,798	.982,000	.973,552	.0	0	(1,587)	0	.0	.0	0	0	0	0	0	0	0	.0	.9,833	06/02/2027	2.B FE
.90269G-AD-3	UBSCM 2012-1C AAB 3.002% 05/10/45		.06/01/2021	Paydown		.405,633	.405,633	.411,713	.405,677	0	(44)	0	.0	.0	0	0	0	0	0	0	0	.0	.5,208	05/10/2045	1.D FM
.90278L-AZ-2	UBSCM 2018-C15 XA 1.093% 12/15/51		.06/01/2021	Paydown		.0	.0	.6,964	.5,617	0	(5,617)	0	.0	.0	0	0	0	0	0						

STATEMENT AS OF JUNE 30, 2021 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	For- eign	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consid- eration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	10 Unrealized Valuation Increase/ (Decrease)	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifier and SVO Adminis- trative Symbol			
											11	12	13	14	15										
.92938G-AE-9	WFRBS 2013-C17 ASB 3.55% 12/15/46		06/01/2021	Paydown		.46,836	.46,836	.47,075		.0	.(239)	0	.(239)	0	.0	.46,836	.0	.0	.0	.0	.0	.698	.12/15/2046	1.D FM	
.92938J-AF-9	WFRBS 2013-US1 ASB 3.603% 03/15/46		06/01/2021	Paydown		.51,304	.51,304	.52,840		.51,562	.0	.(258)	0	.(258)	0	.0	.51,304	.0	.0	.0	.0	.0	.771	.03/15/2046	1.D FM
.93934F-E0-1	WMLT 2005-9 244 5.50% 11/25/35		06/01/2021	Paydown		.4,103	.4,746	.4,383		.4,414	.0	.(310)	0	.(310)	0	.0	.4,103	.0	.0	.0	.0	.0	.111	.11/25/2035	1.D FM
.93935B-AH-3	WMLT 2006-5 346 6.26% 07/25/36		06/01/2021	Paydown		.42,240	.42,240	.15,004		.14,680	.0	.27,560	0	.27,560	0	.0	.42,240	.0	.0	.0	.0	.0	.296	.07/25/2036	1.D FM
.94945G-AA-5	WLKRG 2013-AA A 3.100% 03/15/29		06/15/2021	Paydown		.153,857	.153,857	.153,872		.0	.(15)	0	.(15)	0	.0	.153,857	.0	.0	.0	.0	.0	.2,331	.03/15/2029	1.F FE	
.94945B-AA-1	WLKRG 2015-AA A 2.790% 06/16/31		06/15/2021	Paydown		.1,652,000	.1,652,000	.1,651,864		.1,651,575	.0	.425	0	.425	0	.0	.1,652,000	.0	.0	.0	.0	.0	.22,641	.06/16/2031	1.F FE
.949831-AA-9	WFMS 2019-3 A1 3.500% 07/25/49		06/01/2021	Paydown		.464,244	.464,244	.470,772		.469,704	.0	.(5,460)	0	.(5,460)	0	.0	.464,244	.0	.0	.0	.0	.0	.6,725	.07/25/2049	1.D FM
.94989M-AF-6	WFCM 2015-NX52 ASB 3.461% 07/15/58		06/01/2021	Paydown		.978,466	.978,466	.1,007,806		.986,551	.0	.(8,085)	0	.(8,085)	0	.0	.978,466	.0	.0	.0	.0	.0	.14,118	.07/15/2058	1.D FM
.971885-AP-3	WILSHIRE MTG LOAN TR 1997-2 M3 7.770%		05/25/28																						
.97652P-AW-1	WIN 2014-1 B3 3.851% 06/20/44		06/01/2021	Paydown		.1,307	.1,307	.1,328		.1,304	.0	.3	0	.3	0	.0	.1,307	.0	.0	.0	.0	.0	.13	.05/25/2028	4.B FM
.98311A-AB-1	WYNDHAM HOTELS & RESORTS 4.375% 08/15/28		04/13/2021	MARKET AXESS		.29,931	.29,900	.29,355		.0	.0	.(4)	0	.(4)	0	.0	.29,351	.0	.580	.580	.211	.08/15/2028	4.A FE		
.98421M-AB-2	XEROX HOLDINGS CORP 5.500% 08/15/28		04/13/2021	MARKET AXESS		.43,845	.42,000	.43,785		.0	.0	.(11)	0	.(11)	0	.0	.43,774	.0	.71	.71	.385	.08/15/2028	3.B FE		
.110709-AE-2	PROVINCE OF BRITISH COLUMBIA AGENCY DEBENTURES 1.300% 01/29/31	A.	04/27/2021			.2,600,793	.2,724,000	.2,719,941		.0	.0	.95	0	.95	0	.0	.2,720,037	.0	.(119,243)	.(119,243)	.8,853	.01/29/2031	1.A FE		
.21627U-AA-0	COOKE OMEGA/ALPHA VESSEL 8.500% 12/15/22	A.	04/13/2021	MARKET AXESS		.46,238	.45,000	.46,463		.0	.0	.(63)	0	.(63)	0	.0	.46,399	.0	.(161)	.(161)	.1,275	.12/15/2022	4.C FE		
.443628-AH-1	HUDBAY MINERALS INC 6.125% 04/01/29	A.	04/13/2021	SUMRIDGE PARTNERS		.33,393	.31,000	.33,170		.0	.0	.(12)	0	.(12)	0	.0	.33,158	.0	.235	.235	.1,065	.04/01/2029	4.B FE		
.443628-AJ-1	HUDBAY MINERALS INC 4.500% 04/01/26	A.	04/13/2021	CITIGROUP GLOBAL MKTS		.25,692	.25,000	.25,438		.0	.0	.(4)	0	.(4)	0	.0	.25,435	.0	.257	.257	.116	.04/01/2026	4.B FE		
.552697-AH-7	MDC PARTNERS INC 7.500% 05/01/24	A.	04/13/2021	MARKET AXESS		.39,675	.39,000	.39,722		.0	.0	.(32)	0	.(32)	0	.0	.39,689	.0	.(15)	.(15)	.1,278	.05/01/2024	4.C FE		
.65548P-AE-6	NORBORD INC 6.250% 04/15/23	A.	06/07/2021	Call	108,9910	.611,440	.561,000	.573,623		.568,424	.0	.(1,334)	0	.(1,334)	0	.0	.567,090	.0	.(6,090)	.(6,090)	.73,037	.04/15/2023	3.A FE		
.701371-AL-9	PARKLAND FUEL CORP 6.000% 04/01/26	A.	04/14/2021	Call	104,5000	.2,268,695	.2,171,000	.2,171,000		.0	.0	.0	0	.0	0	.0	.2,171,000	.0	.0	.0	.0	.0	.167,529	.04/01/2026	3.B FE
.77381W-AA-4	ROCKPOINT GAS STORAGE CA 7.000% 03/31/23	A.	04/13/2021	MARKET AXESS		.13,151	.13,000	.13,187		.0	.0	.(8)	0	.(8)	0	.0	.13,179	.0	.(29)	.(29)	.493	.03/31/2023	4.B FE		
.91831A-AC-5	VRY ESCROW CORP 6.125% 04/15/25	A.	04/14/2021	Various	.620,575	.607,000	.620,779		.0	.0	.(318)	0	.(318)	0	.0	.620,460	.0	.114	.114	.18,602	.04/15/2025	4.B FE			
.035198-AD-2	ANGOLA 8.000% 11/26/29	D.	05/04/2021	GOLDMAN SACHS		.252,250	.250,000	.245,250		.0	.0	.74	0	.74	0	.0	.245,324	.0	.6,926	.6,926	.8,889	.11/26/2029	5.A FE		
.05585J-AA-8	BSPT 2018-FL3 A 1.123% 03/15/28	D.	06/15/2021	Paydown		.2,207,306	.2,207,306	.2,207,306		.0	.0	.0	0	.0	0	.0	.2,207,306	.0	.0	.0	.0	.0	.11,966	.03/15/2028	1.A FE
.06738E-BE-4	BARCLAYS PLC 4.610% 02/15/23	D.	05/12/2021			.1,854,247	.1,799,000	.1,881,057		.1,850,642	.0	.(16,770)	0	.(16,770)	0	.0	.1,833,872	.0	.20,375	.20,375	.61,740	.02/15/2023	2.B FE		
.12807C-AA-1	CAI 2020-1A 2.220% 09/25/45	D.	06/25/2021	Paydown		.212,500	.212,452	.212,464		.0	.36	0	.36	0	.0	.212,500	.0	.0	.0	.0	.0	.1,966	.09/25/2045	1.F FE	
.14365B-BJ-0	CARNIVAL CRUISE 9.875% 08/01/27	D.	04/13/2021	MARKET AXESS		.50,809	.43,000	.50,182		.0	.0	.(89)	0	.(89)	0	.0	.50,092	.0	.716	.716	.873	.08/01/2027	4.A FE		
.151290-BV-4	CEMEX SAB-SPONS ADR 5.450% 11/19/29	D.	04/20/2021	JPM FUNDS RECAP		.770,700	.700,000	.766,500		.0	.0	.(393)	0	.(393)	0	.0	.766,107	.0	.4,593	.4,593	.16,214	.11/19/2029	3.C FE		
.268317-AB-8	ELECTRICITE DE FRANCE 4.500% 09/21/28	D.	06/02/2021	STIFEL NICHOLAS		.2,175,884	.1,881,000	.2,126,484		.2,107,457	.0	.(11,972)	0	.(11,972)	0	.0	.2,095,484	.0	.80,400	.80,400	.60,192	.09/21/2028	2.A FE		
.35177P-AW-7	ORANGE SA 4.125% 09/14/21	D.	04/01/2021	Call	101,6910	.3,050,730	.3,000,000	.3,003,661		.0	.(1,289)	0	.(1,289)	0	.0	.3,002,372	.0	.2,372	.2,372	.118,449	.09/14/2021	2.A FE			
.401494-AS-8	REPUBLIC OF GUATEMALA SOVGN 5.375% 04/24/32	D.	05/03/2021	JEFFERIES & CO		.577,000	.500,000	.569,250		.0	.0	.(492)	0	.(492)	0	.0	.568,758	.0	.8,242	.8,242	.14,259	.04/24/2032	3.C FE		
.603051-AA-1	MINERAL RESOURCES LTD 8.125% 05/01/27	D.	05/21/2021	Various		.345,376	.313,000	.346,648		.0	.0	.(2,011)	0	.(2,011)	0	.0	.344,637	.0	.739	.739	.14,113	.05/01/2027	3.C FE		
.75405U-AA-4	RAS LAFFAN LNG III 5.838% 09/30/27	D.	04/01/2021	Redemption	100,0000	.155,600	.155,600	.155,600		.0	.0	.0	0	.0	0	.0	.155,600	.0	.0	.0	.0	.0	.4,542	.09/30/2027	1.E FE
.806854-AB-1	SCHLUMBERGER INV 3.300% 09/14/21	D.	06/28/2021	Call	100,0000	.3,000,000	.3,013,330	.3,000,974		.0	.(974)	0	.(974)	0	.0	.3,000,000	.0	.0	.0	.0	.0	.78,100	.09/14/2021	1.F FE	
.87927Y-AA-0	TELECOM ITALIA SPA 5.303% 05/30/24	D.	04/29/2021	Various		.7,639,601	.7,000,000	.7,252,500		.7,147,281	.0	.(13,369)	0	.(13,369)	0	.0	.7,133,913	.0	.505,688	.505,688	.155,477	.05/30/2024	3.A FE		
.881674-AE-1	TEVA PHARMACEUTICALS NE 3.150% 10/01/26	D.	04/13/2021	J P MORGAN SEC		.48,217	.50,000	.47,875		.0	.0	.20	0	.20	0	.0	.47,895	.0	.322	.322	.849	.10/01/2026	3.C FE		
.903742-AA-2	ULKER BISKUVI SANAYI AS 6.950% 10/30/25	D.	05/10/2021	CITIGROUP GLOBAL MKTS		.352,950	.325,000	.340,730		.0	.0	.(362)	0												

STATEMENT AS OF JUNE 30, 2021 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifier and SVO Adminis- trative Symbol		
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value									
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					280,590,060	275,852,308	279,114,867	247,610,082	3,760	(1,386,321)	0	(1,382,561)	0	276,178,657	0	2,004,478	2,004,478	7,783,614	XXX	XXX			
898320-83-6 TRUIST FINANCIAL CORP PFD		05/13/2021	TENDER OFFER		100,000,000	2,500,000	0.00	2,439,052	2,439,052	0	0	0	0	0	2,439,052	0	60,948	60,948	70,313		2.B FE		
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					2,500,000	XXX	2,439,052	2,439,052	0	0	0	0	0	2,439,052	0	60,948	60,948	70,313	XXX	XXX			
8999997. Total - Preferred Stocks - Part 4					2,500,000	XXX	2,439,052	2,439,052	0	0	0	0	0	2,439,052	0	60,948	60,948	70,313	XXX	XXX			
8999998. Total - Preferred Stocks - Part 5					2,500,000	XXX	2,439,052	2,439,052	0	0	0	0	0	2,439,052	0	60,948	60,948	70,313	XXX	XXX			
8999999. Total - Preferred Stocks					2,500,000	XXX	2,439,052	2,439,052	0	0	0	0	0	2,439,052	0	60,948	60,948	70,313	XXX	XXX			
..037833-10-0 APPLE INC		06/28/2021		INSTINET	14,178,000	1,912,540		627,219	1,881,279	(1,254,060)	0	0	(1,254,060)	0	627,219	0	1,285,321	1,285,321	6,026				
..04010L-10-3 ARES CAPITAL CORP		05/04/2021		S. G. COVEN SECURITIES CORP.	2,075,000	39,404		38,182	0	0	0	0	0	0	38,182	0	1,223	1,223	0				
..060505-10-4 BANK OF AMERICA CORP		05/04/2021		S. G. COVEN SECURITIES CORP.	2,403,000	95,567		89,999	0	0	0	0	0	0	89,999	0	5,568	5,568	0				
..09247X-10-1 BLACKROCK INC		06/28/2021		INSTINET	598,000	522,275		292,964	431,481	(138,517)	0	0	(138,517)	0	292,964	0	229,311	229,311	4,939				
..09259E-10-8 TCP CAPITAL CORP		05/04/2021		CORP.	4,073,000	58,547		56,115	0	0	0	0	0	0	56,115	0	2,432	2,432	0				
..12514G-10-8 CDI CORP/DE		05/11/2021		STIFEL NICHOLAS	4,588,000	768,406		530,381	604,653	(74,271)	0	0	(74,271)	0	530,381	0	238,025	238,025	1,835				
..126650-10-0 CVS CORP		06/28/2021		INSTINET	3,457,000	288,588		243,940	236,113	7,827	0	0	7,827	0	243,940	0	44,648	44,648	3,457				
..165167-73-5 CHESAPEAKE ENERGY COMMON		04/01/2021		Various	1,144,000	48,963		0	0	0	0	0	0	0	48,963	0	0	0	0				
..30231G-10-2 EXXON MOBIL CORP		05/04/2021		S. G. COVEN SECURITIES CORP.	641,000	37,505		36,551	0	0	0	0	0	0	36,551	0	955	955	0				
..38141G-10-4 GOLDMAN SACHS GROUP INC		05/04/2021		S. G. COVEN SECURITIES CORP.	209,000	71,816		69,568	0	0	0	0	0	0	69,568	0	2,248	2,248	0				
..437076-10-2 HOME DEPOT		06/28/2021		INSTINET	1,354,000	424,685		268,587	293,510	(95,400)	0	0	(95,400)	0	268,587	0	156,099	156,099	4,468				
..459200-10-1 IBM		05/04/2021		S. G. COVEN SECURITIES CORP.	827,000	119,675		108,885	0	0	0	0	0	0	108,885	0	10,789	10,789	0				
..478160-10-4 JOHNSON & JOHNSON		05/28/2021		INSTINET	3,346,000	570,010		344,101	526,593	(182,493)	0	0	(182,493)	0	344,101	0	225,909	225,909	6,926				
..580135-10-1 McDONALDS		05/28/2021		INSTINET	4,498,000	1,054,170		621,117	858,749	(343,837)	0	0	(343,837)	0	621,117	0	433,053	433,053	7,919				
..58933Y-10-5 MERCK & CO INC		06/03/2021		Various	0	154,558		154,558	199,819	(45,261)	0	0	(45,261)	0	154,558	0	0	0	0				
..674215-20-7 OASIS PETROLEUM INC NEW COMMON		06/28/2021		Morgan Stanley	446,000	42,309		13,826	16,529	(2,703)	0	0	(2,703)	0	13,826	0	28,483	28,483	335				
..68622V-10-6 ORGANON & CO-III COMMON		06/28/2021		INSTINET	3,723,000	112,056		99,960	0	0	0	0	0	0	99,960	0	12,096	12,096	0				
..68622V-10-6 ORGANON & CO-III COMMON		06/03/2021		Cash Adjustment	0	0		0	0	0	0	0	0	0	0	0	0	0	0	0			
..713448-10-8 PEPSICO INC		06/28/2021		INSTINET	4,921,000	725,435		450,444	729,784	(279,341)	0	0	(279,341)	0	450,444	0	274,992	274,992	15,354				
..718172-10-9 PHILIP MORRIS INTERNAT-III/I		05/04/2021		S. G. COVEN SECURITIES CORP.	1,030,000	98,643		91,647	0	0	0	0	0	0	91,647	0	6,996	6,996	0				
..74144T-10-8 T ROWE PRICE GROUP INC		06/14/2021		GOLDMAN SACHS	3,830,000	735,499		510,219	579,824	(69,605)	0	0	(69,605)	0	510,219	0	225,281	225,281	8,273				
..75513E-10-1 RAYTHEON CO RAYTHEON		05/04/2021		CORP.	1,209,000	101,170		93,261	0	0	0	0	0	0	93,261	0	7,909	7,909	0				
..81762P-10-2 SERVICENOW INC		05/11/2021		STIFEL NICHOLAS	2,065,000	988,027		871,602	1,136,638	(265,036)	0	0	(265,036)	0	871,602	0	116,425	116,425	0				
..855244-10-9 STARBUCKS CORP		05/28/2021		INSTINET	10,067,000	1,145,405		734,308	1,076,968	(342,659)	0	0	(342,659)	0	734,308	0	411,097	411,097	6,224				
..882508-10-4 TEXAS INSTRUMENTS		04/30/2021		INSTINET	4,864,000	877,426		539,552	798,328	(258,776)	0	0	(258,776)	0	539,552	0	337,874	337,874	9,923				
..88579Y-10-1 3M CO.		05/11/2021		STIFEL NICHOLAS	3,170,000	641,850		493,431	554,084	(60,653)	0	0	(60,653)	0	493,431	0	148,418	148,418	4,692				
..911312-10-6 UNITED PARCEL SERVICE		06/28/2021		INSTINET	6,323,000	1,285,457		637,403	1,064,793	(427,390)	0	0	(427,390)	0	637,403	0	648,054	648,054	12,899				
..G4289T-10-3 HARBOUR ENERGY PLC COMMON	B.	06/25/2021		Tax Free Exchange	124,724,000	773,289		773,289	0	0	0	0	0	0	773,289	0	0	0	0				
..G4289T-10-3 HARBOUR ENERGY PLC COMMON	B.	06/25/2021		Cash Adjustment	0	1,000		5	0	0	0	0	0	0	0	0	2	2	(3)	(1)	0		
..G4289T-10-3 HARBOUR ENERGY PLC COMMON	B.	06/25/2021		Tax Free Exchange	0	2,369,771,000		0	0	0	0	0	0	0	0	0	0	0	0	0	0		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					13,693,294	XXX	8,840,088	10,989,145	(3,832,175)	0	0	(3,832,175)	0	8,840,090	2	4,853,207	4,853,209	93,270	XXX	XXX			
..31337-10-5 FHLB CINCINNATI		06/30/2021		FHLB	14,032,000	1,403,200		1,403,200	1,185,400	0	0	0	0	0	0	1,403,200	0	0	0	0	12,652		
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					1,403,200	XXX	1,403,200	1,185,400	0	0	0	0	0	0	1,403,200	0	0	0	0	12,652	XXX	XXX	
9799997. Total - Common Stocks - Part 4					15,096,494	XXX	10,243,288	12,174,545	(3,832,175)	0	0	(3,832,175)	0	10,243,290	2	4,853,207	4,853,209	105,922	XXX	XXX			
9799998. Total - Common Stocks - Part 5</																							

STATEMENT AS OF JUNE 30, 2021 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain or Loss on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admi- nistrative Symbol
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
9799999. Total - Common Stocks					15,096,494	XXX	10,243,288	12,174,545	(3,832,175)	0	0	(3,832,175)	0	10,243,290	2	4,853,207	4,853,209	105,922	XXX	XXX	
9899999. Total - Preferred and Common Stocks					17,596,494	XXX	12,682,340	14,613,597	(3,832,175)	0	0	(3,832,175)	0	12,682,342	2	4,914,155	4,914,157	176,235	XXX	XXX	
9999999 - Totals					298,186,554	XXX	291,797,207	262,223,679	(3,828,415)	(1,386,321)	0	(5,214,736)	0	288,860,999	2	6,918,633	6,918,635	7,959,849	XXX	XXX	

STATEMENT AS OF JUNE 30, 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

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date																							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	07/13/2018	07/14/2021	.177,160		194.53	1,543,942				1,534,208		1,534,208	.554,512					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				133,439		133,439	.46,725					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				1,665,335		1,665,335	.561,407					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				101,686		101,686	.32,779					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				1,724,645		1,724,645	.545,210					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				137,673		137,673	.42,434					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				2,338,506		2,338,506	.709,972					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				1,237,946		1,237,946	.356,848					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				2,109,913		2,109,913	.585,446					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				1,447,160		1,447,160	.390,943					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				1,617,960		1,617,960	.424,309					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				1,706,897		1,706,897	.437,289					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				1,571,971		1,571,971	.404,097					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				1,019,011		1,019,011	.258,396					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				1,721,016		1,721,016	.437,986					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				1,635,611		1,635,611	.411,229					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				2,003,436		2,003,436	.498,016					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				1,327,654		1,327,654	.338,539					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				2,490,285		2,490,285	.615,971					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				1,523,311		1,523,311	.378,474					0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	05/13/2019	05/13/2022	.93,809		187.21	.800,827				1,557,231		1,557,231	.380,865					0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	05/23/2019	05/26/2022	.80,763		187.50	.690,521				1,323,700		1,323,700	.322,243					0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	06/14/2019	06/14/2022	.91,641		189.50	.800,573				1,351,707		1,351,707	.332,657					0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	06/27/2019	06/27/2022	.82,317		191.71	.729,082				1,071,768		1,071,768	.266,707					0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	07/12/2019	07/14/2021	.14,943		192.06	.109,634				166,318		166,318	.59,773					0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	07/12/2019	07/14/2022	.114,673		192.06	.1,015,306				1,456,341		1,456,341	.349,751					0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	07/25/2019	07/27/2022	.86,599		193.12	.772,649				1,038,322		1,038,322	.250,271					0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	07/26/2019	07/27/2021	.8,917		193.12	.65,780				.89,792		.89,792	.31,476					0001

STATEMENT AS OF JUNE 30, 2021 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	08/14/2019	08/13/2021	8,111		195.66	61,100				62,049		62,049	20,034						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	08/14/2019	08/12/2022	121,864		195.66	1,111,130				1,256,423		1,256,423	305,880						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	08/26/2019	08/26/2022	101,165		197.50	933,066				931,726		931,726	226,609						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	08/27/2019	08/27/2021	8,628		197.50	65,604				52,975		52,975	15,358						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	09/12/2019	09/14/2021	8,643		195.30	64,819				71,046		71,046	22,040						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	09/13/2019	09/14/2022	130,205		195.30	1,184,991				1,406,212		1,406,212	341,137						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	09/27/2019	09/27/2022	79,494		196.63	726,842				796,535		796,535	193,967						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	09/27/2019	09/27/2021	10,100		196.63	76,262				72,620		72,620	21,412						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	10/14/2019	10/14/2021	11,103		195.71	83,661				90,047		90,047	26,759						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	10/14/2019	10/14/2022	103,515		195.71	946,095				1,100,369		1,100,369	258,789						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	10/24/2019	10/27/2022	64,889		197.03	594,503				640,450		640,450	150,542						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	10/24/2019	10/27/2021	9,516		197.03	72,188				68,232		68,232	19,508						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	11/13/2019	11/12/2021	13,902		197.16	105,254				100,514		100,514	28,361						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	11/14/2019	11/14/2022	82,567		197.16	755,346				819,069		819,069	193,208						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	11/27/2019	11/22/2022	66,226		197.55	608,360				644,382		644,382	151,658						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	11/27/2019	11/24/2021	11,258		197.55	85,402				79,481		79,481	22,066						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	12/12/2019	12/14/2022	65,632		198.73	605,195				602,500		602,500	141,765						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	12/13/2019	12/14/2021	12,031		198.73	91,814				77,362		77,362	20,694						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	12/27/2019	12/27/2022	46,693		198.98	430,173				396,425		396,425	93,853						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	12/27/2019	12/27/2021	6,558		198.98	50,112				37,318		37,318	9,575						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	01/14/2020	01/13/2023	63,975		201.22	597,307				507,320		507,320	116,434						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	01/14/2020	01/14/2022	8,190		201.22	63,283				42,670		42,670	10,647						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	01/24/2020	01/27/2022	5,779		200.20	44,429				34,329		34,329	8,842						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	01/27/2020	01/27/2023	39,021		200.20	363,258				334,410		334,410	76,481						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	02/14/2020	02/14/2022	11,597		202.13	90,244				58,330		58,330	14,264						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	02/14/2020	02/14/2023	65,626		202.13	618,149				504,008		504,008	115,502						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	02/27/2020	02/25/2022	13,137		194.79	99,033				129,927		129,927	35,208						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	02/27/2020	02/27/2023	52,184		194.79	476,739				628,300		628,300	140,898						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	03/13/2020	03/14/2022	12,144		190.05	90,935				168,318		168,318	44,083						0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	03/13/2020	03/14/2023	58,958		190.05	538,961				912,083		912,083	196,920						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	03/27/2020	03/27/2023	39,295		193.61	365,945				510,841		510,841	113,564						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	03/27/2020	03/25/2022	8,326		193.61	63,513				91,503		91,503	24,312						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	04/13/2020	04/13/2022	12,728		192.49	96,530				152,608		152,608	40,093						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	04/14/2020	04/14/2023	43,665		192.49	404,281				601,698		601,698	129,247						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	04/24/2020	04/27/2023	46,372		192.51	430,281				641,783		641,783	137,724						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	04/27/2020	04/27/2022	12,742		192.51	96,648				153,544		153,544	39,883						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	05/14/2020	05/13/2022	19,378		192.69	147,493				232,539		232,539	59,879						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	05/14/2020	05/12/2023	38,129		192.69	354,860				525,793		525,793	112,479						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	05/27/2020	05/26/2022	18,421		192.66	140,186				222,895		222,895	56,921						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	05/27/2020	05/25/2023	27,141		192.66	252,561				376,989		376,989	80,609						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	06/12/2020	06/14/2022	21,342		192.58	162,345				261,864		261,864	66,160						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	06/12/2020	06/14/2023	41,801		192.58	388,815				587,301		587,301	124,984						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	06/25/2020	06/27/2023	25,836		192.87	240,679				359,638		359,638	76,475						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	06/25/2020	06/27/2022	10,764		192.87	82,002				130,456		130,456	32,722						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	07/13/2020	07/14/2022	21,188		193.79	162,187				241,542		241,542	58,479						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	07/14/2020	07/14/2021	27,277		193.79	147,479				256,403		256,403	93,014						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	07/14/2020	07/14/2023	43,212		193.79	404,464				575,580		575,580	120,993						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	07/24/2020	07/27/2022	12,124		194.32	93,062				134,823		134,823	32,736						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	07/24/2020	07/27/2023	19,406		194.32	182,139				253,056		253,056	53,173						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	07/27/2020	07/27/2021	18,902		194.32	102,477				167,848		167,848	58,407						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	08/13/2020	08/14/2023	29,258		194.51	274,875				380,941		380,941	80,167						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	08/14/2020	08/12/2022	19,063		194.51	146,095				211,603		211,603	51,280						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	08/14/2020	08/13/2021	26,924		194.51	146,112				235,586		235,586	78,618						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	08/27/2020	08/26/2022	17,030		194.60	130,572				189,712		189,712	45,810						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	08/27/2020	08/25/2023	14,111		194.60	132,632				183,725		183,725	38,523						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	08/27/2020	08/25/2023	5,904		194.60	52,624				76,876		76,876	16,119						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	08/27/2020	08/27/2021	23,587		194.60	128,061				205,913		205,913	66,515						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	09/11/2020	09/14/2023	22,473		194.63	211,264				294,402		294,402	61,577						0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	09/14/2020	09/14/2021	21,939		194.63	119,133				193,503		193,503	60,771						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	09/14/2020	09/14/2023	13,872		194.63	123,660				181,729		181,729	38,011						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	09/14/2020	09/14/2022	20,115		194.63	154,643				226,496		226,496	54,713						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	09/24/2020	09/27/2022	10,813		193.38	82,385				132,350		132,350	31,682						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	09/24/2020	09/27/2023	6,841		193.38	60,593				95,644		95,644	19,772						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	09/25/2020	09/27/2021	21,672		193.38	116,929				217,590		217,590	87,834						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	09/25/2020	08/14/2023	13,316		194.51	116,930				173,368		173,368	36,485						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	09/25/2020	09/27/2023	19,945		193.38	186,293				278,834		278,834	57,642						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	10/13/2020	10/13/2023	13,507		195.01	120,374				174,916		174,916	35,929						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	10/14/2020	10/14/2021	22,178		195.01	120,668				192,952		192,952	58,107						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	10/14/2020	10/13/2023	26,645		195.01	250,447				345,050		345,050	70,875						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	10/14/2020	10/14/2022	19,609		195.01	150,666				217,663		217,663	50,984						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	10/26/2020	10/27/2022	10,782		193.65	82,267				130,790		130,790	30,406						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	10/26/2020	10/27/2023	8,629		193.65	76,365				119,770		119,770	24,247						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	10/26/2020	10/27/2023	18,663		193.65	174,195				259,036		259,036	52,442						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	10/27/2020	10/27/2021	18,404		193.65	99,436				183,675		183,675	55,213						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	11/12/2020	11/12/2021	30,157		194.75	163,857				275,933		275,933	80,820						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	11/12/2020	11/14/2023	10,475		194.75	93,228				139,003		139,003	28,282						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	11/13/2020	11/14/2022	20,082		194.75	154,093				230,744		230,744	53,820						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	11/13/2020	11/14/2023	32,334		194.75	303,515				429,069		429,069	87,301						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	11/24/2020	11/27/2023	5,852		196.34	52,509				72,390		72,390	14,923						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	11/25/2020	11/27/2023	20,388		196.34	192,945				252,201		252,201	51,990						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	11/25/2020	11/22/2022	11,215		196.34	86,759				117,872		117,872	27,590						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	11/25/2020	11/24/2021	19,925		196.34	109,145				158,998		158,998	45,030						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	12/11/2020	12/14/2022	15,728		196.85	121,982				162,310		162,310	38,061						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	12/14/2020	12/14/2023	8,443		196.85	75,953				102,582		102,582	21,107						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	12/14/2020	12/14/2023	43,073		196.85	408,688				523,342		523,342	107,684						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	12/14/2020	12/14/2021	40,605		196.85	223,005				315,091		315,091	87,706						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	12/22/2020	12/27/2022	12,013		196.21	92,866				129,977		129,977	30,392						0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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 W22LROWP21HZNB6K528	12/22/2020	12/27/2023	15,336		196.21	145,034			193,229		193,229	39,566							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	12/22/2020	12/27/2021	16,192		196.21	88,638			135,202		135,202	37,727							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	12/23/2020	12/27/2023	6,223		196.21	55,800			78,409		78,409	16,055							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	01/13/2021	01/14/2022	25,621		198.82		142,123		171,149		171,149	29,027							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	01/14/2021	01/12/2024	17,342		198.82		157,229		193,020		193,020	35,791							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	01/14/2021	01/13/2023	14,908		198.82		116,782		137,899		137,899	21,117							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	01/14/2021	01/12/2024	45,131		198.82		431,601		502,311		502,311	70,710							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	01/26/2021	01/27/2022	12,160		198.28		67,267		86,941		86,941	19,674							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	01/26/2021	01/27/2023	6,960		198.28		54,372		67,232		67,232	12,860							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	01/26/2021	01/26/2024	17,601		198.28		168,218		202,416		202,416	34,198							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	01/27/2021	01/26/2024	4,978		198.28		45,106		57,245		57,245	12,139							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	02/11/2021	02/14/2024	11,463		200.65		104,880		118,296		118,296	13,416							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	02/11/2021	02/14/2023	20,508		200.65		162,131		173,296		173,296	11,165							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	02/11/2021	02/14/2022	34,159		200.65		191,227		199,830		199,830	8,603							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	02/11/2021	02/14/2024	65,378		200.65		630,976		674,696		674,696	43,720							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	02/25/2021	02/25/2022	22,097		198.31		122,258		163,295		163,295	41,037							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	02/25/2021	02/27/2024	18,012		198.31		171,099		209,662		209,662	38,563							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	02/25/2021	02/27/2023	12,758		198.31		99,682		125,664		125,664	25,982							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	02/26/2021	02/27/2024	4,367		198.31		39,316		50,831		50,831	11,514							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	03/11/2021	03/14/2024	4,463		201.86		40,905		44,010		44,010	3,105							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	03/12/2021	03/14/2023	15,441		201.86		122,810		123,686		123,686	876							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	03/12/2021	03/14/2022	24,656		201.86		138,858		134,374		134,374	(4,485)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	03/12/2021	03/14/2024	93,456		201.86		903,634		921,475		921,475	17,841							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	03/25/2021	03/27/2023	13,734		201.10		108,823		116,468		116,468	7,645							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	03/25/2021	03/27/2024	15,848		201.10		152,976		163,233		163,233	10,257							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	03/25/2021	03/27/2024	8,782		201.10		80,353		90,452		90,452	10,099							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	03/26/2021	03/25/2022	20,313		201.10		113,972		120,864		120,864	6,892							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	04/14/2021	04/12/2024	9,121		201.74		83,536		91,389		91,389	7,853							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	04/14/2021	04/12/2024	115,232		201.74		1,113,531		1,154,629		1,154,629	41,098							0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	04/14/2021	04/13/2022	33,444		201.74		188,241		192,972		192,972	4,731							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	04/14/2021	04/14/2023	17,344		201.74		137,861		142,222		142,222	4,361							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	04/27/2021	04/27/2023	15,560		201.28		123,401		132,575		132,575	9,174							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	04/27/2021	04/26/2024	15,536		201.28		141,966		160,172		160,172	18,206							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	04/27/2021	04/26/2024	19,301		201.28		186,092		198,998		198,998	12,907							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	04/27/2021	04/27/2022	20,002		201.28		112,325		122,612		122,612	10,287							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	05/13/2021	05/13/2022	32,800		201.77		184,642		196,798		196,798	12,156							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	05/13/2021	05/14/2024	92,655		201.77		897,360		941,375		941,375	44,015							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	05/13/2021	05/14/2024	6,810		201.77		62,517		69,187		69,187	6,670							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	05/14/2021	05/12/2023	15,096		201.77		119,708		126,206		126,206	6,498							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	05/26/2021	05/23/2024	5,760		202.44		52,936		56,849		56,849	3,912							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	05/26/2021	05/26/2022	19,028		202.44		107,471		109,600		109,600	2,130							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	05/26/2021	05/23/2024	12,759		202.44		123,726		125,935		125,935	2,209							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	05/27/2021	05/25/2023	10,872		202.44		86,499		88,175		88,175	1,676							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	06/14/2021	06/14/2022	38,104		203.97		216,839		196,996		196,996	(19,843)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	06/14/2021	06/14/2023	14,429		203.97		115,954		108,214		108,214	(7,740)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	06/14/2021	06/14/2024	107,182		203.97		1,049,376		992,509		992,509	(56,867)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	06/14/2021	06/14/2024	6,947		203.97		64,474		64,330		64,330	(143)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	06/24/2021	06/27/2024	1,605		203.72		14,813		15,153		15,153	339							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	06/25/2021	06/27/2023	8,428		203.72		67,650		64,897		64,897	(12,752)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	06/25/2021	06/27/2024	9,827		203.72		95,696		92,769		92,769	(12,927)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	06/25/2021	06/27/2022	18,138		203.72		103,460		97,762		97,762	(5,698)							0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRV/TW/T807	07/13/2018	07/14/2021	6,109		225.57	78,822		40,502		40,502	8,614							0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRV/TW/T807	07/27/2018	07/27/2021	3,762		224.37	48,024		29,830		29,830	7,561							0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRV/TW/T807	08/15/2018	08/13/2021	5,447		225.26	70,307		41,071		41,071	9,587							0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRV/TW/T807	08/27/2018	08/27/2021	8,576		227.62	112,826		52,655		52,655	9,691							0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRV/TW/T807	09/14/2018	09/14/2021	10,419		227.19	137,759		71,680		71,680	15,107							0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRV/TW/T807	09/27/2018	09/27/2021	4,367		223.94	57,213		41,532		41,532	10,874							0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRV/TW/T807	10/12/2018	10/14/2021	4,529		218.60	58,014		64,083		64,083	18,568							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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	10/26/2018	10/27/2021	3,965		217.17	49,766			.61,650		.61,650	17,762						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	11/14/2018	11/12/2021	8,647		219.74	109,440			.117,161		.117,161	32,684						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	11/27/2018	11/26/2021	2,832		219.61	35,641			.39,086		.39,086	10,791						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	12/14/2018	12/14/2021	5,494		218.62	67,857			.81,579		.81,579	22,359						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	12/27/2018	12/27/2021	3,932		213.61	47,292			.75,659		.75,659	20,527						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	01/14/2019	01/14/2022	3,085		216.52	38,410			.52,139		.52,139	13,976						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	01/25/2019	01/27/2022	5,521		218.44	69,586			.85,520		.85,520	22,636						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	02/14/2019	02/14/2022	5,731		221.27	72,783			.77,706		.77,706	20,114						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	02/27/2019	02/25/2022	1,841		222.19	23,354			.24,022		.24,022	6,148						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	03/14/2019	03/14/2022	17,457		223.52	.224,365			.215,769		.215,769	54,291						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	03/27/2019	03/25/2022	11,231		224.38	145,656			.133,985		.133,985	33,356						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	04/12/2019	04/14/2022	9,726		226.60	.127,612			.105,045		.105,045	.25,483						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	04/26/2019	04/27/2022	4,656		225.31	.61,262			.54,752		.54,752	.13,362						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	05/14/2019	05/13/2022	6,809		223.10	.89,165			.90,895		.90,895	.22,264						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	05/24/2019	05/27/2022	7,113		223.52	.93,333			.95,249		.95,249	.23,261						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	06/14/2019	06/14/2022	4,573		226.13	.61,213			.54,139		.54,139	.12,940						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	06/27/2019	06/27/2022	2,176		227.44	.29,552			.24,463		.24,463	.5,789						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	07/12/2019	07/14/2021	1,440		228.49	.15,989			.5,932		.5,932	.288						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	07/12/2019	07/14/2022	2,131		228.49	.29,220			.23,125		.23,125	.5,392						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	07/26/2019	07/27/2021	2,077		229.23	.23,372			.8,493		.8,493	.498						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	07/26/2019	07/27/2022	4,655		229.23	.64,554			.49,480		.49,480	.11,544						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	08/14/2019	08/13/2021	4,308		226.77	.47,678			.27,659		.27,659	.6,075						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	08/14/2019	08/12/2022	7,929		226.77	.108,419			.96,651		.96,651	.22,914						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	08/27/2019	08/26/2022	2,539		228.01	.34,972			.29,634		.29,634	.7,009						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	08/27/2019	08/27/2021	1,368		228.01	.15,226			.8,073		.8,073	.1,601						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	09/13/2019	09/14/2021	1,536		230.49	.17,240			.7,418		.7,418	.1,137						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	09/13/2019	09/14/2022	2,369		230.49	.32,924			.25,110		.25,110	.5,898						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	09/27/2019	09/27/2022	1,626		233.05	.21,793			.14,636		.14,636	.3,675						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	09/27/2019	09/27/2021	154		233.05	.1,663			.561		.561	.79						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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	10/14/2019	10/14/2021	925		230.27	9,841			5,014		5,014	-1,166						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	10/14/2019	10/14/2022	1,537		230.27	20,320			16,173		16,173	4,074						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	10/25/2019	10/27/2022	1,753		232.23	23,443			17,000		17,000	4,276						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	10/25/2019	10/27/2021	1,580		232.23	16,992			7,349		7,349	1,517						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	11/14/2019	11/14/2022	2,052		232.48	27,332			20,067		20,067	5,068						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	11/14/2019	11/12/2021	1,316		232.48	14,137			6,371		6,371	1,395						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	11/27/2019	11/26/2021	1,058		234.50	11,383			4,389		4,389	867						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	11/27/2019	11/25/2022	699		234.50	9,332			6,252		6,252	1,574						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	12/13/2019	12/14/2021	1,743		234.64	18,896			7,722		7,722	1,639						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	12/13/2019	12/14/2022	3,665		234.64	49,106			33,427		33,427	8,430						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	12/27/2019	12/27/2021	1,848		237.56	20,194			6,505		6,505	1,183						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	12/27/2019	12/27/2022	2,715		237.56	36,765			21,802		21,802	5,485						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	01/14/2020	01/14/2022	1,608		237.00	17,526			6,414		6,414	1,318						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	01/14/2020	01/13/2023	1,785		237.00	24,069			14,939		14,939	3,712						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	01/27/2020	01/27/2023	385		233.89	5,148			3,794		3,794	950						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	01/27/2020	01/27/2022	3,044		233.89	33,037			16,560		16,560	4,018						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	02/14/2020	02/14/2022	2,859		235.75	31,139			14,037		14,037	3,259						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	02/14/2020	02/14/2023	1,290		235.75	17,389			11,889		11,889	2,979						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	02/27/2020	02/25/2022	4,447		222.85	45,883			54,342		54,342	15,609						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	02/27/2020	02/27/2023	1,055		222.85	13,489			16,967		16,967	4,186						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	03/13/2020	03/14/2022	4,541		211.87	43,675			96,214		96,214	26,380						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	03/13/2020	03/14/2023	3,285		211.87	39,950			78,249		78,249	18,101						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	03/27/2020	03/25/2022	1,640		211.59	16,066			35,276		35,276	9,577						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	03/27/2020	03/27/2023	2,675		211.59	32,658			64,547		64,547	14,846						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	04/14/2020	04/14/2023	1,154		212.30	14,406			27,235		27,235	6,197						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	04/14/2020	04/14/2022	3,570		212.30	35,474			74,943		74,943	20,173						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	04/27/2020	04/27/2023	905		212.08	11,386			21,601		21,601	4,889						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	04/27/2020	04/27/2022	1,834		212.08	18,205			38,995		38,995	10,363						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	05/14/2020	05/12/2023	2,130		212.20	26,939			50,887		50,887	11,524						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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	05/14/2020	05/13/2022	6,315		.212.20	63,114			134,253		134,253	..35,363						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	05/27/2020	05/26/2023	2,498		.212.60	31,648			59,169		59,169	..13,412						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	05/27/2020	05/27/2022	2,385		.212.60	24,133			50,080		50,080	..13,116						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	06/12/2020	06/14/2023	2,412		.212.71	30,011			57,303		57,303	..12,951						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	06/12/2020	06/14/2022	4,184		.212.71	41,207			88,033		88,033	..22,845						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	06/26/2020	06/27/2022	1,390		.212.88	13,823			29,172		29,172	..7,522						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	06/26/2020	06/27/2023	1,738		.212.88	21,719			41,262		41,262	..9,333						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	07/14/2020	07/14/2022	4,875		.213.34	48,568			100,909		100,909	..25,837						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	07/14/2020	07/14/2021	7,706		.213.34	53,266			147,339		147,339	..53,788						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	07/14/2020	07/14/2023	1,711		.213.34	21,462			39,949		39,949	..8,845						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	07/27/2020	07/27/2021	5,747		.213.85	39,820			106,952		106,952	..38,563						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	07/27/2020	07/27/2023	3,414		.213.85	42,851			78,786		78,786	..17,444						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	07/27/2020	07/27/2022	2,834		.213.85	28,300			57,837		57,837	..14,821						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	08/14/2020	08/14/2023	3,466		.213.79	43,423			80,620		80,620	..17,815						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	08/14/2020	08/13/2021	7,302		.213.79	50,576			136,393		136,393	..47,898						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	08/14/2020	08/12/2022	3,503		.213.79	34,903			72,171		72,171	..18,393						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	08/27/2020	08/27/2021	6,874		.213.86	47,775			127,988		127,988	..44,060						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	08/27/2020	08/25/2023	2,142		.213.86	26,839			.49,878		.49,878	..11,008						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	08/27/2020	08/26/2022	1,641		.213.86	16,357			.33,925		.33,925	..8,633						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	09/14/2020	09/14/2021	7,962		.214.39	55,648			144,433		144,433	..48,728						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	09/14/2020	09/14/2022	3,690		.214.39	37,177			.75,377		.75,377	..19,186						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	09/14/2020	09/14/2023	1,371		.214.39	17,317			.31,623		.31,623	..6,980						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	09/25/2020	09/27/2022	1,452		.212.18	.14,445			.32,371		.32,371	..8,085						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	09/25/2020	09/27/2021	9,318		.212.18	.64,450			189,519		189,519	..61,310						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	09/25/2020	09/27/2023	3,662		.212.18	.45,765			.90,561		.90,561	..19,665						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	10/14/2020	10/14/2022	3,073		.215.12	.31,133			.61,669		.61,669	..15,548						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	10/14/2020	10/14/2021	4,611		.215.12	.32,438			.80,930		.80,930	..26,469						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	10/14/2020	10/13/2023	2,873		.215.12	.36,524			.64,840		.64,840	..13,962						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	10/27/2020	10/27/2021	4,146		.213.20	.28,907			.80,605		.80,605	..25,500						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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	10/27/2020	10/27/2023	1,271	.....	213.20	15,935	.....	.....	30,507	.....	30,507	6,483	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	10/27/2020	10/27/2022	1,871	.....	213.20	18,753	.....	.....	40,574	.....	40,574	10,087	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	11/13/2020	11/12/2021	8,856	.....	218.16	63,756	.....	.....	132,396	.....	132,396	42,420	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	11/13/2020	11/14/2023	440	.....	218.16	5,731	.....	9,148	.....	9,148	1,998	.....	.....	.....	.....	0001	
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	11/13/2020	11/14/2022	3,759	.....	218.16	39,032	.....	.....	68,108	.....	68,108	17,403	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	11/27/2020	11/26/2021	4,350	.....	221.60	32,005	.....	.....	52,985	.....	52,985	16,661	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	11/27/2020	11/27/2023	1,196	.....	221.60	15,847	.....	.....	22,422	.....	22,422	4,987	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	11/27/2020	11/25/2022	3,330	.....	221.60	35,203	.....	.....	52,885	.....	52,885	13,721	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	12/14/2020	12/14/2022	3,281	.....	222.46	35,113	.....	.....	50,896	.....	50,896	13,224	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	12/14/2020	12/14/2021	7,723	.....	222.46	57,381	.....	.....	90,511	.....	90,511	27,956	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	12/14/2020	12/14/2023	1,555	.....	222.46	20,829	.....	.....	28,556	.....	28,556	6,346	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	12/24/2020	12/27/2023	771	.....	223.18	10,234	.....	.....	13,903	.....	13,903	3,098	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	12/24/2020	12/27/2021	8,410	.....	223.18	61,941	.....	.....	95,288	.....	95,288	29,015	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	12/24/2020	12/27/2022	3,840	.....	223.18	40,708	.....	.....	58,329	.....	58,329	15,206	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	01/14/2021	01/12/2024	4,035	.....	224.27	.....	54,300	.....	70,053	.....	70,053	15,753	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	01/14/2021	01/13/2023	2,635	.....	224.27	.....	28,309	.....	38,474	.....	38,474	10,165	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	01/14/2021	01/14/2022	8,160	.....	224.27	.....	61,122	.....	87,881	.....	87,881	26,759	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	01/27/2021	01/27/2023	2,326	.....	224.83	.....	25,104	.....	33,497	.....	33,497	8,393	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	01/27/2021	01/27/2022	3,278	.....	224.83	.....	24,542	.....	34,550	.....	34,550	10,008	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	01/27/2021	01/26/2024	2,664	.....	224.83	.....	36,000	.....	45,692	.....	45,692	9,692	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	02/12/2021	02/14/2023	6,548	.....	225.40	.....	70,700	.....	93,249	.....	93,249	22,548	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	02/12/2021	02/14/2024	3,026	.....	225.40	.....	40,988	.....	51,377	.....	51,377	10,389	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	02/12/2021	02/14/2022	8,980	.....	225.40	.....	67,399	.....	93,208	.....	93,208	25,809	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	02/26/2021	02/25/2022	6,245	.....	222.74	.....	46,320	.....	77,125	.....	77,125	30,805	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	02/26/2021	02/27/2023	2,986	.....	222.74	.....	31,787	.....	47,709	.....	47,709	15,922	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	02/26/2021	02/27/2024	997	.....	222.74	.....	13,253	.....	18,498	.....	18,498	5,245	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	03/12/2021	03/14/2024	3,734	.....	226.81	.....	50,820	.....	61,394	.....	61,394	10,574	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	03/12/2021	03/14/2023	3,100	.....	226.81	.....	33,814	.....	42,494	.....	42,494	8,680	.....	.....	.....	.....	0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	03/12/2021	03/14/2022	8,289	226.81	62,980	81,480	81,480	18,500	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.	ZBUT11V806EZRV/TW/T807	03/26/2021	03/25/2022	7,154		.228.28		54,706		.64,882		.64,882	10,177							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	03/26/2021	03/27/2024	5,011		.228.28		68,754		.78,980		.78,980	10,225							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	03/26/2021	03/27/2023	1,897		.228.28		20,827		.24,696		.24,696	3,869							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	04/14/2021	04/14/2022	9,860		.229.21		75,936		.86,373		.86,373	10,437							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	04/14/2021	04/12/2024	2,212		.229.21		30,420		.33,688		.33,688	3,268							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	04/14/2021	04/14/2023	4,502		.229.21		49,639		.56,730		.56,730	7,091							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	04/27/2021	04/27/2023	3,102		.230.50		34,463		.37,379		.37,379	2,916							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	04/27/2021	04/27/2022	5,020		.230.50		38,875		.41,311		.41,311	2,435							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	04/27/2021	04/26/2024	2,200		.230.50		30,572		.32,334		.32,334	1,762							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	05/14/2021	05/12/2023	4,726		.234.89		53,502		.47,823		.47,823	(5,679)							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	05/14/2021	05/14/2024	3,534		.234.89		50,049		.45,300		.45,300	(4,749)							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	05/14/2021	05/13/2022	11,742		.234.89		92,669		.74,090		.74,090	(18,579)							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	05/27/2021	05/27/2022	5,078		.233.96		40,036		.34,884		.34,884	(5,151)							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	05/27/2021	05/24/2024	2,842		.233.96		40,299		.37,775		.37,775	(2,524)							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	05/27/2021	05/26/2023	3,424		.233.96		38,849		.36,496		.36,496	(2,352)							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	06/14/2021	06/14/2024	6,981		.236.06		100,363		.87,545		.87,545	(12,818)							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	06/14/2021	06/14/2023	4,130		.236.06		47,678		.40,931		.40,931	(6,746)							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	06/14/2021	06/14/2022	13,056		.236.06		104,480		.80,686		.80,686	(23,794)							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	06/25/2021	06/27/2022	5,827		.233.06		45,900		.44,575		.44,575	(1,325)							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	06/25/2021	06/27/2023	1,969		.233.06		22,353		.22,393		.22,393	.39							0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	06/25/2021	06/27/2024	2,939		.233.06		41,443		.40,972		.40,972	(471)							0001
S&P500 OTC European Call-Buy	Index Account Hedge ...	N/A	Equity/Index.	Barclays G5GSEF7VJP5170UK5573	07/14/2020	07/14/2021	4,650		.319.52	1,337,228		5,104,942		5,104,942	2,209,799								0001
S&P500 OTC European Call-Buy	Index Account Hedge ...	N/A	Equity/Index.	Morgan Stanley 4P0UHN3JPFGENF3BB653	07/27/2020	07/27/2021	2,090		.329.41	.419,678		2,203,065		2,203,065	.966,243								0001
S&P500 OTC European Call-Buy	Index Account Hedge ...	N/A	Equity/Index.	Wells Fargo PBLD0EJDB5F10LXP3B76	08/14/2020	08/13/2021	3,603		.337.85	.997,597		3,318,463		3,318,463	1,549,947								0001
S&P500 OTC European Call-Buy	Index Account Hedge ...	N/A	Equity/Index.	Wells Fargo PBLD0EJDB5F10LXP3B76	08/27/2020	08/27/2021	1,390		.348.55	.393,817		1,129,822		1,129,822	.557,835								0001
S&P500 OTC European Call-Buy	Index Account Hedge ...	N/A	Equity/Index.	Wells Fargo PBLD0EJDB5F10LXP3B76	09/14/2020	09/14/2021	3,463		.383.54	.1,008,748		3,156,171		3,156,171	1,444,410								0001
S&P500 OTC European Call-Buy	Index Account Hedge ...	N/A	Equity/Index.	Morgan Stanley 4PQUHN3JPFGENF3BB653	09/25/2020	09/27/2021	2,490		.329.46	.591,264		2,472,845		2,472,845	1,067,313								0001
S&P500 OTC European Call-Buy	Index Account Hedge ...	N/A	Equity/Index.	Wells Fargo PBLD0EJDB5F10LXP3B76	10/14/2020	10/14/2021	3,402		.348.67	.995,725		2,774,727		2,774,727	1,321,861								0001
S&P500 OTC European Call-Buy	Index Account Hedge ...	N/A	Equity/Index.	Barclays G5GSEF7VJP5170UK5573	10/27/2020	10/27/2021	2,516		.339.68	.750,816		2,287,703		2,287,703	1,019,785								0001

STATEMENT AS OF JUNE 30, 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 Dates

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	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	PBLD0EJDB5FIIOLXP3876	11/13/2020	11/12/2021	3,864	3,585.15	1,077,841			2,827,409		2,827,409	1,398,016						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			1,301,397		1,301,397	658,732						0001
S&P500 OTC European																						
Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIIOLXP3876	12/14/2020	12/14/2021	4,753	3,647.49	1,359,299			3,252,181		3,252,181	1,637,166						0001
S&P500 OTC European																						
Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIIOLXP3876	12/24/2020	12/27/2021	1,699	3,703.06	495,102			1,085,595		1,085,595	561,545						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		2,454,282		2,454,282	1,171,242						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		887,670		887,670	395,441						0001
S&P500 OTC European																						
Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIIOLXP3876	02/12/2021	02/14/2022	4,948	3,934.83		1,619,904		2,299,000		2,299,000	679,096						0001
S&P500 OTC European																						
Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIIOLXP3876	02/26/2021	02/25/2022	2,188	3,811.15		730,496		1,245,723		1,245,723	515,226						0001
S&P500 OTC European																						
Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIIOLXP3876	03/12/2021	03/14/2022	3,852	3,943.34		1,207,446		1,813,083		1,813,083	605,637						0001
S&P500 OTC European																						
Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIIOLXP3876	03/26/2021	03/25/2022	2,389	3,974.54		700,879		1,077,570		1,077,570	376,692						0001
S&P500 OTC European																						
Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIIOLXP3876	04/14/2021	04/14/2022	5,582	4,124.66		1,590,889		1,948,655		1,948,655	357,766						0001
S&P500 OTC European																						
Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/27/2021	04/27/2022	2,278	4,186.72		660,385		713,413		713,413	53,028						0001
S&P500 OTC European																						
Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/14/2021	05/13/2022	4,293	4,173.85		1,252,787		1,412,608		1,412,608	159,821						0001
S&P500 OTC European																						
Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/27/2021	05/27/2022	2,925	4,200.88		835,516		926,537		926,537	91,021						0001
S&P500 OTC European																						
Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIIOLXP3876	06/14/2021	06/14/2022	4,356	4,255.15		1,217,750		1,262,950		1,262,950	45,200						0001
S&P500 OTC European																						
Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/25/2021	06/27/2022	2,996	4,280.70		825,288		836,834		836,834	11,546						0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										58,139,874	23,962,532	0	130,431,649	XXX	130,431,649	37,710,383	0	0	0	0	0	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										58,139,874	23,962,532	0	130,431,649	XXX	130,431,649	37,710,383	0	0	0	0	0	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
PREMIER OIL PLC PP Warrant G716B186	Premier Oil	N/A	US - Chicago Board	213800QKYDSBDFTH2K71	07/28/2017	05/31/2022	140,841		42.75	83,635			81,366		81,366							
TIDEWATER INC Tidewater Warrant 88642R133	Tidewater	N/A	US - Chicago Board	549300U0MTB7PD2U7035	01/31/2018	07/31/2042	1,941		0.00						0							
CHESAPEAKE ENERGY 165167180	Chesapeake Energy	N/A	US - OTC Bulletin B	BB600Z6RLQ8	02/11/2021	02/09/2026	2,159		36.18	37,783		45,058		45,058	7,276							
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants										83,635	37,783	0	126,424	XXX	126,424	7,276	0	0	0	0	0	XXX
0429999999. Subtotal - Purchased Options - Other										83,635	37,783	0	126,424	XXX	126,424	7,276	0	0	0	0	0	XXX
0439999999. Total Purchased Options - Call Options and Warrants										58,223,509	24,000,315	0	130,558,073	XXX	130,558,073	37,717,659	0	0	0	0	0	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
0499999999. Total Purchased Options										58,223,509	24,000,315	0	130,558,073	XXX	130,558,073	37,717,659	0	0	0	0	0	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/14/2020	07/14/2021	1,165	3,285.45	(270,957)			(1,176,561)		(1,176,561)	(536,073)						0001

STATEMENT AS OF JUNE 30, 2021 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
Description																						
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G56SEF7VJP5170UK5573	07/14/2020	07/14/2021 .....	.685	3,309.43	(150,034)			(674,985)	(674,985)	(311,968)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G56SEF7VJP5170UK5573	07/14/2020	07/14/2021	1,698	3,293.45	(387,234)			(1,700,897)	(1,700,897)	(778,658)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G56SEF7VJP5170UK5573	07/14/2020	07/14/2021	220	3,317.43	(47,132)			(214,716)	(214,716)	(99,715)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G56SEF7VJP5170UK5573	07/14/2020	07/14/2021 .....	.554	3,301.44	(123,934)			(550,838)	(550,838)	(253,377)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G56SEF7VJP5170UK5573	07/14/2020	07/14/2021	329	3,325.42	(69,158)			(319,127)	(319,127)	(148,922)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUN3JPFGFNFB8B653	07/27/2020	07/27/2021	172	3,360.89	(22,336)			(160,501)	(160,501)	(75,581)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUN3JPFGFNFB8B653	07/27/2020	07/27/2021 .....	.119	3,368.99	(15,016)			(110,562)	(110,562)	(52,321)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUN3JPFGFNFB8B653	07/27/2020	07/27/2021 .....	.7	3,344.69	(1,027)			(7,036)	(7,036)	(3,281)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUN3JPFGFNFB8B653	07/27/2020	07/27/2021	1,120	3,336.59	(159,951)			(1,072,154)	(1,072,154)	(497,572)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUN3JPFGFNFB8B653	07/27/2020	07/27/2021 .....	.671	3,352.79	(90,004)			(631,850)	(631,850)	(296,094)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5F10LXP3B76	08/14/2020	08/13/2021 .....	.716	3,482.47	(151,599)			(582,439)	(582,439)	(290,962)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5F10LXP3B76	08/14/2020	08/13/2021 .....	.827	3,457.17	(186,517)			(693,336)	(693,336)	(341,022)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5F10LXP3B76	08/14/2020	08/13/2021 .....	.205	3,516.20	(39,802)			(159,899)	(159,899)	(81,577)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5F10LXP3B76	08/14/2020	08/13/2021 .....	.286	3,490.90	(59,348)			(230,450)	(230,450)	(115,729)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5F10LXP3B76	08/14/2020	08/13/2021	1,241	3,474.04	(268,677)			(1,020,066)	(1,020,066)	(506,937)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5F10LXP3B76	08/14/2020	08/13/2021 .....	.329	3,524.63	(62,380)			(253,666)	(253,666)	(130,103)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5F10LXP3B76	08/27/2020	08/27/2021 .....	.44	3,571.66	(10,122)			(32,359)	(32,359)	(16,864)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5F10LXP3B76	08/27/2020	08/27/2021 .....	.822	3,589.09	(179,349)			(584,173)	(584,173)	(307,840)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5F10LXP3B76	08/27/2020	08/27/2021 .....	.116	3,641.35	(22,194)			(76,672)	(76,672)	(41,797)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5F10LXP3B76	08/27/2020	08/27/2021 .....	.69	3,632.64	(13,440)			(46,020)	(46,020)	(24,945)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5F10LXP3B76	08/27/2020	08/27/2021 .....	.193	3,597.80	(41,255)			(135,586)	(135,586)	(71,850)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5F10LXP3B76	08/27/2020	08/27/2021 .....	.45	3,580.38	(10,112)			(32,599)	(32,599)	(17,083)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5F10LXP3B76	08/27/2020	08/27/2021 .....	.100	3,606.51	(20,845)			(69,263)	(69,263)	(36,911)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5F10LXP3B76	09/14/2020	09/14/2021 .....	.515	3,493.51	(116,499)			(415,486)	(415,486)	(203,083)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5F10LXP3B76	09/14/2020	09/14/2021 .....	.14	3,501.96	(3,210)			(11,553)	(11,553)	(5,676)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5F10LXP3B76	09/14/2020	09/14/2021 .....	.575	3,535.80	(117,538)			(440,051)	(440,051)	(220,658)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5F10LXP3B76	09/14/2020	09/14/2021 .....	.736	3,468.13	(176,363)			(611,584)	(611,584)	(294,477)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5F10LXP3B76	09/14/2020	09/14/2021 .....	.90	3,476.59	(21,236)			(74,387)	(74,387)	(35,996)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5F10LXP3B76	09/14/2020	09/14/2021	1.071	3,485.05	(246,794)			(872,162)	(872,162)	(424,165)						0001	

E06.12

STATEMENT AS OF JUNE 30, 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 Dates

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Description																						
S&P500 OTC European	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FI0LXP3B76	09/14/2020	09/14/2021	.460	3,527.34	(95,850)			(355,617)		(355,617)	(177,399)						0001
Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFN3BB653	09/25/2020	09/27/2021	.165	3,389.17	(29,756)		(149,330)		(149,330)	(67,894)							0001
S&P500 OTC European	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFN3BB653	09/25/2020	09/27/2021	.340	3,438.64	(52,781)		(293,116)		(293,116)	(137,352)							0001
S&P500 OTC European	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFN3BB653	09/25/2020	09/27/2021	.73	3,405.66	(12,632)		(65,422)		(65,422)	(30,041)							0001
S&P500 OTC European	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFN3BB653	09/25/2020	09/27/2021	.327	3,446.89	(49,219)		(278,512)		(278,512)	(131,127)							0001
Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFN3BB653	09/25/2020	09/27/2021	.549	3,380.92	(101,834)		(502,589)		(502,589)	(227,392)							0001
S&P500 OTC European	Index Account Hedge	N/A	Equity/Index	Morgan Stanley	4PQUHN3JPFGFN3BB653	09/25/2020	09/27/2021	.1,035	3,397.41	(182,703)		(931,165)		(931,165)	(425,469)							0001
S&P500 OTC European	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FI0LXP3B76	10/14/2020	10/14/2021	.1,157	3,593.33	(267,653)		(829,147)		(829,147)	(420,516)							0001
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FI0LXP3B76	10/14/2020	10/14/2021	.779	3,602.05	(176,735)		(552,058)		(552,058)	(281,496)							0001
S&P500 OTC European	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FI0LXP3B76	10/14/2020	10/14/2021	.1,013	3,575.89	(243,915)		(742,694)		(742,694)	(372,654)							0001
S&P500 OTC European	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FI0LXP3B76	10/14/2020	10/14/2021	.33	3,584.61	(7,786)		(23,887)		(23,887)	(12,050)							0001
S&P500 OTC European	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FI0LXP3B76	10/14/2020	10/14/2021	.143	3,645.66	(29,183)		(95,286)		(95,286)	(49,938)							0001
S&P500 OTC European	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FI0LXP3B76	10/14/2020	10/14/2021	.276	3,636.94	(57,744)		(186,693)		(186,693)	(97,301)							0001
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/27/2020	10/27/2021	.34	3,483.92	(8,103)		(27,658)		(27,658)	(13,024)							0001
S&P500 OTC European	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/27/2020	10/27/2021	.587	3,475.45	(144,300)		(488,016)		(488,016)	(228,692)							0001
S&P500 OTC European	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/27/2020	10/27/2021	.341	3,500.88	(78,990)		(274,770)		(274,770)	(130,652)							0001
S&P500 OTC European	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/27/2020	10/27/2021	.351	3,534.78	(75,212)		(272,114)		(272,114)	(131,979)							0001
S&P500 OTC European	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/27/2020	10/27/2021	.305	3,543.26	(64,035)		(234,041)		(234,041)	(114,084)							0001
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/27/2020	10/27/2021	.898	3,492.40	(212,328)		(731,587)		(731,587)	(346,171)							0001
S&P500 OTC European	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FI0LXP3B76	11/13/2020	11/12/2021	.139	3,701.67	(29,300)		(87,175)		(87,175)	(46,366)							0001
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FI0LXP3B76	11/13/2020	11/12/2021	.542	3,746.48	(101,619)		(316,922)		(316,922)	(173,422)							0001
S&P500 OTC European	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FI0LXP3B76	11/13/2020	11/12/2021	.458	3,737.52	(87,847)		(271,502)		(271,502)	(147,737)							0001
S&P500 OTC European	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FI0LXP3B76	11/13/2020	11/12/2021	.831	3,683.74	(182,254)		(532,729)		(532,729)	(280,103)							0001
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FI0LXP3B76	11/13/2020	11/12/2021	.970	3,674.78	(217,723)		(630,067)		(630,067)	(329,381)							0001
S&P500 OTC European	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FI0LXP3B76	11/13/2020	11/12/2021	.924	3,692.70	(198,449)		(585,143)		(585,143)	(309,441)							0001
S&P500 OTC European	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/27/2020	11/26/2021	.391	3,729.31	(83,959)		(236,838)		(236,838)	(126,990)							0001
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/27/2020	11/26/2021	.678	3,738.40	(142,124)		(404,816)		(404,816)	(218,298)							0001
S&P500 OTC European	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/27/2020	11/26/2021	.128	3,802.08	(22,706)		(69,426)		(69,426)	(38,880)							0001
S&P500 OTC European	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/27/2020	11/26/2021	.218	3,792.98	(39,539)		(119,632)		(119,632)	(66,646)							0001

E06.13

STATEMENT AS OF JUNE 30, 2021 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/27/2020	11/26/2021 .....	.90	3,756.60	(17,972)			(52,211)		(52,211)	(28,470)						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)			(229,049)		(229,049)	(124,210)						0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	12/14/2020	12/14/2021 .....	.882	3,747.80	(198,167)			(524,963)		(524,963)	(281,422)						0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	12/14/2020	12/14/2021 .....	.376	3,766.03	(80,870)			(218,045)		(218,045)	(118,173)						0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	12/14/2020	12/14/2021 .....	.1,232	3,738.68	(283,185)			(743,366)		(743,366)	(396,287)						0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	12/14/2020	12/14/2021 .....	.1,443	3,756.91	(317,359)			(847,320)		(847,320)	(456,739)						0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	12/14/2020	12/14/2021 .....	.309	3,811.63	(59,220)			(166,908)		(166,908)	(92,859)						0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	12/14/2020	12/14/2021 .....	.510	3,802.51	(100,176)			(279,539)		(279,539)	(154,714)						0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	12/24/2020	12/27/2021 .....	.136	3,869.70	(25,803)			(67,179)		(67,179)	(38,359)						0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	12/24/2020	12/27/2021 .....	.477	3,814.15	(104,488)			(258,639)		(258,639)	(142,913)						0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	12/24/2020	12/27/2021 .....	.151	3,860.44	(29,407)			(75,850)		(75,850)	(43,063)						0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	12/24/2020	12/27/2021 .....	.461	3,804.89	(103,213)			(253,643)		(253,643)	(139,422)						0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	12/24/2020	12/27/2021 .....	.269	3,795.64	(61,591)			(150,069)		(150,069)	(82,058)						0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	12/24/2020	12/27/2021 .....	.207	3,823.41	(44,294)			(110,472)		(110,472)	(61,366)						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)		(262,672)		(262,672)	(138,539)						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)		(730,501)		(730,501)	(374,251)						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)			(329,981)		(329,981)	(171,046)						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)			(69,849)		(69,849)	(35,370)						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)			(242,239)		(242,239)	(124,847)						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)			(418,258)		(418,258)	(218,063)						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)			(231,573)		(231,573)	(110,523)						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)			(16,237)		(16,237)	(7,863)						0001
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)			(208,368)		(208,368)	(100,413)						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)			(226,297)		(226,297)	(110,122)						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)			(14,110)		(14,110)	(6,639)						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)			(43,490)		(43,490)	(20,859)						0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	02/12/2021	02/14/2022 .....	.563	4,082.39	(136,124)			(197,792)		(197,792)	(61,668)						0001
S&P500 OTC European				</td																			

STATEMENT AS OF JUNE 30, 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

STATEMENT AS OF JUNE 30, 2021 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/27/2021	04/27/2022	437	4,291.39	(98,199)	(107,612)	(107,612)	(107,612)	(9,413)								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/27/2021	04/27/2022	8	4,364.66	(1,478)	(1,604)	(1,604)	(1,604)	(126)								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/27/2021	04/27/2022	293	4,301.85	(64,153)	(70,225)	(70,225)	(70,225)	(6,071)								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/27/2021	04/27/2022	331	4,322.79	(68,931)	(75,279)	(75,279)	(75,279)	(6,348)								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/27/2021	04/27/2022	345	4,312.32	(73,716)	(80,620)	(80,620)	(80,620)	(6,904)								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/27/2021	04/27/2022	194	4,354.19	(37,360)	(40,619)	(40,619)	(40,619)	(3,259)								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/27/2021	04/27/2022	369	4,333.26	(74,869)	(81,665)	(81,665)	(81,665)	(6,796)								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/27/2021	04/27/2022	303	4,343.72	(59,853)	(65,184)	(65,184)	(65,184)	(5,331)								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/14/2021	05/13/2022	455	4,278.20	(104,673)	(119,068)	(119,068)	(119,068)	(14,395)								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/14/2021	05/13/2022	166	4,340.80	(32,759)	(37,192)	(37,192)	(37,192)	(4,432)								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/14/2021	05/13/2022	949	4,299.07	(207,899)	(236,392)	(236,392)	(236,392)	(28,493)								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/14/2021	05/13/2022	392	4,351.24	(75,498)	(85,637)	(85,637)	(85,637)	(10,138)								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/14/2021	05/13/2022	1,043	4,267.76	(245,970)	(279,809)	(279,809)	(279,809)	(33,838)								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/14/2021	05/13/2022	62	4,330.37	(12,633)	(14,350)	(14,350)	(14,350)	(1,717)								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/14/2021	05/13/2022	346	4,309.50	(73,809)	(83,910)	(83,910)	(83,910)	(10,100)								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/14/2021	05/13/2022	412	4,288.63	(92,448)	(105,149)	(105,149)	(105,149)	(12,702)								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/14/2021	05/13/2022	468	4,319.93	(97,327)	(110,609)	(110,609)	(110,609)	(13,282)								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/27/2021	05/27/2022	581	4,326.91	(121,319)	(138,422)	(138,422)	(138,422)	(17,103)								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/27/2021	05/27/2022	147	4,337.41	(29,844)	(34,072)	(34,072)	(34,072)	(4,228)								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/27/2021	05/27/2022	363	4,316.40	(77,841)	(88,748)	(88,748)	(88,748)	(10,907)								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/27/2021	05/27/2022	263	4,305.90	(57,753)	(65,792)	(65,792)	(65,792)	(18,039)								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/27/2021	05/27/2022	313	4,358.41	(60,227)	(68,857)	(68,857)	(68,857)	(8,630)								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/27/2021	05/27/2022	274	4,347.91	(54,189)	(61,905)	(61,905)	(61,905)	(7,716)								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/27/2021	05/27/2022	314	4,368.92	(58,851)	(67,316)	(67,316)	(67,316)	(8,466)								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/27/2021	05/27/2022	669	4,379.42	(121,788)	(139,398)	(139,398)	(139,398)	(17,611)								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	06/14/2021	06/14/2022	386	4,435.99	(68,349)	(71,876)	(71,876)	(71,876)	(3,527)								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB																		

STATEMENT AS OF JUNE 30, 2021 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	06/14/2021	06/14/2022	283	4,393.44	(56,227)	(59,015)	(59,015)	(59,015)	(2,788) .....	.....	.....	.....	.....	.....	.....	0001	
S&P500 OTC European Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	06/14/2021	06/14/2022	314	4,372.17	(65,914)	(69,208)	(69,208)	(69,208)	(3,294) .....	.....	.....	.....	.....	.....	.....	0001	
S&P500 OTC European Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	06/14/2021	06/14/2022	306	4,414.72	(57,376)	(60,429)	(60,429)	(60,429)	(3,053) .....	.....	.....	.....	.....	.....	.....	0001	
S&P500 OTC European Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	06/14/2021	06/14/2022	1,164	4,382.80	(237,744)	(249,538)	(249,538)	(249,538)	(11,794) .....	.....	.....	.....	.....	.....	.....	0001	
S&P500 OTC European Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	06/14/2021	06/14/2022	288	4,404.08	(55,583)	(58,491)	(58,491)	(58,491)	(2,908) .....	.....	.....	.....	.....	.....	.....	0001	
S&P500 OTC European Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/25/2021	06/27/2022	237	4,430.52	(43,906)	(45,988)	(45,988)	(45,988)	(12,082) .....	.....	.....	.....	.....	.....	.....	0001	
S&P500 OTC European Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/25/2021	06/27/2022	296	4,462.63	(50,124)	(52,696)	(52,696)	(52,696)	(2,572) .....	.....	.....	.....	.....	.....	.....	0001	
S&P500 OTC European Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/25/2021	06/27/2022	126	4,419.82	(24,006)	(25,101)	(25,101)	(25,101)	(1,095) .....	.....	.....	.....	.....	.....	.....	0001	
S&P500 OTC European Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/25/2021	06/27/2022	420	4,387.72	(87,424)	(91,078)	(91,078)	(91,078)	(3,654) .....	.....	.....	.....	.....	.....	.....	0001	
S&P500 OTC European Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/25/2021	06/27/2022	121	4,398.42	(24,586)	(25,648)	(25,648)	(25,648)	(1,062) .....	.....	.....	.....	.....	.....	.....	0001	
S&P500 OTC European Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/25/2021	06/27/2022	555	4,451.93	(96,887)	(101,744)	(101,744)	(101,744)	(4,857) .....	.....	.....	.....	.....	.....	.....	0001	
S&P500 OTC European Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/25/2021	06/27/2022	467	4,441.23	(84,082)	(88,180)	(88,180)	(88,180)	(4,098) .....	.....	.....	.....	.....	.....	.....	0001	
S&P500 OTC European Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/25/2021	06/27/2022	773	4,409.12	(151,970)	(158,719)	(158,719)	(158,719)	(6,750) .....	.....	.....	.....	.....	.....	.....	0001	
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants									(7,585,709)	(9,360,834)	0	(40,549,890)	XXX	(40,549,890)	(17,476,659)	0	0	0	0	0	0	XXX
0709999999. Subtotal - Written Options - Hedging Other									(7,585,709)	(9,360,834)	0	(40,549,890)	XXX	(40,549,890)	(17,476,659)	0	0	0	0	0	0	XXX
0779999999. Subtotal - Written Options - Replications									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX
0849999999. Subtotal - Written Options - Income Generation									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX
0919999999. Subtotal - Written Options - Other									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX
0929999999. Total Written Options - Call Options and Warrants									(7,585,709)	(9,360,834)	0	(40,549,890)	XXX	(40,549,890)	(17,476,659)	0	0	0	0	0	0	XXX
0939999999. Total Written Options - Put Options									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX
0949999999. Total Written Options - Caps									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX
0959999999. Total Written Options - Floors									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX
0969999999. Total Written Options - Collars									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX
0979999999. Total Written Options - Other									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX
0989999999. Total Written Options									(7,585,709)	(9,360,834)	0	(40,549,890)	XXX	(40,549,890)	(17,476,659)	0	0	0	0	0	0	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX
1169999999. Subtotal - Swaps - Hedging Other									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX
1229999999. Subtotal - Swaps - Replication									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX
1289999999. Subtotal - Swaps - Income Generation									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX
1349999999. Subtotal - Swaps - Other									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX
1359999999. Total Swaps - Interest Rate									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX
1369999999. Total Swaps - Credit Default									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX
1379999999. Total Swaps - Foreign Exchange									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX
1389999999. Total Swaps - Total Return									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX
1399999999. Total Swaps - Other									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX
1409999999. Total Swaps									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX
1479999999. Subtotal - Forwards									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
1709999999. Subtotal - Hedging Other									50,554,165	14,601,698	0	89,881,759	XXX	89,881,759	20,233,724	0	0	0	0	0	XXX	XXX	
1719999999. Subtotal - Replication									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other									83,635	37,783	0	126,424	XXX	126,424	7,276	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals									50,637,800	14,639,481	0	90,008,183	XXX	90,008,183	20,241,000	0	0	0	0	0	XXX	XXX	

(a)	Code	Description of Hedged Risk(s)

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

STATEMENT AS OF JUNE 30, 2021 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expira- tion	9 Exchange	10 Trade Date	Transac- tion Price	Reporting Date Price	13 Fair Value	Book/ Adjusted Carrying Value	Highly Effective Hedges			18 Cumulative Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Quarter-end (b)	22 Value of One (1) Point	
														15	16	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item						
1579999999. Subtotal - Long Futures													0	0	0	0	0	0	0	0	XXX	XXX
MFU1	31	1,550	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/17/2021	NYF	549300R41G1TPZT5U32	06/11/2021	2,358.2000	2,343.4000					22,879	22,879	422,252	0001 .....	.50	
NQU1 .....	.8	160	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/17/2021	CME	SNZ20JLFK8MNCLQ0F39	06/11/2021	13,952.0000	13,649.0000					48,451	48,451	108,968	0001 .....	.20	
RTU1	34	1,700	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/17/2021	NYF	549300R41G1TPZT5U32	06/11/2021	2,305.7000	2,293.9000					20,005	20,005	463,115	0001 .....	.50	
ESU1	41	2,050	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2021	CME	SNZ20JLFK8MNCLQ0F39	06/11/2021	4,228.8000	4,198.6000					61,844	61,844	558,462	0001 .....	.50	
1609999999. Subtotal - Short Futures													0	0	0	0	0	153,179	153,179	1,552,797	XXX	XXX
1649999999. Subtotal - Short Futures													0	0	0	0	0	153,179	153,179	1,552,797	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments													0	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108													0	0	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108													0	0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other													0	0	0	0	0	153,179	153,179	1,552,797	XXX	XXX
1719999999. Subtotal - Replication													0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation													0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other													0	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives													0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals													0	0	0	0	0	153,179	153,179	1,552,797	XXX	XXX

E07

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Goldman Sachs	2,096,985	(544,187)	1,552,798
Total Net Cash Deposits	2,096,985	(544,187)	1,552,798

(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

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SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	Counterparty Offset		Book/Adjusted Carrying Value				Fair Value			12 Potential Exposure	13 Off-Balance Sheet Exposure	
			4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral				
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		1,679,222		1,679,222		126,424		126,424		1,552,797	1,552,797
Barclays	65GSEFT7JP5170UK573	Y	Y		15,925,386	(13,419,445)	2,505,941	15,925,386	(13,419,445)	2,505,941				
Goldman Sachs	II22LR01P21HZNBB6K528	Y	Y	70,980,000	74,816,121		3,836,121	74,816,121		3,836,121				
Morgan Stanley	4PQUN3QJPGFNF3BB653	Y	Y	400,000	4,675,910	(4,202,237)	73,673	4,675,910	(4,202,237)	73,673				
Wells Fargo	PBLDEJB85FIIOLXP3876	Y	Y	4,280,000	27,191,349	(22,928,208)	0	27,191,349	(22,928,208)	0				
JP Morgan	ZBUT11V806EZRTVIIT807	Y	Y		7,822,883		7,822,883		7,822,883		7,822,883			
0299999999. Total NAIC 1 Designation			75,660,000	0	130,431,649	(40,549,890)	14,238,618	130,431,649	(40,549,890)	14,238,618	0	0	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)							0			0		0	0	
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0999999999 - Gross Totals			75,660,000	0	132,110,871	(40,549,890)	15,917,840	130,558,073	(40,549,890)	14,365,042	1,552,797	1,552,797		
1. Offset per SSAP No. 64														
2. Net after right of offset per SSAP No. 64					132,110,871	(40,549,890)								

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SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

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

NONE

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Goldman Sachs	W22LR01IP21HZNB6K528 ..	Cash.....	000000-00-0	Cash	70,980,000	70,980,000	XXX..	V.....
Morgan Stanley	4PQJHN3JPFGNF3B6653 ..	Cash.....	000000-00-0	Cash	400,000	400,000	XXX..	V.....
Wells Fargo	PBLDOEJDB5F1WOLXP3B76 ..	Cash.....	000000-00-0	Cash	4,280,000	4,280,000	XXX..	V.....
0299999999 - Total				75,660,000	75,660,000	XXX	XXX	XXX

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SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date
This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108.

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
5999999. Subtotal - SVO Identified Funds				0	0	XXX
6299999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
6399999. Total - Issuer Obligations				0	0	XXX
6499999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6599999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6699999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6799999. Total - SVO Identified Funds				0	0	XXX
6899999. Total - Affiliated Bank Loans				0	0	XXX
6999999. Total - Unaffiliated Bank Loans				0	0	XXX
7099999. Total Bonds				0	0	XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
8099999. Total - Preferred and Common Stocks				0	0	XXX
..... Short term investment from reverse repo program	133,460,029	133,460,029	.....07/01/2021
8999999. Total - Short-Term Invested Assets (Schedule DA type)				133,460,029	133,460,029	XXX
9999999 - Totals				133,460,029	133,460,029	XXX

General Interrogatories:

1. Total activity for the year Fair Value \$121,837,588 Book/Adjusted Carrying Value \$121,837,588
2. Average balance for the year Fair Value \$37,804,103 Book/Adjusted Carrying Value \$37,804,103
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:

NAIC 1 \$68,377,493	NAIC 2 \$65,082,536	NAIC 3 \$0	NAIC 4 \$0	NAIC 5 \$0	NAIC 6 \$0
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SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
690353-3B-1	DFC AGENCY DEBENTURES		.1.A	3,891,265	3,891,265	02/15/2028
690353-3C-9	DFC AGENCY DEBENTURES		.1.A	1,363,636	1,363,636	05/15/2024
690353-4F-1	DFC AGENCY DEBENTURES		.1.A	535,714	535,714	09/20/2027
690353-4W-4	DFC AGENCY DEBENTURES		.1.A	1,600,000	1,600,000	06/20/2027
690353-5A-1	DFC AGENCY DEBENTURES		.1.A	1,800,000	1,800,000	05/15/2024
690353-L7-0	DFC VRDN		.1.A	2,179,268	2,179,268	10/10/2025
690353-U8-8	DFC		.1.A	3,102,480	3,102,480	02/15/2028
690353-X9-3	DFC AGENCY DEBENTURES		.1.A	3,257,604	3,257,604	02/15/2028
690353-X0-5	DFC VRDN		.1.A	4,013,889	4,013,889	07/15/2025
90376P-DK-4	INT DEV FIN CORP AGENCY DEBENTURES		.1.A	1,500,000	1,500,000	07/05/2038
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				23,243,856	23,243,856	XXX
0599999. Total - U.S. Government Bonds				23,243,856	23,243,856	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	100,000	100,000	01/16/2025
62630W-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING H		.1.F FE	2,000,000	2,000,000	09/01/2030
62630W-FV-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL		.1.F FE	700,000	700,000	04/15/2026
62630W-FX-0	TXBL MUNI FUNDING TRUST VARIOU GENERAL		.1.F FE	1,000,000	1,000,000	05/01/2041
62630W-HA-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL		.1.F FE	1,600,000	1,600,000	04/01/2052
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				7,615,000	7,615,000	XXX
3199999. Total - U.S. Special Revenues Bonds				7,615,000	7,615,000	XXX
00914A-AN-2	AIR LEASE CORP		.2.B FE	12,814,471	12,800,000	12/15/2022
14913R-2E-6	CATERPILLAR FINL SERVICE		.1.F FE	3,853,645	3,850,000	01/06/2022
15189W-AN-0	CENTERPOINT		.1.G FE	3,330,613	3,330,000	03/02/2023
22550U-AA-9	CREDIT SUISSE NEW YORK		.1.E FE	5,907,078	5,900,000	02/04/2022
26444H-AG-6	DUKE ENERGY FLORIDA LLC		.2.A FE	1,601,129	1,600,000	11/26/2021
57629W-CR-9	MASSMUTUAL GLOBAL FUND		.1.B FE	5,502,486	5,500,000	01/07/2022
606822-AL-8	MITSUBISHI UFJ FINL-SPON ADR		.1.G FE	10,686,539	10,688,081	02/22/2022
65339K-BT-6	NEXTERA ENERGY CAPITAL		.2.A FE	5,100,652	5,100,000	02/22/2023
68235P-AK-4	ONE GAS INC		.2.A FE	8,101,489	8,100,000	03/11/2023
69430B-JR-9	PACIFIC GAS & EL		.2.C FE	3,578,450	3,575,000	11/15/2021
842400-HE-6	SOUTHERN CAL EDISON		.1.G FE	2,701,542	2,700,000	06/13/2022
89236T-HE-8	TOYOTA		.1.E FE	12,108,993	12,100,000	02/14/2022
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				75,287,087	75,243,081	XXX
13213P-AA-8	Cambrian VRDN		.1.B FE	1,244,500	1,244,500	02/01/2031
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				1,244,500	1,244,500	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				76,531,587	76,487,581	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				98,530,943	98,486,937	XXX
6499999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6599999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6699999. Total - Other Loan-Backed and Structured Securities				8,859,500	8,859,500	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				107,390,443	107,346,437	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	BATINT CP		.1.A	3,399,402	3,397,336	07/22/2021
000000-00-0	CINWAY CP		.1.A	6,396,255	6,396,880	09/22/2021
000000-00-0	CATHOLIC HEALTH INITIATV CP		.1.A	2,999,745	2,995,625	07/08/2021
000000-00-0	CATHOLIC HEALTH INITIATV CP		.1.A	3,996,181	3,996,243	10/21/2021
000000-00-0	CATHOLIC HEALTH INITIATV CP		.1.A	3,496,684	3,497,155	11/04/2021
000000-00-0	DANSKE BANK A/S CP		.1.E	6,249,047	6,247,472	07/29/2021
000000-00-0	Entergy Corp CP		.1.A	10,195,220	10,195,308	08/25/2021
000000-00-0	LLOYDS BANK PLC CP		.1.E	549,792	549,827	09/22/2021
000000-00-0	LLOYDS BANK CP		.1.A	7,248,151	7,248,167	08/23/2021
000000-00-0	NEW YORK ST POWER AUTH CP		.1.A	4,996,143	4,997,542	12/01/2021
000000-00-0	TOTAL CAPITAL CANADA LTD CP		.1.E	4,999,037	4,998,483	08/09/2021
8999999. Total - Short-Term Invested Assets (Schedule DA type)				54,525,657	54,520,038	XXX
BAYLOR SCOTT & WHITE HLD CP				2,499,407	2,499,424	08/23/2021
DANSKE BANK A/S CP				4,999,366	4,999,038	07/26/2021
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKE		.1.A	144,412	144,412	
ETNPP CP				7,599,897	7,598,860	07/02/2021
FIDELITY NATL INFO SERV CP				2,199,903	2,199,837	07/07/2021
HSBC USA INC CP				5,499,144	5,499,230	08/03/2021
HAWAIIAN ELECTRIC CO CP				2,249,974	2,249,951	07/01/2021
HITACHI CAP AMER CORP CP				7,999,133	7,999,133	07/30/2021
KOMATSU FINANCE AMERICA CP				3,498,046	3,499,135	09/22/2021
LIBERTY UTILITIES CO CP				2,949,421	2,949,679	07/26/2021
LLOYDS BANK CP				3,488,706	3,489,157	09/23/2021
NRUC CP				1,999,835	1,999,835	08/02/2021
OGLETHORP CP				2,499,771	2,499,684	07/13/2021
SINOPEC CENTURY AMERICA CP				8,398,734	8,398,250	07/16/2021
VW CREDIT INC CP				9,995,741	9,996,675	08/27/2021
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				66,021,489	66,022,300	XXX
9999999. Totals				227,937,589	227,888,775	XXX

General Interrogatories:

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

Fair Value \$	84,649,123	Book/Adjusted Carrying Value \$	84,583,351
Fair Value \$	181,667,589	Book/Adjusted Carrying Value \$	181,788,950

STATEMENT AS OF JUNE 30, 2021 OF THE Integrity Life Insurance Company

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
BANK OF NEW YORK MELLON	NEW YORK, NY				(2,691,998)	(208,860)	882,940	XXX
BRANCH BANKING & TRUST CO.	WINSTON-SALEM, NC				4,034,046	4,034,046	4,034,113	XXX
FEDERAL HOME LOAN BANK	CINCINNATI, OH				336,729	294,929	335,371	XXX
FIFTH THIRD BANK	CINCINNATI, OH				1,609,209	1,344,768	2,472,185	XXX
GOLDMAN SACHS	NEW YORK, NY				(586,211)	(704,278)	153,374	XXX
HUNTINGTON BANK	COLUMBUS, OH				1,826,717	1,826,717	1,826,718	XXX
JP MORGAN/CHASE	NEW YORK, NY				(16,916,609)	(12,395,598)	(10,104,052)	XXX
KEYCORP (KEY BANK)	CLEVELAND, OH				6,715,067	6,715,628	5,516,331	XXX
M&T BANK	BUFFALO, NY				591,525	591,525	610,298	XXX
0199998. Deposits in ... 2 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			207,235	207,218	207,219	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	(4,874,290)	1,706,095	5,934,497	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	(4,874,290)	1,706,095	5,934,497	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	0	0	(4,874,290)	1,706,095	5,934,497	XXX

STATEMENT AS OF JUNE 30, 2021 OF THE Integrity Life Insurance Company

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
ALLIANT CP			06/29/2021	0.120	07/06/2021	1,499.965	.10	.00
AMERICAN HONDA FINANCE CP			06/28/2021	0.190	09/22/2021	1,499.319	.24	.00
BAYLOR SCOTT & WHITE HLD CP			06/01/2021	0.100	08/23/2021	2,499.424	.208	.00
ETNPP CP			06/30/2021	0.100	07/01/2021	1,799.995	.5	.00
ETNPP CP			05/27/2021	0.150	07/02/2021	7,598.860	1,108	.00
FIDELITY NATL INFO SERV CP			06/23/2021	0.190	07/07/2021	2,199.837	.93	.00
FISERV INC CP			06/29/2021	0.120	07/06/2021	1,499.965	.10	.00
HSBC USA INC CP			06/22/2021	0.120	08/03/2021	5,499.230	.165	.00
HAWAIIAN ELECTRIC CO CP			06/25/2021	0.130	07/01/2021	2,249.951	.49	.00
HITACHI CAP AMER CORP CP			06/30/2021	0.130	07/30/2021	7,999.133	.29	.00
KOMATSU FINANCE AMERICA CP			06/24/2021	0.100	09/22/2021	3,499.135	.58	.00
LIBERTY UTILITIES CO CP			06/28/2021	0.140	07/26/2021	2,949.679	.34	.00
LLOYDS BANK CP			06/28/2021	0.100	09/23/2021	3,489.157	.29	.00
NRUC CP			06/30/2021	0.090	08/02/2021	1,999.835	.5	.00
OGLETHORP CP			06/08/2021	0.130	07/13/2021	2,499.684	.208	.00
SEMPRA ENERGY CP			06/30/2021	0.140	07/09/2021	1,449.949	.6	.00
SINOPEC CENTURY AMERICA CP			06/16/2021	0.250	07/16/2021	8,398.250	.875	.00
VII CREDIT INC CP			06/25/2021	0.190	08/27/2021	9,996.675	.317	.00
DANSKE BANK A/S CP			05/24/2021	0.110	07/26/2021	4,999.038	.581	.00
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						73,627.081	3,814	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						73,627.081	3,814	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						73,627.081	3,814	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						73,627.081	3,814	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD	06/30/2021	.000		30.000	0	.00
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						30.000	0	0
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKET		06/30/2021	.000		16,212.245	0	.1
8699999. Subtotal - All Other Money Market Mutual Funds						16,212.245	0	1
9999999 - Total Cash Equivalents						89,869.326	3,814	1