



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

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

Country of DomicileUnited States of America

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

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

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

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

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

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

Internet Website Addresswww.integritylife.com

Statutory Statement ContactWade Matthew Fugate513-629-1402  
(Name)(Area Code) (Telephone Number)  
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(E-mail Address)(FAX Number)

OFFICERS

Chairman of the BoardJohn Finn BarrettSecretaryEdward Joseph Babbitt

President & CEOJill Tripp McGruder

OTHER

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

DIRECTORS OR TRUSTEES

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

State ofOhioSS:  
County ofHamilton

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

Jill Tripp McGruderEdward Joseph BabbittWade Matthew Fugate  
President & CEOSecretaryVP and Controller

Subscribed and sworn to before me thisa. Is this an original filing? .....Yes [ X ] No [ ]  
22nd day of July, 2021b. If no,  
1. State the amendment number.....  
2. Date filed .....  
3. Number of pages attached.....

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) .....		
3. Liability for deposit-type contracts (including \$ ..... Modco Reserve) .....	916,508,759	1,006,680,046
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 .....		
24.04 Payable to parent, subsidiaries and affiliates .....	2,147,725	1,726,066
24.05 Drafts outstanding .....		
24.06 Liability for amounts held under uninsured plans .....		
24.07 Funds held under coinsurance .....		
24.08 Derivatives .....	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
<b>DETAILS OF WRITE-INS</b>		
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 .....			0
6. Commissions and expense allowances on reinsurance ceded .....	(1,450)	(1,155)	(2,438)
7. Reserve adjustments on reinsurance ceded .....	86,458	(30,531)	(23,607)
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 .....			
8.3 Aggregate write-ins for miscellaneous income .....	1,343,173	1,274,205	2,607,322
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
51.2 Transferred to capital (Stock Dividend) .....			
51.3 Transferred from capital .....			
51.4 Change in surplus as a result of reinsurance .....			
52. Dividends to stockholders .....			
53. Aggregate write-ins for gains and losses in surplus .....	0	0	0
54. Net change in capital and surplus for the year (Lines 37 through 53) .....	72,991,229	4,680,504	30,953,984
55. Capital and surplus, as of statement date (Lines 36 + 54) .....	1,375,288,926	1,276,024,217	1,302,297,697
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
<b>Cash from Operations</b>			
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
<b>Cash from Investments</b>			
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
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....	0	0	0
16.2 Capital and paid in surplus, less treasury stock .....	0	0	0
16.3 Borrowed funds .....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	(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)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	(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:

--	--	--	--

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

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

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

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

	SSAP #	F/S Page	F/S Line #	2021	2020
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	xxx	xxx	xxx	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	2	3	4	5	6	7
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value at time of OTTI	Date of Financial Statement Where Reported
Total	XXX	XXX	—	XXX	XXX	XXX

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

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.

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

11. Debt.

b. FHLB (Federal Home Loan Bank) Agreements.

(1) The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. It is part of the Company’s strategy to utilize these funds to increase profitability. The Company has determined the actual/estimated maximum borrowing capacity as \$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	2	3
	Total 2+3	General Account	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 for Redemption

	1	2	Eligible for Redemption			
	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
Membership Stock						
1. Class A	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	2	3
	Fair Value	Carrying Value	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	2	3
	Fair Value	Carrying Value	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	2	3	4
	Total 2+3	General Account	Separate Accounts	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	2	3	
	Total 2+3	General Account	Separate Accounts	
1. Debt	—	—	—	
2. Funding Agreements	670,464,187	670,464,187	—	
3. Other	—	—	—	
4. Aggregate Total (1+2+3)	670,464,187	670,464,187	—	
11B(4)b4 (Columns 1, 2 and 3) should be equal to or greater than 11B(4)a1(d) (Columns 1, 2 and 3 respectively)				
c. FHLB - Prepayment Obligations				
	Does the company have prepayment obligations under the following arrangements (YES/NO?)			
1. Debt	No			
2. Funding Agreements	No			
3. Other	No			
12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans				
A. Defined Benefit Plan				
4. Components of net periodic benefit cost. Not applicable.				
13. Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations. No Change.				
14. Liabilities, Contingencies, and Assessments. No Change.				
15. Leases. No Change.				
16. Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk. No change.				
17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities				
B. (2) Not applicable.				
(4) Not applicable.				
C. Wash Sales. No Change.				
18. Gain or Loss to the Reporting Entity from Uninsured A&H Plans and the Uninsured Portion of Partially Insured Plans. No Change.				
19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators. No Change.				

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.

*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 ]

(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		Cumulative Balance from Prior Years (Col 1 - 3 + 7)	Cumulative Balance from Prior Years (Col 2 - 4 + 8)
	1	2	3	4	5	6	7	8		9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a. Permanent ACA Risk Adjustment Program											
1. Premium adjustments receivable					—	—			A	—	—
2. Premium adjustments (payable)					—	—			B	—	—
3. Subtotal ACA Permanent Risk Adjustment Program	—	—	—	—	—	—	—	—		—	—
b. Transitional ACA Reinsurance Program					—	—				—	—
1. Amounts recoverable for claims paid					—	—			C	—	—
2. Amounts recoverable for claims unpaid (contra liability)					—	—			D	—	—
3. Amounts receivable relating to uninsured plans					—	—			E	—	—
4. Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium					—	—			F	—	—
5. Ceded reinsurance premiums payable					—	—			G	—	—
6. Liability for amounts held under uninsured plans					—	—			H	—	—
7. Subtotal ACA Transitional Reinsurance Program	—	—	—	—	—	—	—	—		—	—
c. Temporary ACA Risk Corridors Program					—	—				—	—
1. Accrued retrospective premium					—	—			I	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			J	—	—
3. Subtotal ACA Risk Corridors Program	—	—	—	—	—	—	—	—		—	—
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		Cumulative Balance from Prior Years (Col 1 - 3 + 7)	Cumulative Balance from Prior Years (Col 2 - 4 + 8)
	1	2	3	4	5	6	7	8		9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a. 2014											
1. Accrued retrospective premium					—	—			A	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			B	—	—
b. 2015											
1. Accrued retrospective premium					—	—			C	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			D	—	—
c. 2016											
1. Accrued retrospective premium					—	—			E	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			F	—	—
d. Total Risk Corridors	—	—	—	—	—	—	—	—		—	—

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

5.

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

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

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	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	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? .....  
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;  
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;  
(c) Compliance with applicable governmental laws, rules and regulations;  
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and  
(e) Accountability for adherence to the code.

Yes [ X ] No [ ]
- 9.11

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

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

Yes [ ] No [ X ]
- 9.21

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

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

Yes [ ] No [ X ]
- 9.31

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

FINANCIAL

- 10.1

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

Yes [ X ] No [ ]
- 10.2

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

\$ .....

INVESTMENT

- 11.1

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

Yes [ ] No [ X ]
- 11.2

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

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

\$ .....13,122,132
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 [ X ] No [ ]
- 14.2

If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds .....	\$ .....0	\$ .....
14.22 Preferred Stock .....	\$ .....0	\$ .....
14.23 Common Stock .....	\$ .....343,675,966	\$ .....358,539,536
14.24 Short-Term Investments .....	\$ .....0	\$ .....
14.25 Mortgage Loans on Real Estate .....	\$ .....0	\$ .....
14.26 All Other .....	\$ .....223,679,973	\$ .....225,959,904
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) .....	\$ .....567,355,939	\$ .....584,499,440
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....	\$ .....	\$ .....
- 15.1

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

Yes [ X ] No [ ]
- 15.2

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

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

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

16.1

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1.

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

1

Amount

1.1

Long-Term Mortgages In Good Standing

1.11

Farm Mortgages

\$

1.12

Residential Mortgages

\$

1.13

Commercial Mortgages

\$

677,701,889

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?

Yes

[ ]

No

[ ]

N/A

[ ]

5.2

If no, explain:

6.1

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

Yes

[ ]

No

[ ]

6.2

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

STATEMENT AS OF 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.			1	Direct Business Only					
				Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
				2	3				
			Active Status (a)	Life Insurance Premiums	Annuity Considerations				
1.	Alabama	AL	L	4,260	2,325,119	0		2,329,379	271,903
2.	Alaska	AK	L	0	49,335	0		49,335	0
3.	Arizona	AZ	L	269	2,247,122	0		2,247,391	0
4.	Arkansas	AR	L	0	371,375	0		371,375	0
5.	California	CA	L	4,530	10,819,634	0		10,824,164	904,724
6.	Colorado	CO	L	3,071	4,953,760	0		4,956,831	196,509
7.	Connecticut	CT	L	52	3,059,146	0		3,059,198	15,378
8.	Delaware	DE	L	490	1,041,450	0		1,041,940	0
9.	District of Columbia	DC	L	0	200,000	0		200,000	0
10.	Florida	FL	L	8,871	20,487,396	0		20,496,267	34,662
11.	Georgia	GA	L	5,571	1,998,983	0		2,004,554	0
12.	Hawaii	HI	L	1,549	1,325,524	0		1,327,073	0
13.	Idaho	ID	L	78	10,826	0		10,904	338,490
14.	Illinois	IL	L	18,448	5,687,498	0		5,705,946	303,765
15.	Indiana	IN	L	2,590	4,867,364	0		4,869,954	65,000
16.	Iowa	IA	L	16,742	1,574,452	0		1,591,194	0
17.	Kansas	KS	L	1,656	729,022	0		730,678	0
18.	Kentucky	KY	L	200	5,641,884	0		5,642,084	0
19.	Louisiana	LA	L	0	2,616,142	0		2,616,142	686,000
20.	Maine	ME	L	0	2,179,824	0		2,179,824	183,498
21.	Maryland	MD	L	9,119	2,905,844	0		2,914,963	314,143
22.	Massachusetts	MA	L	79	2,449,300	0		2,449,379	2,303,406
23.	Michigan	MI	L	588	6,128,007	0		6,128,595	1,270,706
24.	Minnesota	MN	L	13,822	2,134,788	0		2,148,610	0
25.	Mississippi	MS	L	876	720,688	0		721,564	0
26.	Missouri	MO	L	3,729	3,608,819	0		3,612,548	200,000
27.	Montana	MT	L	(78)	0	0		(78)	0
28.	Nebraska	NE	L	3,640	513,139	0		516,779	0
29.	Nevada	NV	L	66	78,000	0		78,066	0
30.	New Hampshire	NH	L	0	1,436,843	0		1,436,843	0
31.	New Jersey	NJ	L	0	10,252,744	0		10,252,744	627,660
32.	New Mexico	NM	L	1,164	1,683,815	0		1,684,979	0
33.	New York	NY	N	451	1,823,774	0		1,824,225	0
34.	North Carolina	NC	L	87	5,861,215	0		5,861,302	600,378
35.	North Dakota	ND	L	0	0	0		0	0
36.	Ohio	OH	L	49,056	26,880,770	0		26,929,826	1,753,442,359
37.	Oklahoma	OK	L	3,583	1,864,782	0		1,868,365	0
38.	Oregon	OR	L	156	2,784,069	0		2,784,225	655,182
39.	Pennsylvania	PA	L	33,081	14,304,154	0		14,337,235	1,561,668
40.	Rhode Island	RI	L	0	42,000	0		42,000	1,257,000
41.	South Carolina	SC	L	3,969	1,991,537	0		1,995,506	0
42.	South Dakota	SD	L	1,608	14,939	0		16,547	0
43.	Tennessee	TN	L	785	3,705,605	0		3,706,390	647,480
44.	Texas	TX	L	2,948	10,686,357	0		10,689,305	370,707
45.	Utah	UT	L	0	564,486	0		564,486	0
46.	Vermont	VT	L	0	1,000,000	0		1,000,000	0
47.	Virginia	VA	L	129	2,243,975	0		2,244,104	116,867
48.	Washington	WA	L	2,829	1,351,580	0		1,354,409	0
49.	West Virginia	WV	L	4,113	1,063,624	0		1,067,737	0
50.	Wisconsin	WI	L	476	2,533,411	0		2,533,887	0
51.	Wyoming	WY	L	0	0	0		0	0
52.	American Samoa	AS	N	0	0	0		0	0
53.	Guam	GU	N	0	0	0		0	0
54.	Puerto Rico	PR	N	0	0	0		0	0
55.	U.S. Virgin Islands	VI	N	0	0	0		0	0
56.	Northern Mariana Islands	MP	N	0	0	0		0	0
57.	Canada	CAN	N	0	0	0		0	0
58.	Aggregate Other Aliens	OT	XXX	0	16,790	0	0	16,790	0
59.	Subtotal	XXX		204,653	182,830,911	0	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	0
95.	Totals (Direct Business)	XXX		204,653	182,830,911	0	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	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	0	182,992,581	1,766,367,485
DETAILS OF WRITE-INS									
58001.	ZZZ - 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	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX		0	16,790	0	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	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX		0	0	0	0	0	0

(a) Active Status Counts:

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

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

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

STATEMENT AS OF 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 Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	47-3228849				1373 Lex Road Investor Holdings, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000					2014 San Antonio Trust Agreement	OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000					2017 Houston Trust Agreement	OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-5458388				2758 South Main SPE, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-3013986				309 Holdings, LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	1.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-3013986				309 Holdings, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	48.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-1594103				506 Phelps Holdings, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	86-1791268				Alta 287 Venture LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-5144260				Alta at Horizon West, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-4351262				Alta Preston Residences, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1046102				Apex Housing Investor Holdings, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1476704				Aravada Kipling Housing Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-3057118				Beardsley Inv. Holdings, LLC	AZ	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-5439068				Belle Housing Investor Holdings, Inc.	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-0887717				BP Summerville Investor Holdings, LLC	SC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-5458332				BY Apartment Investor Holding, LLC	MD	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	35-2431972				Canal Senate Apartments LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-0894869				Cape Barnstable Investor Holdings, LLC	MA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8819502				Carmel Holdings, LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5862349				Carmel Hotel, LLC	IN	NIA	Carmel Holdings, LLC	Ownership	36.260	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1449186				Carthage Senior Housing Ltd	OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-4579654				Cedar Park Senior Inv. Holdings, LLC	TX	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2482456				Cenizo Apts Inv. Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	75-2808126				Centreport Partners LP	TX	NIA	The Western & Southern Life Insurance Co	Ownership	25.250	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-4249257				Charlotte Park Investor Holdings, LLC	NC	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
							Chattanooga Southside Housing Investor Holdings, LLC	TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2810787				Chestnut Healthcare Partners, LP	TN	NIA	The Western & Southern Life Insurance Co	Ownership	21.350	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	23-1691523				Cincinnati Analyst Inc	OH	NIA	Columbus Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-3238622				Cincinnati CBD Holdings, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	61-1454115				Cincinnati New Markets Fund LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	14.660	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-0434449				Cleveland East Hotel LLC	OH	NIA	WS CEH LLC	Ownership	37.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	99937	31-1191427				Columbus Life Insurance Co	OH	IA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	85-1998953				Courtland Apartments, LLC	GA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-3364944				Cove Housing Investor Holdings, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-2300932				Covington Apt. Holdings, LLC	AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-5593932				Crabtree Common Apt. Invesotr Holdings, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-2524597				Cranberry NP Hotel Company LLC	PA	NIA	NP Cranberry Hotel Holdings, LLC	Ownership	72.520	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3929236				Crossings Apt. Holdings	UT	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-3421289				Dallas City Investor Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-2681473				Day Hill Road Land LLC	CT	NIA	WS Real Estate Holdings LLC	Ownership	74.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1498142				Dublin Hotel LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3945554				Dunvale Investor Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1290497				Eagle Realty Capital Partners, LLC	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
							Western & Southern Investment Holdings LLC								
.0836	Western-Southern Group	.00000	31-1779165				Eagle Realty Group, LLC	OH	NIA		Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1779151				Eagle Realty Investments, Inc	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1940957				Eagle Rose Apt. Holdings, LLC	NY	NIA	The Western & Southern Life Insurance Co	Ownership	2.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1596551				East Denver Investor Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	OH	NIA	Integrity Life Insurance Co	Ownership	33.350	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	16.880	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	OH	NIA	The Lafayette Life Insurance Co	Ownership	26.220	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	22.980	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-5350091				Fiat Apts. Investor Holdings, LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Per-cent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	82-3668056				Flats Springhurst Inv Holdings, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1492952				Forsythe Halcyon AA Inv. Holdings, LLC	MA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-0571051				Fort Washington Active Fixed Fund	OH	NIA	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	NIA	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	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0837	Western-Southern Group	.00003	31-1727947				Fort Washington Flexible Income LLC	OH	NIA	Integrity Life Insurance Co	Ownership	19.350	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00001	31-1727947				Fort Washington Flexible Income LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	9.670	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00002	31-1727947				Fort Washington Flexible Income LLC	OH	NIA	Western & Southern Financial Group, Inc.	Ownership	25.230	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3243974				Fort Washington Global Alpha Domestic Fund LP	OH	NIA	Western & Southern Financial Group, Inc.	Ownership	99.990	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	98-1227949				Fort Washington Global Alpha Master Fund LP	OH	NIA	Fort Washington Global Alpha Domestic Fund LP	Ownership	99.470	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Columbus Life Insurance Co	Ownership	31.420	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Integrity Life Insurance Co	Ownership	5.970	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	5.970	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	1.590	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	40.370	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-0116330				Fort Washington High Yield Invt LLC II	OH	NIA	The Western & Southern Life Insurance Co	Ownership	25.900	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1301863				Fort Washington Investment Advisors, Inc.	OH	NIA		Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	52-2206041				Fort Washington PE Invest II LP	OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1727947				Fort Washington PE Invest III LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1727947				Fort Washington PE Invest III LP	OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	16-1648796				Fort Washington PE Invest IV LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	16-1648796				Fort Washington PE Invest IV LP	OH	NIA	The Western & Southern Life Insurance Co	Ownership	38.320	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1710716				Fort Washington PE Invest IX	OH	NIA	FIWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1710716				Fort Washington PE Invest IX	OH	NIA	The Western & Southern Life Insurance Co	Ownership	9.180	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1722824				Fort Washington PE Invest IX-B	OH	NIA	FIWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1722824				Fort Washington PE Invest IX-B	OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1997777				Fort Washington PE Invest IX-K	OH	NIA	FIWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-4568842				Fort Washington PE Invest V LP	OH	NIA	FIWPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-4568842				Fort Washington PE Invest V LP	OH	NIA	The Western & Southern Life Insurance Co	Ownership	45.790	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1073680				Fort Washington PE Invest VI LP	OH	NIA	FIWPEI VI GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1073680				Fort Washington PE Invest VI LP	OH	NIA	The Western & Southern Life Insurance Co	Ownership	35.470	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-1321348				Fort Washington PE Invest VII LP	OH	NIA	FIWPEI VII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-1321348				Fort Washington PE Invest VII LP	OH	NIA	The Western & Southern Life Insurance Co	Ownership	30.990	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	35-2485044				Fort Washington PE Invest VIII	OH	NIA	FIWPEI VIII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	35-2485044				Fort Washington PE Invest VIII	OH	NIA	The Western & Southern Life Insurance Co	Ownership	4.150	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	32-0418436				Fort Washington PE Invest VIII-B	OH	NIA	FIWPEI VIII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	32-0418436				Fort Washington PE Invest VIII-B	OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1005851				Fort Washington PE Invest X	OH	NIA	FIWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1023433				Fort Washington PE Invest X-B	OH	NIA	FIWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1023433				Fort Washington PE Invest X-B	OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1036934				Fort Washington PE Invest X-S	OH	NIA	FIWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5398098				Fort Washington PE Investors V-B, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	87.620	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5398098				Fort Washington PE Investors V-B, L.P.	OH	NIA	FIWPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	89.590	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	OH	NIA	FIWPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest V LP	Ownership	6.700	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VI LP	Ownership	9.840	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	Fort Washington PE Invest VII LP	Ownership	5.410	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	FIWPEO II GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	The Western & Southern Life Insurance Co	Ownership	15.170	Western & Southern Mutual Holding Co	.N	

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Per-centage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	.OH	NIA	Fort Washington PE Invest VII LP	Ownership	3.750	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	.OH	NIA	Fort Washington PE Invest VIII LP	Ownership	3.180	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	.OH	NIA	FWPEO III GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	6.390	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	.OH	NIA	FWPEO III GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	85-1483379				Fort Washington PE Opp Fund IV, L.P.	.OH	NIA	FWPEO IV GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	85-1503656				Fort Washington PE Opp Fund IV-B, L.P.	.OH	NIA	FWPEO IV GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	85-1503656				Fort Washington PE Opp Fund IV-B, L.P.	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.N	
.0837	Western-Southern Group	.00001	85-1521520				Fort Washington PE Opp Fund IV-K, L.P.	.OH	NIA	FWPEO IV GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1922641				Frontage Lodge Investor Holdings, LLC	.CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1698272				FWPEI IX GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-4844372				FWPEI V GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1073669				FWPEI VI GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-1321253				FWPEI VII GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-3584733				FWPEI VIII GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-0980611				FWPEI X GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3806561				FWPEO II GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-2895522				FWPEO III GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-4083280				Gallatin Investor Holdings,LLC	.TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-3507078				Galleria Investor Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1553878				Galveston Summerbrooke Apts LLC	.TX	NIA	Summerbrooke Holdings LLC	Ownership	52.920	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	43-2081325				Gerber Life Agency, LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.70939	13-2611847				Gerber Life Insurance Company	.NY	IA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2646906				Golf Countryside Investor Holdings, LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1670352				Golf Sabal Inv. Holdings, LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-2495007				Grand Dunes Senior Holdings, LLC	.NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-3457194				GS Multifamily Galleria LLC	.TX	NIA	Galleria Investor Holdings, LLC	Ownership	57.820	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3525111				GS Yorktown Apt LP	.TX	NIA	YT Crossing Holdings, LLC	Ownership	57.820	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3108420				Hearthview Prairie Lake Apts LLC	.IN	NIA	Prairie Lakes Holdings, LLC	Ownership	62.720	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1328371				IFS Financial Services, Inc	.OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.74780	86-0214103				Integrity Life Insurance Co	.OH	RE	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	34-1826874				IR Mall Associates LTD	.FL	NIA	The Western & Southern Life Insurance Co	Ownership	49.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2358660				Jacksonville Salisbury Apt Holdings,LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	85-3569568				Jonax Holdings, LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1797000				Keller Hicks Inv. Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-4171986				Kissimmee Investor Holdings, LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-4737222				LaCenterra Apts. Investor Holdings, LLC	.TX	NIA	The Western & Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1705445				LaFrontera Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	74.250	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-3004899				Lennox Zionsville Inv. Holdings,LLC	.IN	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-2330466				Leroy Glen Investment LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3380015				Linthicum Investor Holdings, LLC	.MD	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	35-2123483				LLIA, Inc.	.OH	NIA	The Lafayette Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-3826695				Lorraine Senior Inv. Holdings, LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-2577517				Lytle Park Inn, LLC	.OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3966673				Main Hospitality Holdings	.OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-4582162				Manchester Semmes Oz Fund, LLC	.VA	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-0732275				MC Investor Holdings, LLC	.AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1905557				Mercer Crossing Inv. Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-0743431				Midtown Park Inv. holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-5439036				Miller Creek Investor Holdings, LLC	.TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1815218				Monteresso Housing Inv. Holdings, LLC	.FL	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-2984546				Nashville Hotel JV LLC	.TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.75264	16-0958252				National Integrity Life Insurance Co	.NY	DS	Integrity Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	

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 Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	46-5030427				NE Emerson Edgewood, LLC	.IN	NIA	The Lafayette Life Insurance Co	Ownership	60.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-1024113				North Braeswood Meritage Holdings LLC	.OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	02-0593144				North Pittsburg Hotel LLC	.PA	NIA	WSALD NPH LLC	Ownership	37.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1427318				Northeast Cincinnati Hotel LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-2914674				NP Cranberry Hotel Holdings, LLC	.PA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-5765100				Olathe Apt. Investor Holdings, LLC	.KS	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-1122741				One Kennedy Housing Investor Holdings, LLC	.CT	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1338187				OTR Housing Associates LP	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-1553387				Overland Apartments Investor Holdings, LLC	.KS	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	85-2026987				Park Boulevard Holdings, LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2515872				Patterson at First Investor Holdings, LLC	.OH	NIA	Integrity Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-4322006				PCE LP	.GA	NIA	The Western & Southern Life Insurance Co	Ownership	41.900	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-4322006				PCE LP	.GA	NIA	Western-Southern Life Assurance Co	Ownership	22.340	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-3394236				Perimeter TC Investor Holdings	.GA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1659568				Pleasanton Hotel Investor Holdings,LLC	.CA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3167828				Prairie Lakes Holdings, LLC	.IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-2464002				Prairie Path Apts. Inv. Holdings, LLC	.IL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	41-3147951				Pretium Residential Real Estate Fund II, LP	.NY	NIA	The Western & Southern Life Insurance Co	Ownership	2.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1507720				Price Willis Lodging Holdings, LLC	.SC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	34-1998937				Queen City Square LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.750	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	52-2096076				Race Street Dev Ltd	.OH	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-4725907				Railroad Parkside Investor Holdings, LLC	.AL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-3614873				Raleigh Hotel Holding Co., LLC	.NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-3851930				Rancho Presidio Land Partners,LLC	.CA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-4266774				Randolph Tower Affordable Inv Fund LLC	.IL	NIA	The Western & Southern Life Insurance Co	Ownership	99.990	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-2188516				Revel Investor Holdings, LLC	.CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	80-0246040				Ridgegate Commonwealth Apts LLC	.CO	NIA	Ridgegate Holdings, LLC	Ownership	52.920	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3526448				Ridgegate Holdings, LLC	.CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-0812652				River Hollow Investor Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1286981				Russell Bay Investor Holdings, LLC	.NV	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-2260159				San Tan Investor Holdings, LLC	.AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1617717				Settlers Ridge Robinson Investor Holdings, LLC	.PA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	27-3564950				Seventh & Culvert Garage LLC	.OH	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1554676				Shelbourne Campus Properties LLC	.KY	NIA	Shelbourne Holdings, LLC	Ownership	52.920	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-1944856				Shelbourne Holdings, LLC	.KY	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	45-4354663				Siena Investor Holding, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	69.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2295656				Sixth and Saratoga NW, LLC	.KY	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-2930953				Skye Apts Investor Holdings, LLC	.MN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	61-1328558				Skyport Hotel LLC	.KY	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-1553152				Sonterra Legacy Investor Holding, LLC	.OH	NIA	2014 San Antonio Trust Agreement	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2948287				South Kirkman Apt. Holdings, LLC	.FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-2306231				Southside Tunnel Apts. Investor Holdings, LLC	.PA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	46-2922655				SP Charlotte Apts. Investor Holdings, LLC	.NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-1827381				Stony Investor Holdings,LLC	.VA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-3538359				Stout Metro Housing Holdings LLC	.IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-2348581				Summerbrooke Holdings LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-4291356				Sundance Lafrontera Holdings LLC	.TX	NIA	The Western & Southern Life Insurance Co	Ownership	62.720	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2672383				Tamiami Senior Inv. Holdings,LLC	.FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.65242	35-0457540				The Lafayette Life Insurance Co	.OH	IA	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.70483	31-0487145				The Western & Southern Life Insurance Co	.OH	UDP	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2399724				Three Choopt AA Inv. Holdings, LLC	.VA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-3418626				Timacuan Apt. Holdings,LLC	.FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Per-centage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0836	Western-Southern Group	.00000	31-1394672				Touchstone Advisors, Inc.	.OH	NIA	IFS Financial Services, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-6046379				Touchstone Securities, Inc.	.NE	NIA	IFS Financial Services, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	47-5098714				Trevi Apartment Holdings, LLC	.AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5542652				Tri-State Fund II Growth LP	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	29.840	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5542652				Tri-State Fund II Growth LP	.OH	NIA	Tri-State Ventures II, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1788429				Tri-State Growth Capital Fund LP	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	12.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1788429				Tri-State Growth Capital Fund LP	.OH	NIA	Tri-State Ventures, LLC	Ownership	0.630	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-5542563				Tri-State Ventures II, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1788428				Tri-State Ventures, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	.OH	NIA	Integrity Life Insurance Co	Ownership	14.810	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	.OH	NIA	National Integrity Life Insurance Co	Ownership	14.810	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	.OH	NIA	The Lafayette Life Insurance Co	Ownership	29.630	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	.OH	NIA	Western-Southern Life Assurance Co	Ownership	40.740	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1653922				Union Centre Hotel LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-2679115				University Shades Inv. Holdings,LLC	.FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-4132070				Vernazza Housing Investor Holdings,LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-2226959				View High Apts Investor Holdings, LLC	.MO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	36-4107014				Vinings Trace	.OH	NIA	WS Real Estate Holdings LLC	Ownership	99.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	72-1388989				Vulcan Hotel LLC	.AL	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	82-1665321				W Apt. Investor Holdings, LLC	.NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-0846576				W&S Brokerage Services, Inc.	.OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.Y	
.0836	Western-Southern Group	.00000	31-1334221				W&S Financial Group Distributors, Inc.	.OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	83-1744878				Warm Springs Apt. Holdings, LLC	.NV	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1413821				Western & Southern Agency, Inc.	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1732404				Western & Southern Financial Group, Inc.	.OH	UIP	Western & Southern Mutual Holding Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	06-1804434				Western & Southern Investment Holdings LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1732405				Western & Southern Mutual Holding Co	.OH	UIP	Western & Southern Mutual Holding Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.92622	31-1000236				Western-Southern Life Assurance Co	.OH	IA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1732344				Windsor Hotel LLC	.CT	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	81-4930979				WL Apartments Holdings, LLC	.OH	NIA	2017 Houston Trust Agreement	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1317879				Wright Exec Hotel LTD Partners	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	60.490	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	61-1182451				WS Airport Exchange GP LLC	.KY	NIA	WS Real Estate Holdings LLC	Ownership	74.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-2820067				WS CEH LLC	.OH	NIA	WS Real Estate Holdings LLC	Ownership	50.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	31-1303229				WS Country Place GP LLC	.GA	NIA	WS Real Estate Holdings LLC	Ownership	90.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	61-0998084				WS Lookout JV LLC	.KY	NIA	The Western & Southern Life Insurance Co	Ownership	50.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	06-1804432				WS Real Estate Holdings LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-1515960				WSA Commons LLC	.GA	NIA	The Western & Southern Life Insurance Co	Ownership	50.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	33-1058916				WSALD NPH LLC	.PA	NIA	WS Real Estate Holdings LLC	Ownership	50.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-0360272				WSL Partners LP	.OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-0360272				WSL Partners LP	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	95.500	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843748				WSLR Birmingham	.AL	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843635				WSLR Cinti LLC	.OH	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843645				WSLR Columbus LLC	.OH	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843653				WSLR Dallas LLC	.TX	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843767				WSLR Hartford LLC	.CT	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843577				WSLR Holdings LLC	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	24.490	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843962				WSLR Skyport LLC	.KY	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	20-8843814				WSLR Union LLC	.OH	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.N	
.0836	Western-Southern Group	.00000	26-3526711				YT Crossing Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.N	



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.

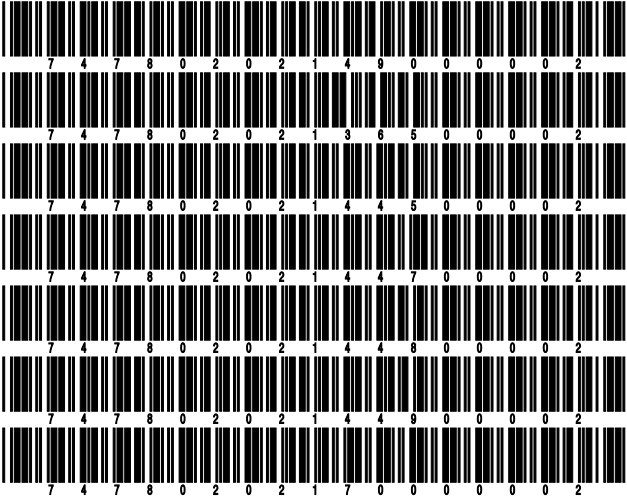
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? .....	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? .....	NO
3. Will the Reasonableness of Assumptions Certification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

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year .....	653,394,121	668,295,405
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	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 .....		
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	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	326,147,932	282,276,525
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	0	40,000,000
2.2 Additional investment made after acquisition .....	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	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year .....	6,199,087,383	6,243,789,656
2. Cost of bonds and stocks acquired .....	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	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
9199999 Totals	54,520,039	xxx	54,520,039	0	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	18,174,851	5,061,867
2. Cost of short-term investments acquired .....	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

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	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	211,187,163	246,463,257
2. Cost of cash equivalents acquired .....	2,506,896,442	4,647,067,689
3. Accrual of discount .....		0
4. Unrealized valuation increase (decrease) .....		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
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) .....	89,869,326	211,187,163
11. Deduct total nonadmitted amounts .....		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

[illegible]

## SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0009044	Springville	UT		04/05/2006		2,445,004	0	0	0	0	0	0	0	43,544	0	0	0
0009047	Ocala	FL		10/19/2007		986,425	0	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	0	92,136	0	0	0
0009052	Brentwood	TN		07/17/2014		6,889,005	0	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	0	283,843	0	0	0
0009054	Eldersburg	MD		12/18/2014		24,370,122	0	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	0	111,329	0	0	0
0009056	Blacksburg	VA		10/06/2015		6,075,464	0	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	0	121,266	0	0	0
0009059	Cincinnati	OH		11/12/2015		22,997,234	0	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	0	157,872	0	0	0
0009061	Westminster	CO		08/01/2016		34,603,177	0	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	0	111,123	0	0	0
0009063	Charleston	SC		10/14/2016		24,282,100	0	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	0	167,343	0	0	0
0009065	Washington	DC		11/04/2016		31,975,701	0	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	0	45,662	0	0	0
0009067	Silver Spring	MD		01/03/2017		18,490,477	0	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	0	47,856	0	0	0
0009069	Las Vegas	NV		04/07/2017		13,042,854	0	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	0	147,482	0	0	0
0009071	Naples	FL		08/07/2017		30,667,478	0	0	0	0	0	0	0	153,671	0	0	0
0009072	Columbus	OH		10/25/2017		42,703,492	0	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	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0009074 .....	El Paso .....	TX .....		06/13/2018 .....		6,612,960 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	49,862 .....	0 .....	0 .....	0 .....
0009078 .....	Louisville .....	KY .....		09/19/2019 .....		4,951,231 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	18,945 .....	0 .....	0 .....	0 .....
0009079 .....	Breckenridge .....	CO .....		12/19/2019 .....		25,238,253 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	238,253 .....	0 .....	0 .....	0 .....
0009081 .....	Dayton .....	OH .....		11/04/2020 .....		998,524 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	4,515 .....	0 .....	0 .....	0 .....
0299999. Mortgages with partial repayments						497,413,252	0	0	0	0	0	0	0	3,155,992	0	0	0
0599999 - Totals						497,413,252	0	0	0	0	0	0	0	3,155,992	0	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	2	Location		5	6 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	THL Credit DIRECT LENDING FUND III LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND III LLC	1.F	10/24/2016	1	0	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	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Unrealized Valuation Increase (De- crease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other Than Temporary Impair- ment Recogn- ized	Capital- ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum- brances on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest- ment Income
	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							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	New York	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							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							0	0	0	0	0	0	739,101	739,101	0	0	0	0
000000-00-0	Patterson @ First Inv. Holdings, LLC	Dayton	OH	PARTIAL CAPITAL REPAYMENT	07/27/2016	05/04/2021	739,101	0	0	0	0	0	0	81,242	81,242	0	0	0	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	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Unrealized Valuation Increase (De- crease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other Than Temporary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum- brances on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest- ment Income
2299999. Joint Venture Interests - Real Estate - Affiliated							0	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	0	10,398,647	10,398,647	0	0	0	2,947,997
4999999. Total - Affiliated							0	0	0	0	0	0	0	81,242	81,242	0	0	0	0
5099999 - Totals							10,398,647	0	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	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36230U-YL-7	G2 G2 759715 4.700% 10/20/61		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	4,227	1.A
912810-SS-8	U S TREASURY 1.625% 11/15/50		05/07/2021	Various		1,878,924	2,158,000	17,131	1.A
912810-SU-3	U S TREASURY 1.875% 02/15/51		06/22/2021	Various		2,508,597	2,770,000	14,407	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	2,170	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	3,504	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-QS-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	0	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-DPLO D 1.913% 10/15/34		04/20/2021	J P MORGAN SEC		446,600	448,000	146	1.D FM
05554B-AJ-3	BFLD Trust 2021FPM 2021-FPM 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-AF-9	BENCHMARK Mortga2019B14 2019-B14 AS 3.352% 12/15/62		05/26/2021	MESROW FINANCIAL		5,442,188	5,000,000	12,568	1.D FM
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	CGOIT 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 Commer2017PB 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-CK-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	HOST HOTELS & RESORTS LP 4.500% 02/01/26		06/17/2021	Various		13,167,081	11,978,000	197,458	2.C FE
477600-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
48300T-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-AX-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	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
74333F-AB-5	Progress Residen2021SFR5st 2021-SFR5 B 1.658% 07/17/38		.06/10/2021	GOLDMAN SACHS		9,499,756	9,500,000	.0	1.C FE
74333F-AC-3	Progress Residen2021SFR5st 2021-SFR5 C 1.808% 07/17/38		.06/10/2021	GOLDMAN SACHS		1,593,931	1,594,000	.0	1.D FE
76174L-AA-1	REYNOLDS GRP ISS/REYNOLD 4.000% 10/15/27		.06/17/2021	Various		316,062	321,000	1,780	4.A FE
808513-BR-5	SCHWAB CORP 1.150% 05/13/26		.05/11/2021	CREDIT SUISSE FIRST BOSTON		2,603,945	2,610,000	.0	1.F FE
842400-HE-6	SOUTHERN CAL EDISON 0.360% 06/13/22		.06/09/2021	CITIGROUP GLOBAL MKTS		2,700,000	2,700,000	.0	1.G FE
87264A-BB-0	T-MOBILE USA INC 3.500% 04/15/25		.05/18/2021	Tax Free Exchange		5,222,855	5,000,000	.0	2.C FE
87264A-BF-1	T-MOBILE USA INC 3.875% 04/15/30		.05/18/2021	Tax Free Exchange		2,618,112	2,521,000	.0	2.C FE
89177W-AE-9	TPMT 2019-MH1 B1 3.750% 11/25/58		.04/28/2021	BMO CAPITAL MARKETS CORP		864,277	845,000	2,553	3.B FE
89178B-AC-8	TPMT 2019-4 M1 3.500% 10/25/59		.06/10/2021	BARCLAYS		16,384,219	15,250,000	19,274	1.D FM
92343V-FW-9	VERIZON COMMUNICATIONS 2.987% 10/30/56		.04/27/2021	Tax Free Exchange		2,369,739	2,483,000	.0	2.A FE
957638-AD-1	WESTERN ALLIANCE BANCORP 3.000% 06/15/31		.06/03/2021	PIPER JAFFRAY		10,000,000	10,000,000	.0	2.B FE
70137W-AG-3	PARKLAND CORP/CANADA 4.500% 10/01/29	A.	.05/21/2021	JEFFERIES & CO		284,900	280,000	1,470	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	500,000	.0	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	500,000	.0	2.C FE
05875J-AN-9	BALLY 2019-1A BR 2.090% 07/15/32	D.	.06/09/2021	CITIGROUP GLOBAL MKTS		750,000	750,000	.0	1.F Z
066716-AB-7	BNO CEN TUNISIA INT BOND SOVEREIGN 8.250% 09/19/27	D.	.05/20/2021	BANK of AMERICA SEC		168,000	175,000	2,607	4.C FE
07134Q-AG-1	Battalion CLO LT202018A 2020-18A C 3.040% 10/15/32	D.	.05/26/2021	ROBERT W. BAIRD		1,006,100	1,000,000	3,624	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	770,000	8,288	3.C FE
232806-AA-6	INFINEON TECH PP 3.100% 06/16/31	C.	.06/03/2021	PRIVATE PLACEMENT		7,000,000	7,000,000	.0	2.C FE
268317-AV-6	ELECTRICITE DE FRANCE 4.875% 09/21/38	D.	.06/02/2021	STIFEL NICHOLAS		2,263,972	1,881,000	19,359	1.G FE
46137N-AC-2	INVERSIONES LATAM POWER 5.125% 06/15/33	D.	.06/14/2021	Various		10,004,850	10,000,000	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	10,500,000	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	5,000,000	.0	2.C FE
69290L-AG-2	PPF 2021-7 C 1.732% 04/14/38	D.	.04/20/2021	GOLDMAN SACHS		1,120,781	1,125,000	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	2,000,000	.0	2.C FE
94876Q-AA-4	WEIR GROUP PLC (THE) 2.200% 05/13/26	D.	.05/06/2021	Various		2,206,536	2,209,000	.0	3.A FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						188,875,877	183,629,706	488,655	XXX
29273V-AM-2	ENERGY TRANSFER EQUITY LP 7.125% 05/15/30		.04/05/2021	Tax Free Exchange		2,000,000	2,000,000	55,417	3.B FE
976657-AH-9	WISCONSIN ENERGY CORP 2.268% 05/15/67		.04/19/2021	BNP SECURITIES		229,375	250,000	1,025	2.B FE
4899999. Subtotal - Bonds - Hybrid Securities						2,229,375	2,250,000	56,442	XXX
8399997. Total - Bonds - Part 3						230,867,626	225,427,404	678,475	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						230,867,626	225,427,404	678,475	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
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	PHILLIP MORRIS INTERNAT-W/I		.06/28/2021	INSTINET	3,876,000	383,200		.0	
75513E-10-1	RAYTHEON CO RAYTEHON		.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	

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
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 .....	.....
64289T-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	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
36176F-2C-1	G2 G2 765171 4.700% 12/20/61		06/01/2021	Paydown		108	108	118	118	.0	(10)	.0	(10)	.0	108	.0	.0	.0	.2	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	76,313	.0	(1,270)	.0	(1,270)	.0	75,043	.0	.0	.0	.945	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	6,728	.0	.0	.0	.76	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	3,046	.0	.0	.0	.72	02/16/2044	1.A
38373Y-UK-8	GNMA - CMO 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	.26	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	4,741	.0	.0	.0	.77	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	128,502	.0	.0	.0	2,212	08/20/2026	1.A
38378K-DQ-9	GNR 2013-46 IO 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	34,982	08/16/2042	1.A
38379U-CK-0	GNR 2016-2 IO 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	50,959	04/16/2057	1.A
38379U-O2-5	GNR 2016-140 IO 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	78,641	05/16/2058	1.A
38379U-TJ-5	GNR 2016-72 IO 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	23,958	12/16/2055	1.A
38379U-VS-2	GNR 2016-85 IO 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	38,359	03/16/2057	1.A
38379U-XP-6	GNR 2016-98 IO 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	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	.0	.0	.0	.0	.0	113,636	.0	.0	.0	.63	05/15/2024	1.A
690353-4F-1	DFC AGENCY DEBENTURES 0.050% 09/20/27		06/20/2021	Redemption	99.9999		21,429	21,429	21,429	.0	.0	.0	.0	.0	21,429	.0	.0	.0	.11	09/20/2027	1.A
690353-4W-4	DFC AGENCY DEBENTURES 0.050% 06/20/27		06/20/2021	Redemption	100.0000		66,667	66,667	66,667	.0	.0	.0	.0	.0	66,667	.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	.0	.0	.0	.0	.0	150,000	.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	.0	.0	.0	.0	.0	208,208	.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	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	MORGAN STANLEY FIXED INC		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 N/B 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 N/B 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% 02/16/31	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% 02/16/61	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% 02/20/24	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 WSTWTR TRMT FA 2.900% 06/01/23		06/01/2021	Redemption	100.0000		2,470,000	2,470,000	2,470,000	.0	.0	.0	.0	.0	2,470,000	.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	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	.0	.0	.0	.0	.0	80,000	.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	.0	.0	.0	.0	.0	13,467	.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	.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	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	10,579	11,138	.0	.0	(559)	.0	(559)	.0	10,579	.0	.0	.0	.51	09/25/2028	1.D
3128HX-W7-6	FREDDIEMAC STRIP 270 FHS 270 300 3.000% 08/15/42		06/01/2021	Paydown		156,245	156,245	162,373	160,384	.0	(4,139)	.0	(4,139)	.0	156,245	.0	.0	.0	1,784	08/15/2042	1.A
3128PP-MF-7	FGLMC J10358 4.500% 07/01/24		06/01/2021	Paydown		11,411	11,411	11,632	11,494	.0	(84)	.0	(84)	.0	11,411	.0	.0	.0	.212	07/01/2024	1.A
3128PP-MJ-9	FGLMC J10361 4.500% 07/01/24		06/01/2021	Paydown		7,924	7,924	8,102	7,992	.0	(68)	.0	(68)	.0	7,924	.0	.0	.0	.148	07/01/2024	1.A

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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
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	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	3,635	3,529	.0	(110)	.0	(110)	.0	3,419	.0	.0	.0	64	07/01/2025	1.A
3128PT-UT-0	FG J14194 3.000% 01/01/26		06/01/2021	Paydown		19,403	19,403	18,772	19,044	.0	359	.0	359	.0	19,403	.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	7,610	02/01/2046	1.A
3136A9-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	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	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	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	846	01/25/2022	1.A
3137AV-XP-7	FHR FHMS 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	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	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	641	07/15/2042	1.A
3137BC-6T-0	FHR FHR 4361 WV 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	2,731	05/15/2044	1.A
3137BM-7D-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	1,821	09/25/2025	1.A
3137BS-P9-8	FHMS K058 X1 1.051% 08/25/26		06/01/2021	Paydown		.0	.0	1,241	.0	.0	(1,241)	.0	(1,241)	.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	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	217	05/25/2026	1.A
31384Q-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	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	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	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	1,146	09/01/2043	1.A
3138EP-VZ-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	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	204	08/01/2023	1.A
3138MR-Y8-8	FN FN AQ9734 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	846	01/01/2033	1.A
3138XT-UL-7	05/01/44		06/01/2021	Paydown		552,608	552,608	552,673	552,603	.0	5	.0	5	.0	552,608	.0	.0	.0	7,773	05/01/2044	1.A
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	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	24,596	.0	(660)	.0	(660)	.0	23,936	.0	.0	.0	394	05/25/2033	1.A
31393E-LQ-0	FNW 2003-W12 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	457	06/25/2043	1.A
31393U-A6-0	FNW 2003-W19 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	1,610	11/25/2033	1.A
31393U-AK-9	FNW 2003-W17 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	1,350	08/25/2033	1.A
31394R-VII-6	FHLMC 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	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	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	5,428	10/25/2024	1.A
31398F-XA-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	91	11/25/2024	1.A
31398J-MR-1	FHR FHR 3573 JB 4.500% 09/15/24		06/01/2021	Paydown		195,977	195,977	200,264	196,320	.0	(343)	.0	(343)	.0	195,977	.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	371	09/15/2024	1.A
31398K-UP-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	1,688	10/15/2024	1.A
31398L-W9-5	FHR FHR 3627 QH 4.000% 01/15/25		06/01/2021	Paydown		29,736	29,736	30,188	30,402	.0	(305)	.0	(305)	.0	29,736	.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	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	44,739	41,069	.0	(330)	.0	(330)	.0	40,739	.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	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	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	640	04/15/2025	1.A

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	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
31417Y-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	1,946	01/01/2031	1.A
31418A-WD-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	339	08/01/2033	1.A
31418M-JL-7	FNMA FN AD0266 5.500% 09/01/22		06/01/2021	Paydown		776	776	787	787	0	(11)	0	(11)	0	776	0	0	0	15	09/01/2022	1.A
31418X-ZQ-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	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	710	11/01/2025	1.A
	Redemption 100.0000																				
60416Q-GK-4	MN HSG FIN AGY 2.730% 08/01/46		06/02/2021			152,102	152,102	152,102	152,102	0	0	0	0	0	152,102	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	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	962	01/16/2025	1.F FE
	Redemption 100.0000																				
677377-2M-4	OHIO HSG FIN 2.720% 11/01/41		06/02/2021			630,000	630,000	630,000	630,000	0	0	0	0	0	630,000	0	0	0	8,780	11/01/2041	1.A FE
	Redemption 100.0000																				
677377-2P-7	OHIO HSG FIN 2.650% 11/01/41		06/02/2021			170,000	170,000	170,000	170,000	0	0	0	0	0	170,000	0	0	0	1,881	11/01/2041	1.A FE
	Redemption 100.0000																				
677555-XJ-8	OH ECON DEV REV 5.890% 12/01/21		06/02/2021			100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	2,945	12/01/2021	1.B FE
	Redemption 100.0000																				
67756Q-NP-8	OHIO ST HSG FIN AGY 2.700% 03/01/36		06/02/2021			259,784	259,784	259,784	259,784	0	0	0	0	0	259,784	0	0	0	3,149	03/01/2036	1.A FE
	Redemption 100.0000																				
67756Q-NS-2	OHIO ST HSG FIN AGY 2.900% 09/01/37		06/02/2021			157,475	157,475	157,475	157,475	0	0	0	0	0	157,475	0	0	0	1,991	09/01/2037	1.A FE
	SUMMIT CNTY OH DEV FIN AUTH RE DEVELOPMENT																				
86607C-DW-6	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	2,280	11/15/2037	1.G FE
	TENNESSEE HSG DEV AGY RSDL FIN SINGLE FAMILY																				
880461-GW-2	HSG 3.875% 07/01/35		06/02/2021			55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	1,954	07/01/2035	1.B FE
	TEXAS ST DEPT HSG REV SINGLE FAMILY HSG																				
88275F-PA-1	3.100% 09/01/47		06/02/2021			175,517	175,517	175,293	175,308	0	209	0	209	0	175,517	0	0	0	2,350	09/01/2047	1.B FE
	Redemption 100.0000																				
92812U-M2-1	VASHSG 2013-C A 4.250% 10/25/43		06/03/2021			128,078	128,078	128,078	128,078	0	0	0	0	0	128,078	0	0	0	2,140	10/25/2043	1.A FE
	Redemption 100.0000																				
92812U-Q4-3	VASHSG 2014-A A 3.500% 10/25/37		06/03/2021			80,370	80,370	80,370	80,370	0	0	0	0	0	80,370	0	0	0	8,484	10/25/2037	1.A FE
92812U-Q5-0	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	18,293	06/25/2042	1.A FE
	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 08/25/42		06/03/2021			19,277	19,277	19,277	19,277	0	0	0	0	0	19,277	0	0	0	263	08/25/2042	1.B FE
	Redemption 100.0000																				
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 1A4 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	90	05/25/2033	1.D FM
00101J-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	72,092	72,092	55,728	07/15/2022	3.C FE
006346-AS-9	ADMSO 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	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)	138,253	05/15/2026	3.C FE
008414-AB-0	ABMT 2013-3 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	14,636	07/25/2043	1.D FM
00841L-AB-2	ABMT 2014-3 A2 3.500% 11/25/44		06/01/2021	Paydown		680,652	680,652	659,513	666,943	0	13,709	0	13,709	0	680,652	0	0	0	8,933	11/25/2044	1.D FM
00841X-AN-0	ABMT 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	9,844	03/25/2045	1.D FM
00842A-AU-3	ABMT 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	2,720	06/25/2045	1.D FM
00842A-CB-3	ABMT 2015-4 B1 3.545% 06/25/45		06/01/2021	Paydown		380,183	380,183	382,222	380,183	0	(2,040)	0	(2,040)	0	380,183	0	0	0	5,618	06/25/2045	1.D FM
00842E-AS-0	ABMT 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	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	1,098	12/31/2025	2.B FE
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		06/01/2021	Paydown		16,620	16,572	15,058	13,736	0	2,884	0	2,884	0	16,620	0	0	0	419	09/25/2037	1.D FM
	Redemption 100.0000																				
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	647	12/15/2027	3.A FE
	Redemption 100.0000																				
02376A-AA-7	AMER AIRLINE 17-2 AA PTT 3.350% 10/15/29		04/15/2021			189,428	189,428	189,428	189,428	0	0	0	0	0	189,428	0	0	0	3,173	10/15/2029	2.A FE
	Redemption 100.0000																				
023771-R9-1	AMERICAN AIRLINES 3.000% 10/15/28		04/15/2021			126,131	126,131	126,131	126,131	0	0	0	0	0	126,131	0	0	0	1,892	10/15/2028	2.A FE
02377A-AA-6	AMER AIRLN 14-1 A PTT 3.700% 10/01/26		04/01/2021	Paydown		130,495	130,495	128,864	129,326	0	1,169	0	1,169	0	130,495	0	0	0	2,414	10/01/2026	3.A FE
0258MO-EB-1	AMERICAN EXPRESS 2.250% 05/05/21		04/05/2021	Call	100.0000	2,000,000	2,000,000	2,014,720	2,000,839	0	(839)	0	(839)	0	2,000,000	0	0	0	18,625	05/05/2021	1.G FE

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 Ident-ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
025932-AP-9	AMERICAN FINANCIAL GROUP 5.250% 04/02/30		05/20/2021	BANK of AMERICA SEC		424,501	350,000	417,823	.0	.0	(1,108)	.0	(1,108)	.0	416,715	.0	7,786	7,786	11,842	04/02/2030	2.A FE
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		06/01/2021	Paydown		2,954	2,954	2,945	2,820	.0	.0	.0	134	.0	2,954	.0	.0	.0	42	09/25/2035	1.D FM
02665U-AA-3	AHAR 2014-SFR2 A 3.786% 10/17/36		06/01/2021	Paydown		27,036	27,036	27,034	26,935	.0	.0	.0	101	.0	27,036	.0	.0	.0	425	10/17/2036	1.A FE
02666A-AA-6	AHAR 2015-SFR1 A 3.467% 04/17/52		06/01/2021	Paydown		26,366	26,366	26,365	26,344	.0	.0	.0	21	.0	26,366	.0	.0	.0	378	04/17/2052	1.A FE
02666A-AG-3	AHAR 2015-SFR1 XS 0.000% 04/17/52		06/01/2021	Paydown		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	04/17/2052	6.*
032177-AJ-6	AMSTED INDUSTRIES 4.625% 05/15/30		04/13/2021	MARKET AXESS		32,684	32,000	32,650	.0	.0	(4)	.0	(4)	.0	32,646	.0	38	38	617	05/15/2030	3.B FE
03765Y-AU-8	AMSR 2015-23A AR 1.404% 04/15/33		04/21/2021	CITIGROUP GLOBAL MKTS		3,087,854	3,080,000	3,080,000	3,080,000	.0	.0	.0	.0	.0	3,080,000	.0	7,854	7,854	23,680	04/15/2033	1.A FE
038779-AB-0	ARBYS 2020-1A A2 3.237% 07/30/50		04/30/2021	Paydown		12,500	12,500	12,500	12,500	.0	.0	.0	.0	.0	12,500	.0	.0	.0	202	07/30/2050	2.C FE
039524-AA-1	ARCHES BUYER INC 4.250% 06/01/28		04/13/2021	BANK of AMERICA SEC		44,119	44,000	43,834	.0	.0	.2	.0	.2	.0	43,835	.0	283	283	680	06/01/2028	4.B FE
04010L-AV-5	ARES CAPITAL CORP 4.250% 03/01/25		04/08/2021	SUMRIDGE PARTNERS		469,121	435,000	468,077	.0	.0	(376)	.0	(376)	.0	467,701	.0	1,420	1,420	2,106	03/01/2025	2.C FE
053807-AT-0	AVNET INC 3.750% 12/01/21		05/03/2021	Call 101.6890		15,253,350	15,000,000	14,966,850	14,993,445	.0	2,399	.0	2,399	.0	14,995,843	.0	4,157	4,157	490,850	12/01/2021	2.C FE
05535D-AM-6	BLACKROCK CAPITAL FINANCIAL 1997-R1 WAC 1.912% 03/25/37		06/01/2021	Paydown		22,315	22,315	18,731	19,682	.0	2,633	.0	2,633	.0	22,315	.0	.0	.0	447	03/25/2037	1.D FM
05604F-AA-3	BWAY 2013-1515 A1 2.809% 03/10/33		06/01/2021	Paydown		111,864	111,864	114,661	112,639	.0	(775)	.0	(775)	.0	111,864	.0	.0	.0	1,048	03/10/2033	1.D FM
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		06/01/2021	Paydown		8,693	8,693	8,206	8,332	.0	.0	.0	361	.0	8,693	.0	.0	.0	233	10/25/2034	1.D FM
05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		06/01/2021	Paydown		5,544	5,544	5,498	5,515	.0	.0	.0	28	.0	5,544	.0	.0	.0	117	11/25/2035	1.D FM
05951F-AG-9	BAFC 2007-1 TA5 6.090% 01/25/37		06/01/2021	Paydown		11,991	11,470	10,472	11,549	.0	.0	.0	441	.0	11,991	.0	.0	.0	276	01/25/2037	3.B FM
06054A-AV-1	BACM 2015-UBS7 ASB 3.429% 09/15/48		06/01/2021	Paydown		385,228	385,228	396,780	388,893	.0	(3,665)	.0	(3,665)	.0	385,228	.0	.0	.0	5,647	09/15/2048	1.D FM
073685-AD-1	BEACON ESCROW CORP 4.875% 11/01/25		04/13/2021	BANK of AMERICA SEC		32,630	32,000	32,440	.0	.0	(14)	.0	(14)	.0	32,426	.0	205	205	711	11/01/2025	5.A FE
073685-AD-1	BEACON ESCROW CORP 4.875% 11/01/25		05/19/2021	Various		2,212,661	2,160,000	2,115,366	1,843,263	.0	2,445	.0	2,445	.0	2,126,516	.0	33,484	33,484	110,576	11/01/2025	5.A FE
075887-BG-3	BECTON DICKINSON 4.685% 12/15/44		06/29/2021	US BANCORP		436,723	352,000	421,552	.0	.0	(509)	.0	(509)	.0	421,042	.0	15,681	15,681	8,979	12/15/2044	2.C FE
095796-AE-8	BLUE RACER MID LLC/FINAN 6.625% 07/15/26		04/13/2021	WELLS FARGO		23,798	23,000	23,697	.0	.0	(10)	.0	(10)	.0	23,687	.0	112	112	381	07/15/2026	4.B FE
097023-CU-7	BOEING CO 5.040% 05/01/27		05/06/2021	GOLDMAN SACHS		345,006	300,000	341,832	.0	.0	(813)	.0	(813)	.0	341,019	.0	3,987	3,987	7,938	05/01/2027	2.C FE
09774X-AG-7	BOM 1998-A B1 7.430% 04/15/28		06/01/2021	Paydown		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	1,740	04/15/2028	6.FE
12531W-AZ-5	CFCRE 2016-C3 ASB 3.688% 01/10/48		06/01/2021	Paydown		69,989	69,989	72,085	70,683	.0	(694)	.0	(694)	.0	69,989	.0	.0	.0	989	01/10/2048	1.D FM
12543P-AQ-6	CIVHL 2006-21 A15 6.000% 02/25/37		06/01/2021	Paydown		1,757	840	224	89	.0	1,668	.0	1,668	.0	1,757	.0	.0	.0	61	02/25/2037	6.FM
125523-AH-3	CIGNA CORP 4.375% 10/15/28		05/18/2021	WELLS FARGO		1,483,048	1,292,000	1,466,339	1,453,616	.0	(7,582)	.0	(7,582)	.0	1,446,034	.0	37,014	37,014	33,758	10/15/2028	2.B FE
12558M-BK-7	CITHE 2003-1 A5 5.480% 07/20/34		04/01/2021	Paydown		23,745	23,745	23,731	23,745	.0	.0	.0	.0	.0	23,745	.0	.0	.0	434	07/20/2034	1.D FM
12592L-BK-7	COMM 2014-CR20 XA 1.154% 11/10/47		06/01/2021	Paydown		.0	.0	59,516	27,627	.0	(27,627)	.0	(27,627)	.0	.0	.0	.0	.0	4,067	11/10/2047	1.A FE
12593F-BB-9	COMM 2015-LC21 ASB 3.421% 07/10/48		06/01/2021	Paydown		252,168	252,168	259,725	254,515	.0	(2,347)	.0	(2,347)	.0	252,168	.0	.0	.0	3,596	07/10/2048	1.D FM
12593J-BC-9	COMM 2015-CR24 ASB 3.445% 08/10/48		06/01/2021	Paydown		481,139	481,139	495,568	485,257	.0	(4,117)	.0	(4,117)	.0	481,139	.0	.0	.0	7,880	08/10/2048	1.D FM
126192-AD-5	COMM 2012-LC4 A4 3.288% 12/10/44		06/01/2021	Paydown		71,881	71,881	72,151	71,860	.0	.0	.0	21	.0	71,881	.0	.0	.0	1,160	12/10/2044	1.D FM
12625C-AA-1	COMM 2013-WWP A1 2.499% 03/10/31		06/01/2021	Paydown		100,735	100,735	100,735	100,683	.0	.0	.0	53	.0	100,735	.0	.0	.0	1,049	03/10/2031	1.D FM
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		06/01/2021	Paydown		14,276	14,276	6,119	3,860	.0	10,416	.0	10,416	.0	14,276	.0	.0	.0	40	11/25/2036	1.D FM
12630D-AW-4	COMM 2014-CR14 ASB 3.743% 02/10/47		06/01/2021	Paydown		108,852	108,852	112,114	109,504	.0	(652)	.0	(652)	.0	108,852	.0	.0	.0	1,951	02/10/2047	1.D FM
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		06/01/2021	Paydown		108,333	108,333	108,087	108,083	.0	.0	.0	250	.0	108,333	.0	.0	.0	1,227	08/25/2043	1.D FM
12648X-DE-7	CSMC 2014-WIN1 B3 3.865% 09/25/44		06/01/2021	Paydown		230,322	230,322	229,602	229,609	.0	.0	.0	713	.0	230,322	.0	.0	.0	3,663	09/25/2044	1.D FM
12648X-DF-4	CSMC 2014-WIN1 B4 3.865% 09/25/44		06/01/2021	Paydown		278,855	278,855	278,296	278,296	.0	.0	.0	559	.0	278,855	.0	.0	.0	4,435	09/25/2044	1.D FM
12649D-AR-4	CSMC 2014-WIN2 B3 3.911% 10/25/44		06/01/2021	Paydown		278,772	278,772	284,859	280,811	.0	(2,039)	.0	(2,039)	.0	278,772	.0	.0	.0	4,276	10/25/2044	1.D FM
12649K-AL-1	CSMC 2015-WIN1 A7 2.988% 12/25/44		06/01/2021	Paydown		62,716	62,716	62,779	62,695	.0	.0	.0	21	.0	62,716	.0	.0	.0	763	12/25/2044	1.D FM
12649K-AU-1	CSMC 2015-WIN1 B1 3.824% 12/25/44		06/01/2021	Paydown		184,988	184,988	194,042	187,941	.0	(2,953)	.0	(2,953)	.0	184,988	.0	.0	.0	2,886	12/25/2044	1.D FM
12649N-AS-0	CSMC 2015-1 B1 3.958% 01																				

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 Ident-ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
12686C-BB-4	CABLEVISION SYSTEMS 5.875% 09/15/22		04/22/2021	Various Redemption 100.0000		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	Redemption 100.0000		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	Cambrian VRDN 0.120% 02/01/31		06/01/2021	Various		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		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	BARCLAYS		2,020,077	1,970,000	2,027,724	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	CDMC 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	.17	.02/18/2035	1.D FM
161175-BA-1	CHARTER COMM OPT LLC/CAP 6.484% 10/23/45		05/06/2021	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	CHENIERE ENERGY INC 4.625% 10/15/28		04/13/2021	RBC/DAIN		43,680	42,000	43,356	42,000	.0	(14)	.0	(14)	.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		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	MARKET AXESS		45,032	44,000	45,091	.0	.0	(11)	.0	(11)	.0	45,080	.0	(48)	(48)	.972	.11/15/2028	4.C FE
171484-AE-8	CHURCHILL DOWNS INC 4.750% 01/15/28		04/13/2021	GOLDMAN SACHS		43,700	42,000	43,540	.0	.0	(16)	.0	(16)	.0	43,524	.0	176	176	499	.01/15/2028	4.A FE
173100-AR-9	CMSI 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	(670)	.0	2,425	.0	.0	.0	.97	.11/25/2036	1.D FM
17312H-AE-9	CRMSI 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	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	.828	.09/10/2046	1.D FM
17322N-AA-2	CMLTI 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	5,775	.06/25/2044	1.D FM
17324D-BA-1	CGOIT 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	.96	.09/15/2048	1.A FE
17327X-AA-5	CGOIT 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	63,304	.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 2017-1A A2 5.216% 04/25/47		04/25/2021	Paydown		12,500	12,500	12,500	12,500	.0	.0	.0	.0	.0	12,500	.0	.0	.0	.326	.04/25/2047	2.B FE
20030N-CT-6	COMCAST CORP 4.150% 10/15/28		05/10/2021	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
20338B-AB-9	COMSCOPE TECH FINANCE L 5.000% 03/15/27		06/07/2021	Various		448,650	445,000	444,911	.0	.0	.5	.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
224044-BW-6	COX 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 ACCEPTANC 6.625% 03/15/26		04/13/2021	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 1M5 7.455% 09/30/24		04/01/2021	Paydown		(9)	.0	.0	.0	.0	(9)	.0	(9)	.0	(9)	.0	.0	.0	.0	.09/30/2024	1.D FM
225410-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	.14	.06/25/2033	1.D FM
22970*-AA-8	BNSF LEASE PP 4.070% 05/15/34		06/15/2021	Redemption 100.0000		27,551	27,551	27,551	27,551	.0	.0	.0	.0	.0	27,551	.0	.0	.0	.469	.05/15/2034	1.G IF
233046-AF-8	DNKN 2017-1A A211 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	.353	.11/20/2047	2.B FE
233046-AJ-0	DNKN 2019-1A A21 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	.331	.05/20/2049	2.B FE
233046-AK-7	DNKN 2019-1A A211 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	.302	.05/20/2049	2.B FE
23305X-AD-3	DBUBS 2011-LC24 A4 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	38,402	.07/10/2044	1.D FM
24704G-AA-1	Dell Equipment F2020 rust 2020-2 A1 0.315% 09/22/21		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	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	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	.92	.07/25/2036	1.A FM
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	190	.07/25/2036	1.D FM
257559-AH-7	DMOTAR 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
25755T-AE-0	DPABS 2015-1A A211 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	280	.10/25/2045	2.A FE
25755T-AH-3	DPABS 2017-1A A23 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	412	.07/25/2047	2.A FE
25755T-AJ-9	DPABS 2018-1A A21 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	206	.07/25/2048	2.A FE
25755T-AL-4	DPABS 2019-1A A2 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	321	.10/25/2049	2.A FE
26208L-AD-0	HONK 2019-1A A2 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	58	.04/20/2049	2.C FE
26209X-AA-9	HONK 2020-1A A2 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	.07/20/2050	2.C FE
26209X-AC-5	HONK 2020-2A A2 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	.10	.01/20/2051	2.C FE
28932M-AG-0	ELM RD 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	2,870	.01/19/2031	1.F FE
29977J-AA-4	EVER 2013-1 A1 2.250% 03/25/43		06/01/2021	Paydown		58,818	58,818	52,568	55,927	.0	2,891	.0	2,891	.0	58,818	.0	.0	.0	637	.03/25/2043	1.D FM
29978C-AA-8	EVER 2018-1 A1 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	6,220	.02/25/2048	1.D FM
30167B-AD-3	EART 2018-2A D 4.040% 03/15/24		06/15/2021	Paydown		2,685,548	2,685,548	2,781,220	2,768,226	.0	(82,678)	.0	(82,678)	.0	2,685,548	.0	.0	.0	50,217	.03/15/2024	1.F FE
31428X-BA-3	FEDEX CORP 3.900% 02/01/35		04/09/2021	CITIGROUP GLOBAL MKTS		627,365	565,000	624,088	.0	.0	(171)	.0	(171)	.0	623,917	.0	3,448	3,448	4,407	.02/01/2035	2.B FE
31620M-AR-7	FIDELITY NATIONAL INFORM 5.000% 10/15/25		04/01/2021	Call 116.3366		5,816,828	5,000,000	4,986,450	4,992,644	.0	.0	.0	.0	.0	4,992,985	.0	7,015	7,015	932,106	.10/15/2025	2.B FE

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 Ident-ification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31677Q-BG-3	FIFTH THIRD BANK 2.250% 06/14/21		05/17/2021	Call 100.0000		3,000,000	3,000,000	2,997,750	2,999,786	.0	.179	.0	.179	.0	2,999,965	.0	.35	.35	28,313	06/14/2021	1.6 FE
32051G-TE-5	PHASI 2005-FA6 A5 5.500% 09/25/35		06/01/2021	Paydown		19,289	19,365	14,929	14,452	.0	4,837	.0	4,837	.0	19,289	.0	.0	.0	99	09/25/2035	1.0 FM
33767D-AB-1	FIRSTCASH INC 4.625% 09/01/28		04/13/2021	MARKET AXESS		46,310	45,000	45,688	.0	.0	(8)	.0	(8)	.0	45,680	.0	.630	.630	254	09/01/2028	3.8 FE
34417M-AB-3	FOCUS 2017-1A A211 5.093% 04/30/47		04/30/2021	Paydown		36,538	36,538	36,623	36,604	.0	(67)	.0	(67)	.0	36,538	.0	.0	.0	930	04/30/2047	2.8 FE
	Focus Brands Fun20171A 2017-1A A21B 3.857% 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	2.8 FE
34417R-AA-4	FORD MOTOR 4.750% 01/15/43		06/01/2021	Various		185,610	183,000	180,127	.0	.0	.18	.0	.18	.0	180,144	.0	5,465	5,465	3,015	01/15/2043	3.8 FE
345397-ZW-6	FORD MOTOR CREDIT 4.542% 08/01/28		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	3.8 FE
	FORTRESS TRANSPORTATION & IN 6.500% 10/01/25		04/13/2021	CITIGROUP GLOBAL MKTS		54,120	52,000	54,069	.0	.0	(43)	.0	(43)	.0	54,026	.0	94	94	1,821	10/01/2025	3.0 FE
34960P-AB-7	GSMS 2013-GC14 AAB 3.817% 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	4,281	08/10/2046	1.0 FM
3622MI-AH-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	185	05/25/2037	3.8 FM
3622MI-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	669	05/25/2037	2.8 FM
36249K-AC-4	GSMS 2010-C1 A2 4.592% 08/10/43		06/01/2021	Paydown		5,764	5,764	5,937	5,760	.0	.4	.0	.4	.0	5,764	.0	.0	.0	110	08/10/2043	1.0 FM
	Redemption 100.0000																				
36873@-AA-4	CYS Gene Warren 5.830% 01/15/26		06/15/2021	Various		43,982	43,982	43,982	43,982	.0	.0	.0	.0	.0	43,982	.0	.0	.0	1,069	01/15/2026	2.8 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	(13)	.0	141,737	.0	2,880	2,880	4,383	01/15/2027	4.8 FE
38147U-AC-1	GOLDMAN SACHS BDC INC 3.750% 02/10/25		06/03/2021	SIMC NIKKO		359,870	335,000	355,080	.0	.0	(982)	.0	(982)	.0	354,098	.0	5,773	5,773	4,083	02/10/2025	2.0 FE
382550-BJ-9	GOODYEAR TIRE & RUBBER 5.250% 04/30/31		04/13/2021	SEAPORT GROUP LLC		42,565	42,000	.0	.0	.0	.0	.0	.0	.0	42,000	.0	565	565	55	04/30/2031	4.8 FE
40390D-AA-3	HLF FIN SARL LLC/HERBALLI 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	75,180	08/15/2026	3.0 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	5,000,000	.0	.0	.0	.0	.0	5,000,000	.0	.0	.0	155,836	02/15/2069	1.0 FE
411707-AH-5	HNGRY 2020-1A A2 3.981% 12/20/50		06/20/2021	Paydown		2,500	2,500	2,596	.0	.0	(96)	.0	(96)	.0	2,500	.0	.0	.0	25	12/20/2050	2.8 FE
42806D-BG-3	HERTZ 2017-2A A 3.290% 10/25/23		06/25/2021	Paydown		1,244,142	1,244,142	1,280,105	1,265,943	.0	(21,801)	.0	(21,801)	.0	1,244,142	.0	.0	.0	16,905	10/25/2023	1.0 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	3,386	02/25/2024	1.0 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	3.0 FE
437089-AE-5	INHIL 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	47	05/25/2036	1.0 FM
44267D-AF-4	HOWARD HUGHES CORP 4.375% 02/01/31		04/13/2021	MARKET AXESS		44,456	45,000	44,113	.0	.0	.4	.0	.4	.0	44,117	.0	.339	.339	399	02/01/2031	3.0 FE
46187B-AA-1	IHSFR 2017-SFR2 A 0.932% 12/17/36		06/17/2021	Paydown		59,659	59,659	59,659	59,659	.0	.0	.0	.0	.0	59,659	.0	.0	.0	223	12/17/2036	1.8 FE
	IRWIN HOME EQUITY 2006-1 2A4 6.060% 09/25/35		06/01/2021	Paydown		137	137	137	137	.0	.0	.0	.0	.0	137	.0	.0	.0	3	09/25/2035	1.0 FM
46412Q-AE-7	IRIWE 2006-2 2A4 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
46412Q-AE-7	IRIWE 2006-2 2A4 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	200	02/25/2036	1.0 FM
46591T-AC-8	JPMIT 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	4,506	07/25/2050	1.0 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	2,214	10/15/2056	1.8 FE
46616Y-AA-2	HENDR 2012-2A A 3.840% 10/15/59		06/15/2021	Paydown		117,590	117,590	121,118	120,505	.0	(2,915)	.0	(2,915)	.0	117,590	.0	.0	.0	1,767	10/15/2059	1.8 FE
46617A-AA-3	HENDR 2012-3A A 3.220% 09/15/65		06/15/2021	Paydown		174,467	174,467	171,578	171,949	.0	2,519	.0	2,519	.0	174,467	.0	.0	.0	2,201	09/15/2065	1.8 FE
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		06/15/2021	Paydown		83,170	83,170	83,123	83,131	.0	.38	.0	.38	.0	83,170	.0	.0	.0	1,441	03/15/2063	1.8 FE
46618A-AA-2	HENDR 2014-2A A 3.610% 01/17/73		06/15/2021	Paydown		53,751	53,751	53,716	53,723	.0	.28	.0	.28	.0	53,751	.0	.0	.0	802	01/17/2073	1.8 FE
46618H-AA-7	HENDR 2014-3A A 3.500% 06/15/77		06/15/2021	Paydown		111,230	111,230	111,180	111,201	.0	.29	.0	.29	.0	111,230	.0	.0	.0	1,605	06/15/2077	1.8 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	4,775	09/15/2072	1.8 FE
46619R-AA-4	HENDR 2015-2A A 3.870% 03/15/58		06/15/2021	Paydown		106,281	106,281	106,198	106,219	.0	.62	.0	.62	.0	106,281	.0	.0	.0	1,739	03/15/2058	1.8 FE
46619X-AA-1	HENDR 2015-3A A 4.080% 03/17/70		06/15/2021	Paydown		91,793	91,793	91,712	91,721	.0	.71	.0	.71	.0	91,793	.0	.0	.0	1,566	03/17/2070	1.8 FE
46628S-AJ-2	JPMAC 2006-WF1 A6 6.500% 07/25/36		06/01/2021	Paydown		62,168	62,168	35,758	25,133	.0	37,035	.0	37,035	.0	62,168	.0	.0	.0	695	07/25/2036	1.0 FM
46636V-AD-8	JPMCC 2011-C5 ASB 3.678% 08/15/46		04/01/2021	Paydown		14,091	14,091	14,232	14,078	.0	.13	.0	.13	.0	14,091	.0	.0	.0	173	08/15/2046	1.0 FM
46640J-AS-6	JPMCC 2013-C13 ASB 3.414% 01/15/46		06/01/2021	Paydown		166,644	166,644	168,310	166,788	.0	(144)	.0	(144)	.0	166,644	.0	.0	.0	2,371	01/15/2046	1.0 FM
46640L-AC-6	JPMBB 2013-C14 A3 4.096% 08/15/46		04/01/2021	Paydown		432,347	432,347	445,314	436,439	.0	(4,092)	.0	(4,092)	.0	432,347	.0	.0	.0	44,275	08/15/2046	1.0 FM
46640U-AC-6	JPMBB 2013-C17 A3 3.928% 01/15/47		06/01/2021	Paydown		48,400	48,400	48,884	48,566	.0	(166)	.0	(166)	.0	48,400	.0	.0	.0	792	01/15/2047	1.0 FM
46646R-AL-7	JPMDB 2016-C4 XA 0.885% 12/15/49		06/01/2021	Paydown		.0	.0	83,711	49,542	.0	(49,542)	.0	(49,542)	.0	.0	.0	.0	.0	3,725	12/15/2049	1.8 FE
46648C-AF-1	JPMIT 2017-1 A6 3.498% 01/25/47		06/01/2021	Paydown		2,773,221	2,773,221	2,771,781	2,767,415	.0	5,806	.0	5,806	.0	2,773,221	.0	.0	.0	38,562	01/25/2047	1.0 FM
46648H-AN-3	JPMIT 2017-2 A13 3.500% 05/25/47		06/01/2021	Paydown		359,490	359,490	362,102	360,589	.0	(1,099)	.0	(1,099)	.0	359,490	.0	.0	.0	4,974	05/25/2047	1.0 FM
46649H-AN-2	JPMIT 2017-6 A13 3.500% 12/25/48		06/01/2021	Paydown		26,332	26,332	26,434	26,356	.0	(24)	.0	(24)	.0	26,332	.0	.0	.0	382	12/25/2048	1.0 FM
46649H-AY-8	JPMIT 2017-6 B1 3.802% 12/25/48		06/01/2021	Paydown		30,096	30,096	31,641	31,293	.0	(1,197)	.0	(1,197)	.0	30,096	.0	.0	.0	475	12/25/2048	1.0 FM
46652H-AC-0	JPMIM 2020-ATR1 A3 3.000% 02/25/50		06/01/2021	Paydown		1,185,663	1,185,663	1,223,826	1,223,727	.0	(38,065)	.0	(38,065)	.0	1,185,663	.0	.0	.0	13,738	02/25/2050	1.0 FM
46653J-BU-4	JPMIT 2020-5 B1 3.675% 12/25/50		06/01/2021	Paydown		22,644	22,644	24,158	.0	.0	(1,514)	.0	(1,514)	.0	22,644	.0	.0	.0	137	12/25/2050	1.0 FM

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 Ident-ification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
48249Y-AA-3	KSBA 2016-1 A 2.464% 03/25/42		06/25/2021	Paydown		.0	.0	.8,524	.7,679	.0	(7,679)	.0	(7,679)	.0	.0	.0	.0	.0	1,129	.03/25/2042	1.A
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		06/01/2021	Paydown		94,398	98,104	83,573	77,004	.0	17,394	.0	17,394	.0	94,398	.0	.0	.0	2,750	.11/25/2036	2.B FM
52521H-AD-5	LMT 2006-9 1A4 5.750% 01/25/37		06/01/2021	Paydown		8,670	8,150	6,681	6,724	.0	1,945	.0	1,945	.0	8,670	.0	.0	.0	221	.01/25/2037	2.B FM
52522H-AN-2	LXS 2006-8 3A5 4.756% 06/25/36		06/01/2021	Paydown		9,184	8,901	8,384	8,384	.0	.801	.0	801	.0	9,184	.0	.0	.0	.197	.06/25/2036	1.D FM
52523K-AJ-3	LXS 2006-17 WF5 5.950% 12/25/42		06/01/2021	Paydown		.0	22,270	17,507	21,125	.0	(21,125)	.0	(21,125)	.0	.0	.0	.0	.0	.508	.12/25/2042	3.B FM
52524M-AV-1	LXS 2007-9 WF3 6.320% 04/25/37		06/01/2021	Paydown		.0	(77)	(50)	(61)	.0	.61	.0	.61	.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		.0	37,001	29,005	32,481	.0	4,520	.0	4,520	.0	37,001	.0	.0	.0	.687	.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	5,000,000	.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	5,000,000	.0	.0	.0	70,049	.04/20/2031	1.F FE
57636Q-AR-5	MASTERCARD INC 3.300% 03/26/27		04/20/2021	CITIGROUP GLOBAL MKTS		1,440,598	1,302,000	1,342,309	1,341,609	.0	(1,968)	.0	(1,968)	.0	1,339,641	.0	100,957	100,957	24,586	.03/26/2027	1.E FE
576434-RW-6	MALT 2004-5 B1 6.316% 06/25/34		06/01/2021	Paydown		.0	21,327	19,631	19,186	.0	(19,186)	.0	(19,186)	.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	.0	.0	(57)	.0	(57)	.0	52,118	.0	(52)	(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	.0	.0	(19)	.0	(19)	.0	231,628	.0	1,416	1,416	4,565	.12/15/2028	3.C FE
59156R-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	1,675,221	.0	(9,221)	(9,221)	59,524	.01/01/9999	2.B FE
59217G-CY-3	MET LIFE 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	4,015,000	.0	.0	.0	10,799	.05/28/2021	1.D FE
598909-AG-5	MMLT 2015-1 A4 3.000% 06/25/56		05/01/2021	Paydown		1,455,040	1,455,040	1,448,902	1,451,914	.0	3,126	.0	3,126	.0	1,455,040	.0	.0	.0	16,295	.06/25/2056	1.D FM
61690G-AC-5	MSBAM 2014-C14 ASB 3.581% 02/15/47		06/01/2021	Paydown		46,814	46,814	48,216	.0	.0	(269)	.0	(269)	.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	946,882	.0	(7,457)	.0	(7,457)	.0	939,426	.0	.0	.0	13,307	.07/15/2050	1.D FM
	MORGAN STANLEY 2006-12XS A5A 6.092%																				
61749E-AF-4	10/25/36		06/01/2021	Paydown		23,338	23,338	12,911	10,166	.0	13,173	.0	13,173	.0	23,338	.0	.0	.0	154	.10/25/2036	1.D FM
61752R-AJ-1	MSM 2007-3XS 2K3S 5.858% 01/25/47		06/01/2021	Paydown		31,239	31,239	18,825	14,628	.0	16,612	.0	16,612	.0	31,239	.0	.0	.0	281	.01/25/2047	1.D FM
61763K-AY-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	42,282	.0	.0	.0	644	.04/15/2047	1.D FM
61764J-AE-6	MSC 2014-MP 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	3,800,000	.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	3,388	.08/15/2049	1.A FE
	MORGAN STANLEY FIXED INC																				
626717-AG-7	MURPHY OIL CORP 6.375% 12/01/42		04/13/2021			36,089	39,000	35,880	.0	.0	.5	.0	.5	.0	35,885	.0	204	204	925	.12/01/2042	3.C FE
62942K-AA-4	NPMT 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	375,375	.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	68,493	.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	74,074	.0	.0	.0	1,411	.11/15/2031	1.E FE
	NAVIENT CORP-WHEN DISTRIBUTE 5.875%																				
63938C-AB-4	10/25/24		04/13/2021	BANK of AMERICA SEC		61,376	58,000	60,966	.0	.0	(33)	.0	(33)	.0	60,933	.0	442	442	1,609	.10/25/2024	3.C FE
64952W-CX-9	NEW YORK LIFE GLOBAL 3.000% 01/10/28		05/14/2021	Various		1,908,959	1,775,000	1,884,385	1,876,704	.0	(5,180)	.0	(5,180)	.0	1,871,524	.0	37,435	37,435	45,558	.01/10/2028	1.A FE
651229-AV-8	NEWELL BRANDS INC 3.850% 04/01/23		04/28/2021	Various		1,206,663	1,148,000	1,147,644	1,147,876	.0	.18	.0	.18	.0	1,147,893	.0	58,770	58,770	28,992	.04/01/2023	3.B FE
	JANE STREET EXECUTION																				
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	46,470	.0	.0	.0	1,214	.11/01/2028	4.C FE
680665-AK-2	OLIN CORPORATION 5.000% 02/01/30		04/13/2021	CITIGROUP GLOBAL MKTS		30,657	29,000	30,450	.0	.0	(13)	.0	(13)	.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	4,999,284	.0	27,666	27,666	55,681	.09/15/2021	2.A FE
69327R-AJ-0	POC ENERGY INC 5.750% 05/15/26		04/13/2021	MARKET AXESS		39,580	39,425	.0	.0	.0	(23)	.0	(23)	.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	470,901	.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	309,817	.0	.0	.0	4,373	.02/25/2048	1.D FM
69371V-AM-9	PSMC 2018-1 A12 3.500% 02/25/48		06/01/2021	Paydown		2,271,983	2,271,983	2,190,572	2,242,703	.0	29,280	.0	29,280	.0	2,271,983	.0	.0	.0	32,066	.02/25/2048	1.D FM
718172-AK-5	PHILIP MORRIS INTL INC 4.125% 05/17/21		05/17/2021	Maturity		5,000,000	5,000,000	4,971,650	4,998,705	.0	1,295	.0	1,295	.0	5,000,000	.0	.0	.0	103,125	.05/17/2021	1.F FE
719245-AD-4	PHOTO HOLDINGS MERGER SU 8.500% 10/01/26		04/13/2021	BANK of AMERICA SEC		66,012	60,000	64,968	.0	.0	(85)	.0	(85)	.0	64,883	.0	1,129	1,129	2,748	.10/01/2026	4.B FE
727610-AN-7	PLASTIPAK HOLDINGS INC 6.250% 10/15/25		06/15/2021	Various		343,522	335,000	345,888	.0	.0	(1,427)	.0	(1,427)	.0	344,460	.0	(938)	(938)	13,698	.10/15/2025	4.C FE
74166N-AA-2	ADT SEC CORP 4.875% 07/15/32		04/13/2021	JEFFERIES & CO		35,506	34,000	34,184	.0	.0	.0	.0	.0	.0	34,183	.0	1,323	1,323	414	.07/15/2032	3.C FE
74333J-AA-9	PROG 2017-SFR1 A 2.768% 08/17/34		05/01/2021	Paydown		9,935,590	9,935,590	9,935,471	9,927,452	.0	8,138	.0	8,138	.0	9,935,590	.0	.0	.0	213,946	.08/17/2034	1.A FE
74333J-AK-7	PROG 2017-SFR1 D 3.565% 08/17/34		05/01/2021	Paydown		3,000,000	3,000,000	2,999,928	2,996,839	.0	3,161	.0	3,161	.0	3,000,000	.0	.0	.0	74,563	.08/17/2034	1.G FE
74333J-AN-1	PROG 2017-SFR1 E 4.261% 08/17/34		05/01/2021	Paydown		4,250,000	4,250,000	4,249,956	4,244,703	.0	5,297	.0	5,297	.0	4,250,000	.0	.0	.0	120,637	.08/17/2034	2.C FE
747262-AZ-6	QVC INC 4.375% 09/01/28		04/13/2021	MARKET AXESS		42,551	42,000	41,802	.0	.0	.1	.0	.1	.0	41,804	.0	748	748	225	.09/01/2028	3.A FE
747301-AC-3	QUAD GRAPHICS INC 7.000% 05/01/22		04/13/2021	MARKET AXESS		43,488	44,000	44,110	.0	.0	(3)	.0	(3)	.0	44,107	.0	(618)	(618)	1,403	.05/01/2022	5.A FE
74922E-AF-6	RALI 2006-GS6 1A6 6.250% 06/25/36		05/01/2021	Paydown		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.06/25/2036	1.D FM
74922E-AF-6	RALI 2006-GS6 1A6 6.250% 06/25/36		06/01/2021	Paydown		13,056	14,337	11,994	12,489	.0	566	.0	566	.0	13,056	.0	.0	.0	.370	.06/25/2036	3.B FM

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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
74968R-AA-3	RPIT 2019-1 A 2.750% 10/25/63		06/25/2021	Paydown		1,335,515	1,335,515	1,335,306	1,336,023	.0	(508)	.0	(508)	.0	1,335,515	.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	(1,409)	.0	1,428,096	.0	88,049	88,049	42,406	01/15/2031	1.G FE
759950-GV-4	RAMC 2006-1 AF3 5.608% 05/25/36		06/01/2021	Paydown		1,669	1,669	1,196	.879	.0	.790	.0	.790	.0	1,669	.0	.0	.0	.47	05/25/2036	1.D FM
76110W-SZ-0	RASC 2003-KS7 A15 5.750% 09/25/33		06/01/2021	Paydown		60,443	60,443	52,585	57,156	.0	3,287	.0	3,287	.0	60,443	.0	.0	.0	1,161	09/25/2033	1.D FM
76111B-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		06/01/2021	Paydown		8,867	13,042	10,747	11,893	.0	(3,027)	.0	(3,027)	.0	8,867	.0	.0	.0	323	03/25/2036	3.B FM
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		06/01/2021	Paydown		18,030	20,346	18,338	18,225	.0	(195)	.0	(195)	.0	18,030	.0	.0	.0	450	11/25/2035	2.B FM
78419C-AG-9	SGCMS 2016-CS XA 2.097% 10/10/48		06/01/2021	Paydown		.0	.0	207,856	104,276	.0	(104,276)	.0	(104,276)	.0	.0	.0	.0	.0	11,825	10/10/2048	1.A FE
78471K-AE-1	SFPMT 2016-1A 1A4 3.000% 11/25/46		06/01/2021	Paydown		450,404	450,404	429,643	440,750	.0	9,653	.0	9,653	.0	450,404	.0	.0	.0	5,451	11/25/2046	1.D FM
808513-BD-6	SCHWAB CORP 5.375% 06/01/25		04/09/2021	CITIGROUP GLOBAL MKTS		532,052	475,000	524,068	.0	.0	(523)	.0	(523)	.0	523,544	.0	8,508	8,508	2,979	06/01/2025	2.B FE
808513-BR-5	SCHWAB CORP 1.150% 05/13/26		05/19/2021	BARCLAYS		149,978	150,000	149,652	.0	.0	2	.0	2	.0	149,654	.0	324	324	.38	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	3	.0	45,557	.0	99	99	.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	1,299	.0	432,851	.0	.0	.0	6,002	05/25/2043	1.D FM
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		06/01/2021	Paydown		41,618	41,618	40,896	41,263	.0	355	.0	355	.0	41,618	.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	(93,820)	.0	4,868,426	.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	287,669	292,008	.0	3,796	.0	3,796	.0	295,804	.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	3,053	.0	371,802	.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	(483)	.0	378,893	.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	210	.0	95,032	.0	.0	.0	1,125	01/25/2045	1.D FM
81745R-AH-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	(1,703)	.0	198,876	.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	1,555	.0	318,257	.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	(4,144)	.0	407,731	.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	(301)	.0	14,240	.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	4,395	.0	429,158	.0	.0	.0	6,067	04/25/2047	1.D FM
81747E-CD-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	(2,499)	.0	41,173	.0	.0	.0	645	06/25/2048	1.D FM
822804-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	(1,634)	.0	207,620	.0	.0	.0	3,313	07/25/2043	1.D FM
82281E-CK-1	SCOT 2016-1 1A19 3.500% 11/25/46		06/01/2021	Paydown		875,774	875,774	874,542	875,684	.0	89	.0	89	.0	875,774	.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	(36)	.0	31,864	.0	(200)	(200)	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	50,120	.0	20	20	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	(30)	.0	42,912	.0	96	96	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	(1,465)	.0	453,596	.0	(32,596)	(32,596)	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	(22,316)	.0	5,222,855	.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	(3,117)	.0	2,618,112	.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	(102)	.0	142,469	.0	1,076	1,076	4,595	06/01/2028	3.C FE
88031Q-AA-8	TENASKA VIRGINIA PARTNERS 6.119% 03/30/24		06/30/2021	Redemption 100.0000				144,272	144,272	.0	.0	.0	.0	.0	144,272	.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	(7,093)	.0	88,129	.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	(9,445)	.0	987,334	.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	110	.0	61,577	.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	1,480	.0	312,798	.0	.0	.0	4,853	03/25/2058	1.D FM
893647-BE-6	TRANSIGIM INC 6.250% 03/15/26		04/13/2021	MARKET AXESS		44,503	42,000	44,462	.0	.0	(65)	.0	(65)	.0	44,397	.0	106	106	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	1,336,000	1,368,774	1,345,380	.0	(2,045)	.0	(2,045)	.0	1,343,336	.0	(7,336)	(7,336)	70,363	02/15/2024	4.B FE</

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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
92938G-AE-8	WFRBS 2013-C17 ASB 3.558% 12/15/46		06/01/2021	Paydown		46,836	46,836	48,239	47,075	.0	(239)	.0	(239)	.0	46,836	.0	.0	.0	.698	12/15/2046	1.D FM
92938J-AF-9	WFRBS 2013-UBS1 ASB 3.603% 03/15/46		06/01/2021	Paydown		51,304	51,304	52,840	51,562	.0	(258)	.0	(258)	.0	51,304	.0	.0	.0	.771	03/15/2046	1.D FM
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		06/01/2021	Paydown		4,103	4,746	4,383	4,414	.0	(310)	.0	(310)	.0	4,103	.0	.0	.0	.111	11/25/2035	1.D FM
93935B-AH-3	WMALT 2006-5 3A6 6.268% 07/25/36		06/01/2021	Paydown		42,240	42,240	15,004	14,680	.0	27,560	.0	27,560	.0	42,240	.0	.0	.0	.296	07/25/2036	1.D FM
949456-AA-5	WLKRG 2013-AA A 3.100% 03/15/29		06/15/2021	Paydown		153,857	153,857	153,836	153,872	.0	(15)	.0	(15)	.0	153,857	.0	.0	.0	.2331	03/15/2029	1.F FE
949458-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	1,652,000	.0	.0	.0	22,641	06/16/2031	1.F FE
949831-AA-9	WFMB 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	464,244	.0	.0	.0	6,725	07/25/2049	1.D FM
94989M-AF-6	WFCM 2015-NXS2 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	978,466	.0	.0	.0	14,118	07/15/2058	1.D FM
971885-AP-3	05/25/28		06/01/2021	Paydown		1,307	1,307	1,328	1,304	.0	.3	.0	.3	.0	1,307	.0	.0	.0	.13	05/25/2028	4.B FM
97652P-AW-1	WIN 2014-1 B3 3.851% 06/20/44		06/01/2021	Paydown		247,963	247,963	251,950	249,826	.0	(1,864)	.0	(1,864)	.0	247,963	.0	.0	.0	4,145	06/20/2044	1.D FM
98311A-AB-1	WYNDHAM HOTELS & RESORTS 4.375% 08/15/28		04/13/2021	MARKET AXESS		29,931	29,000	29,355	.0	.0	(4)	.0	(4)	.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	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	NATIONAL BANK OF CANADA		2,600,793	2,724,000	2,719,941	.0	.0	.95	.0	.95	.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	46,399	.0	(161)	(161)	1,275	12/15/2022	4.C FE
443628-AH-5	HUBBAY 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	33,158	.0	.235	.235	1,065	04/01/2029	4.B FE
443628-AJ-1	HUBBAY 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	25,435	.0	.257	.257	.116	04/01/2026	4.B FE
552697-AQ-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	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	567,090	.0	(6,090)	(6,090)	.73,037	04/15/2023	3.A FE
70137T-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	2,171,000	.0	.0	.0	.0	.0	2,171,000	.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	13,179	.0	(29)	(29)	.493	03/31/2023	4.B FE
91831A-AC-5	VRX ESCROW CORP 6.125% 04/15/25	A	04/14/2021	Various		620,575	607,000	620,779	.0	.0	(318)	.0	(318)	.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	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	2,207,306	.0	.0	.0	.0	.0	2,207,306	.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	MORGAN STANLEY FIXED INC		1,854,247	1,799,000	1,881,057	1,850,642	.0	(16,770)	.0	(16,770)	.0	1,833,872	.0	.20,375	.20,375	.61,740	02/15/2023	2.B FE
12807C-AA-1	CAI 2020-1A A 2.220% 09/25/45	D	06/25/2021	Paydown		212,500	212,500	212,452	212,464	.0	.36	.0	.36	.0	212,500	.0	.0	.0	.1,966	09/25/2045	1.F FE
143658-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	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	766,107	.0	4,593	4,593	.16,214	11/19/2029	3.C FE
268317-AU-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	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	3,036,120	3,003,661	.0	(1,289)	.0	(1,289)	.0	3,002,372	.0	(2,372)	(2,372)	.118,449	09/14/2021	2.A FE
40149A-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	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 Redemption 100.0000		345,376	313,000	346,648	.0	.0	(2,011)	.0	(2,011)	.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	Various		155,600	155,600	155,600	155,600	.0	.0	.0	.0	.0	155,600	.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	3,000,000	3,013,330	3,000,974	.0	(974)	.0	(974)	.0	3,000,000	.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	7,133,913	.0	505,688	505,688	.155,477	05/30/2024	3.A FE
88167A-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	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	(362)	.0	340,368	.0	12,582	12,582	.12,047	10/30/2025	4.A FE
980888-AF-8	WOOLWORTHS LTD 4.550% 04/12/21	D	04/12/2021	Maturity		5,000,000	5,000,000	4,986,900	4,999,548	.0	.452	.0	.452	.0	5,000,000	.0	.0	.0	.113,750	04/12/2021	2.B FE
984245-AL-4	YPF SOCIEDAD ANONIMA 8.500% 07/28/25	D	06/21/2021	Various		378,900	500,000	364,000	.0	.0	4,062	.0	4,062	.0	368,062	.0	10,838	10,838	.14,456	07/28/2025	5.C FE
67219P-AJ-4	PREMIER OIL PLC PP 8.960% 05/31/21	D	05/07/2021	Taxable Exchange		29,587	29,513	29,513	29,513	.0	.0	.0	.0	.0	29,513	.0	.75	.75	4,062	05/31/2021	3.B FE
67219P-AN-5	PREMIER OIL PLC PP 9.140% 05/31/21	D	05/07/2021	Taxable Exchange		132,567	132,235	132,235	132,235	.0	.0	.0	.0	.0	132,235	.0	.332	.332	.6,580	05/31/2021	3.B FE
67219P-AR-6	PREMIER OIL PLC PP 8.960% 05/31/21	D	05/07/2021	Taxable Exchange		1,002,507	1,000,000	750,000	750,000	.0	.0	.0	.0	.0	750,000	.0	252,507	252,507	.27,876	05/31/2021	3.B FE
67219P-AV-7	PREMIER OIL PLC PP 9.140% 05/31/21	D	05/07/2021	Taxable Exchange Redemption 100.0000		1,002,507	1,000,000	750,000	750,000	.0	.0	.0	.0	.0	750,000	.0	252,507	252,507	.46,523	05/31/2021	3.B FE
V6179P-AA-2	FIRST OMEGA SHIPPING PP 4.650% 06/25/24	D	06/25/2021	Various		1,000,000	1,000,000	1,000,000	1,000,000	.0	.0	.0	.0	.0	1,000,000	.0	.0	.0			

## SCHEDULE D - PART 4

## E05.9

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol	
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	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	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	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	60,948	70,313	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						2,500,000	XXX	2,439,052	2,439,052	0	0	0	0	0	2,439,052	0	60,948	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. COWEN 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. COWEN 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	S. G. COWEN SECURITIES CORP.	4,073,000	58,547		56,115	0	0	0	0	0	0	56,115	0	2,432	2,432	0			
.12514E-10-8	CDW 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		48,963	0	0	0	0	0	0	48,963	0	0	0	0			
.30231G-10-2	EXXON MOBIL CORP		05/04/2021	S. G. COWEN 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. COWEN SECURITIES CORP.	209,000	71,816		69,568	0	0	0	0	0	0	69,568	0	2,248	2,248	0			
.43707E-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,					

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 Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	.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	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	W22LROWP21HZNBB6K528	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	W22LROWP21HZNBB6K528	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	W22LROWP21HZNBB6K528	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	W22LROWP21HZNBB6K528	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	W22LROWP21HZNBB6K528	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	W22LROWP21HZNBB6K528	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	W22LROWP21HZNBB6K528	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	W22LROWP21HZNBB6K528	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	W22LROWP21HZNBB6K528	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	W22LROWP21HZNBB6K528	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	W22LROWP21HZNBB6K528	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	W22LROWP21HZNBB6K528	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	W22LROWP21HZNBB6K528	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	W22LROWP21HZNBB6K528	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	W22LROWP21HZNBB6K528	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	W22LROWP21HZNBB6K528	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	W22LROWP21HZNBB6K528	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	W22LROWP21HZNBB6K528	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	W22LROWP21HZNBB6K528	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	W22LROWP21HZNBB6K528	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	W22LROWP21HZNBB6K528	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	W22LROWP21HZNBB6K528	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	W22LROWP21HZNBB6K528	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	W22LROWP21HZNBB6K528	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	W22LROWP21HZNBB6K528	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	W22LROWP21HZNBB6K528	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	W22LROWP21HZNBB6K528	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	W22LROWP21HZNBB6K528	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	W22LROWP21HZNBB6K528	03/13/2020	03/14/2022	12,144	190.05	90,935			168,318		168,318	44,083						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	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	09/11/2020	09/14/2023	22,473	194.63	211,264			294,402		294,402	61,577						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)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	09/14/2020	09/14/2021	21,939	194.63	119,133			193,503		193,503	60,771						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	09/14/2020	09/14/2023	13,872	194.63	123,660			181,729		181,729	38,011						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	09/14/2020	09/14/2022	20,115	194.63	154,643			226,496		226,496	54,713						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	09/24/2020	09/27/2022	10,813	193.38	82,385			132,350		132,350	31,682						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	09/24/2020	09/27/2023	6,841	193.38	60,593			95,644		95,644	19,772						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	09/25/2020	09/27/2021	21,672	193.38	116,929			217,590		217,590	67,834						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	09/25/2020	08/14/2023	13,316	194.51	116,930			173,368		173,368	36,485						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	09/25/2020	09/27/2023	19,945	193.38	186,293			278,834		278,834	57,642						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	10/13/2020	10/13/2023	13,507	195.01	120,374			174,916		174,916	35,929						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	10/14/2020	10/14/2021	22,178	195.01	120,668			192,952		192,952	58,107						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	10/14/2020	10/13/2023	26,645	195.01	250,447			345,050		345,050	70,875						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	10/14/2020	10/14/2022	19,609	195.01	150,666			217,663		217,663	50,984						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	10/26/2020	10/27/2022	10,782	193.65	82,267			130,790		130,790	30,406						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	10/26/2020	10/27/2023	8,629	193.65	76,365			119,770		119,770	24,247						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	10/26/2020	10/27/2023	18,663	193.65	174,195			259,036		259,036	52,442						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	10/27/2020	10/27/2021	18,404	193.65	99,436			183,675		183,675	55,213						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	11/12/2020	11/12/2021	30,157	194.75	163,857			275,933		275,933	80,820						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	11/12/2020	11/14/2023	10,475	194.75	93,228			139,003		139,003	28,282						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	11/13/2020	11/14/2022	20,082	194.75	154,093			230,744		230,744	53,820						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	11/13/2020	11/14/2023	32,334	194.75	303,515			429,069		429,069	87,301						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	11/24/2020	11/27/2023	5,852	196.34	52,509			72,390		72,390	14,923						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	11/25/2020	11/27/2023	20,388	196.34	192,945			252,201		252,201	51,990						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	11/25/2020	11/22/2022	11,215	196.34	86,759			117,872		117,872	27,590						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	11/25/2020	11/24/2021	19,925	196.34	109,145			158,998		158,998	45,030						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	12/11/2020	12/14/2022	15,728	196.85	121,982			162,310		162,310	38,061						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	12/14/2020	12/14/2023	8,443	196.85	75,953			102,582		102,582	21,107						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	12/14/2020	12/14/2023	43,073	196.85	408,688			523,342		523,342	107,684						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	12/14/2020	12/14/2021	40,605	196.85	223,005			315,091		315,091	87,706						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	12/22/2020	12/27/2022	12,013	196.21	92,866			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	W22LROWP21HZNBB6K528	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	W22LROWP21HZNBB6K528	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	W22LROWP21HZNBB6K528	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	W22LROWP21HZNBB6K528	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	W22LROWP21HZNBB6K528	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	W22LROWP21HZNBB6K528	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	W22LROWP21HZNBB6K528	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	W22LROWP21HZNBB6K528	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	W22LROWP21HZNBB6K528	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	W22LROWP21HZNBB6K528	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	W22LROWP21HZNBB6K528	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	W22LROWP21HZNBB6K528	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	W22LROWP21HZNBB6K528	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	W22LROWP21HZNBB6K528	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	W22LROWP21HZNBB6K528	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	W22LROWP21HZNBB6K528	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	W22LROWP21HZNBB6K528	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	W22LROWP21HZNBB6K528	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	W22LROWP21HZNBB6K528	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	W22LROWP21HZNBB6K528	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	W22LROWP21HZNBB6K528	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	W22LROWP21HZNBB6K528	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	W22LROWP21HZNBB6K528	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	W22LROWP21HZNBB6K528	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	W22LROWP21HZNBB6K528	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	W22LROWP21HZNBB6K528	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	W22LROWP21HZNBB6K528	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	W22LROWP21HZNBB6K528	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	W22LROWP21HZNBB6K528	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	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	04/14/2021	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	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	W22LR0WP21HZNB6K528	06/25/2021	06/27/2023	8,428	203.72		67,650		64,897		64,897	(2,752)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	06/25/2021	06/27/2024	9,827	203.72		95,696		92,769		92,769	(2,927)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528 ZBUT11V806EZRVTTWT807	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	ZBUT11V806EZRVTTWT807	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	ZBUT11V806EZRVTTWT807	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	ZBUT11V806EZRVTTWT807	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	ZBUT11V806EZRVTTWT807	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	ZBUT11V806EZRVTTWT807	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	ZBUT11V806EZRVTTWT807	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	ZBUT11V806EZRVTTWT807	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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 05/14/2020	05/12/2023	2,130		212.20	26,939			50,887		50,887	11,524						0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan	ZBUT11V806EZRVTT807 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	JP Morgan	ZBUT11V806EZRVTT807 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	JP Morgan	ZBUT11V806EZRVTT807 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	JP Morgan	ZBUT11V806EZRVTT807 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	JP Morgan	ZBUT11V806EZRVTT807 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	JP Morgan	ZBUT11V806EZRVTT807 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	JP Morgan	ZBUT11V806EZRVTT807 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	JP Morgan	ZBUT11V806EZRVTT807 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	JP Morgan	ZBUT11V806EZRVTT807 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	JP Morgan	ZBUT11V806EZRVTT807 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	JP Morgan	ZBUT11V806EZRVTT807 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	JP Morgan	ZBUT11V806EZRVTT807 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	JP Morgan	ZBUT11V806EZRVTT807 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	JP Morgan	ZBUT11V806EZRVTT807 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	JP Morgan	ZBUT11V806EZRVTT807 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	JP Morgan	ZBUT11V806EZRVTT807 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	JP Morgan	ZBUT11V806EZRVTT807 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	JP Morgan	ZBUT11V806EZRVTT807 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	JP Morgan	ZBUT11V806EZRVTT807 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	JP Morgan	ZBUT11V806EZRVTT807 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	JP Morgan	ZBUT11V806EZRVTT807 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		3,197.52	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	4PQUHNSJPF6FNF3B8653 07/27/2020	07/27/2021	2,090		3,239.41	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	PBLD0EJDB5FIWOLXP3B76 08/14/2020	08/13/2021	3,603		3,372.85	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	PBLD0EJDB5FIWOLXP3B76 08/27/2020	08/27/2021	1,390		3,484.55	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	PBLD0EJDB5FIWOLXP3B76 09/14/2020	09/14/2021	3,463		3,383.54	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	4PQUHNSJPF6FNF3B8653 09/25/2020	09/27/2021	2,490		3,298.46	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	PBLD0EJDB5FIWOLXP3B76 10/14/2020	10/14/2021	3,402		3,488.67	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		3,390.68	750,816			2,287,703		2,287,703	1,019,785						0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	..11/13/2020	..11/12/2021	.....3,864	.....3,585.15	.....1,077,841			.....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	PBLD0EJDB5FIWOLXP3B76	..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	PBLD0EJDB5FIWOLXP3B76	..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	PBLD0EJDB5FIWOLXP3B76	..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	PBLD0EJDB5FIWOLXP3B76	..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	PBLD0EJDB5FIWOLXP3B76	..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	PBLD0EJDB5FIWOLXP3B76	..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	PBLD0EJDB5FIWOLXP3B76	..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	PBLD0EJDB5FIWOLXP3B76	..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	XXX	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	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
PREMIER OIL PLC PP Warrant 672168186	Premier Oil	N/A		US - Chicago Board	213800QKYDSBDFTH2K71	..07/28/2017	..05/31/2022	.....140,841	.....42.75	.....83,635			.....81,366		.....81,366							
TIDEWATER INC Tidewater Warrant 88642R133	Tidewater	N/A		US - Chicago Board	549300UOMTB7PD2UT305	..01/31/2018	..07/31/2042	.....1,941	.....0.00							.....0						
CHESAPEAKE ENERGY 165167180	Chesapeake Energy	N/A		US - OTC Bulletin Board	BBG00Z6RLQP8	..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	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										83,635	37,783	0	126,424	XXX	126,424	7,276	0	0	0	0	XXX	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	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										58,223,509	24,000,315	0	130,558,073	XXX	130,558,073	37,717,659	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	..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	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	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	G5GSEF7VJP5170UK5573	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	G5GSEF7VJP5170UK5573	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	G5GSEF7VJP5170UK5573	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	G5GSEF7VJP5170UK5573	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	4PQUHN3JPFGFNF3BB653	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	4PQUHN3JPFGFNF3BB653	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	4PQUHN3JPFGFNF3BB653	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	4PQUHN3JPFGFNF3BB653	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	4PQUHN3JPFGFNF3BB653	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	PBLDOEJDB5FIWOLXP3B76	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	PBLDOEJDB5FIWOLXP3B76	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	PBLDOEJDB5FIWOLXP3B76	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	PBLDOEJDB5FIWOLXP3B76	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	PBLDOEJDB5FIWOLXP3B76	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	PBLDOEJDB5FIWOLXP3B76	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	PBLDOEJDB5FIWOLXP3B76	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	PBLDOEJDB5FIWOLXP3B76	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	PBLDOEJDB5FIWOLXP3B76	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	PBLDOEJDB5FIWOLXP3B76	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	PBLDOEJDB5FIWOLXP3B76	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	PBLDOEJDB5FIWOLXP3B76	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	PBLDOEJDB5FIWOLXP3B76	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	PBLDOEJDB5FIWOLXP3B76	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	PBLDOEJDB5FIWOLXP3B76	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	PBLDOEJDB5FIWOLXP3B76	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	PBLDOEJDB5FIWOLXP3B76	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	PBLDOEJDB5FIWOLXP3B76	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	PBLDOEJDB5FIWOLXP3B76	09/14/2020	09/14/2021	1,071	3,485.05	(246,794)			(872,162)		(872,162)	(424,165)						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	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	09/14/2020	09/14/2021	460		3,527.34	(95,850)			(355,617)		(355,617)	(177,399)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GNF3B8653	09/25/2020	09/27/2021	165		3,389.17	(29,756)			(149,330)		(149,330)	(67,894)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GNF3B8653	09/25/2020	09/27/2021	340		3,438.64	(52,781)			(293,116)		(293,116)	(137,352)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GNF3B8653	09/25/2020	09/27/2021	73		3,405.66	(12,632)			(65,422)		(65,422)	(30,041)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GNF3B8653	09/25/2020	09/27/2021	327		3,446.89	(49,219)			(278,512)		(278,512)	(131,127)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GNF3B8653	09/25/2020	09/27/2021	549		3,380.92	(101,834)			(502,589)		(502,589)	(227,392)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPF6GNF3B8653	09/25/2020	09/27/2021	1,035		3,397.41	(182,703)			(931,165)		(931,165)	(425,469)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	10/14/2020	10/14/2021	1,157		3,593.33	(267,653)			(829,147)		(829,147)	(420,516)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	10/14/2020	10/14/2021	779		3,602.05	(176,735)			(552,058)		(552,058)	(281,496)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	10/14/2020	10/14/2021	1,013		3,575.89	(243,915)			(742,694)		(742,694)	(372,654)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	10/14/2020	10/14/2021	33		3,584.61	(7,786)			(23,887)		(23,887)	(12,050)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	10/14/2020	10/14/2021	143		3,645.66	(29,183)			(95,286)		(95,286)	(49,938)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	10/14/2020	10/14/2021	276		3,636.94	(57,744)			(186,693)		(186,693)	(97,301)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	10/27/2020	10/27/2021	34		3,483.92	(8,103)			(27,658)		(27,658)	(13,024)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	10/27/2020	10/27/2021	587		3,475.45	(144,300)			(488,016)		(488,016)	(228,692)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	10/27/2020	10/27/2021	341		3,500.88	(78,990)			(274,770)		(274,770)	(130,652)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	10/27/2020	10/27/2021	351		3,534.78	(75,212)			(272,114)		(272,114)	(131,979)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	10/27/2020	10/27/2021	305		3,543.26	(64,035)			(234,041)		(234,041)	(114,084)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	10/27/2020	10/27/2021	898		3,492.40	(212,328)			(731,587)		(731,587)	(346,171)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	11/13/2020	11/12/2021	139		3,701.67	(29,300)			(87,175)		(87,175)	(46,366)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	11/13/2020	11/12/2021	542		3,746.48	(101,619)			(316,922)		(316,922)	(173,422)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	11/13/2020	11/12/2021	458		3,737.52	(87,847)			(271,502)		(271,502)	(147,737)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	11/13/2020	11/12/2021	831		3,683.74	(182,254)			(532,729)		(532,729)	(280,103)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	11/13/2020	11/12/2021	970		3,674.78	(217,723)			(630,067)		(630,067)	(329,381)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	11/13/2020	11/12/2021	924		3,692.70	(198,449)			(585,143)		(585,143)	(309,441)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	11/27/2020	11/26/2021	391		3,729.31	(83,959)			(236,838)		(236,838)	(126,990)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	11/27/2020	11/26/2021	678		3,738.40	(142,124)			(404,816)		(404,816)	(218,298)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	11/27/2020	11/26/2021	128		3,802.08	(22,706)			(69,426)		(69,426)	(38,880)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	11/27/2020	11/26/2021	218		3,792.98	(39,539)			(119,632)		(119,632)	(66,646)						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	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	02/12/2021	02/14/2022	563	4,082.39		(136,124)		(197,792)		(197,792)	(61,668)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	02/12/2021	02/14/2022	1,679	4,033.20		(450,005)		(651,676)		(651,676)	(201,671)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	02/12/2021	02/14/2022	464	4,072.55		(114,428)		(166,220)		(166,220)	(51,793)						0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	02/12/2021	02/14/2022	1,075	4,052.87		(276,707)		(401,226)		(401,226)	(124,519)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	02/12/2021	02/14/2022	194	4,062.71		(48,844)		(70,829)		(70,829)	(21,985)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	02/12/2021	02/14/2022	123	4,003.69		(34,800)		(50,308)		(50,308)	(15,508)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	02/12/2021	02/14/2022	850	4,043.04		(223,112)		(323,531)		(323,531)	(100,420)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	02/26/2021	02/25/2022	299	3,954.07		(74,035)		(135,808)		(135,808)	(61,773)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	02/26/2021	02/25/2022	827	3,915.96		(221,830)		(400,575)		(400,575)	(178,745)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	02/26/2021	02/25/2022	162	3,925.48		(42,711)		(77,465)		(77,465)	(34,754)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	02/26/2021	02/25/2022	394	3,944.54		(99,516)		(181,915)		(181,915)	(82,398)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	02/26/2021	02/25/2022	289	3,935.01		(74,428)		(135,605)		(135,605)	(61,177)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	02/26/2021	02/25/2022	217	3,877.85		(62,845)		(111,889)		(111,889)	(49,044)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/12/2021	03/14/2022	292	4,081.36		(67,968)		(107,031)		(107,031)	(39,063)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/12/2021	03/14/2022	1,250	4,061.64		(303,688)		(476,155)		(476,155)	(172,467)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/12/2021	03/14/2022	996	4,032.07		(258,070)		(401,303)		(401,303)	(143,233)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/12/2021	03/14/2022	124	4,071.50		(29,547)		(46,424)		(46,424)	(16,877)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/12/2021	03/14/2022	1,021	4,051.78		(253,701)		(396,397)		(396,397)	(142,696)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/12/2021	03/14/2022	168	4,091.22		(38,206)		(60,206)		(60,206)	(22,000)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/26/2021	03/25/2022	379	4,093.78		(83,076)		(137,132)		(137,132)	(54,056)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/26/2021	03/25/2022	591	4,103.71		(126,665)		(209,897)		(209,897)	(83,232)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/26/2021	03/25/2022	15	4,063.97		(3,434)		(5,601)		(5,601)	(2,167)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/26/2021	03/25/2022	465	4,113.65		(97,310)		(161,924)		(161,924)	(64,614)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/26/2021	03/25/2022	706	4,083.84		(158,539)		(260,757)		(260,757)	(102,218)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/26/2021	03/25/2022	233	4,123.59		(47,606)		(79,578)		(79,578)	(31,972)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	04/14/2021	04/14/2022	491	4,258.71		(102,364)		(127,708)		(127,708)	(25,344)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	04/14/2021	04/14/2022	644	4,227.78		(144,541)		(180,071)		(180,071)	(35,530)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	04/14/2021	04/14/2022	1,361	4,217.46		(312,700)		(389,568)		(389,568)	(76,869)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	04/14/2021	04/14/2022	602	4,238.09		(131,900)		(164,361)		(164,361)	(32,460)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	04/14/2021	04/14/2022	991	4,269.02		(201,588)		(251,258)		(251,258)	(49,670)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	04/14/2021	04/14/2022	228	4,279.33		(45,168)		(56,369)		(56,369)	(11,201)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	04/14/2021	04/14/2022	1,263	4,248.40		(269,930)		(336,527)		(336,527)	(66,597)						0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.04/27/2021	.04/27/2022	437	4,291.39		(98,199)		(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)	(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)	(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)	(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)	(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)	(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)	(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)	(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)	(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)	(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)	(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)	(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)	(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)	(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)	(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)	(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)	(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)	(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)	(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)	(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)	(8,039)						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)	(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)	(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)	(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)	(17,611)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.06/14/2021	.06/14/2022	386	4,435.99		(68,349)		(71,876)		(71,876)	(3,527)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.06/14/2021	.06/14/2022	743	4,350.89		(164,476)		(172,653)		(172,653)	(8,177)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.06/14/2021	.06/14/2022	280	4,425.36		(51,060)		(53,727)		(53,727)	(2,667)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.06/14/2021	.06/14/2022	590	4,361.53		(127,308)		(133,501)		(133,501)	(6,193)						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	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.06/14/2021	.06/14/2022	283		4,393.44		(56,227)		(59,015)		(59,015)	(2,788)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.06/14/2021	.06/14/2022	314		4,372.17		(65,914)		(69,208)		(69,208)	(3,294)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.06/14/2021	.06/14/2022	306		4,414.72		(57,376)		(60,429)		(60,429)	(3,053)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.06/14/2021	.06/14/2022	1,164		4,382.80		(237,744)		(249,538)		(249,538)	(11,794)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	.06/14/2021	.06/14/2022	288		4,404.08		(55,583)		(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)	(2,082)						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)	(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)	(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)	(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)	(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)	(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)	(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)	(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	XXX	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	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										(7,585,709)	(9,360,834)	0	(40,549,890)	XXX	(40,549,890)	(17,476,659)	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										(7,585,709)	(9,360,834)	0	(40,549,890)	XXX	(40,549,890)	(17,476,659)	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

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 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	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										83,635	37,783	0	126,424	XXX	126,424	7,276	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										50,637,800	14,639,481	0	90,008,183	XXX	90,008,183	20,241,000	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	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
1579999999. Subtotal - Long Futures													0	0	0	0	0	0	0	XXX	XXX
MFU1 .....	31	1,550	MSCI EAFE E-MINI ...	VAGLB Hedge .....	N/A .....	Equity/Index.	09/17/2021	NVF .....	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 .....	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	NVF .....	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 .....	06/11/2021	4,228.8000	4,198.6000						61,844	61,844	558,462	0001 .....	50
1609999999. Subtotal - Short Futures - Hedging Other													0	0	0	0	153,179	153,179	1,552,797	XXX	XXX
1649999999. Subtotal - Short Futures													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	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108													0	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108													0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other													0	0	0	0	153,179	153,179	1,552,797	XXX	XXX
1719999999. Subtotal - Replication													0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation													0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other													0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives													0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals													0	0	0	0	153,179	153,179	1,552,797	XXX	XXX

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. ....

## SCHEDULE DB - PART D - SECTION 1

[illegible]

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

## SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

[illegible]

Collateral Pledged to Reporting Entity

[illegible]

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

## SCHEDULE DB - PART E

**Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date**

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

[illegible]

SCHEDULE DL - PART 1  
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

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

SCHEDULE DL - PART 2  
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
690353-3B-1	DFC AGENCY DEBENTURES		1.A	3,891,265	3,891,265	02/15/2028
690353-3C-9	DFC AGENCY DEBENTURES		1.A	1,363,636	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-XQ-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
84240Q-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	Cambrion 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	CNRWAY 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		1.A	2,499,407	2,499,424	08/23/2021
	DANSKE BANK A/S CP		1.E	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	
	ETNGPP CP		1.A	7,599,897	7,598,860	07/02/2021
	FIDELITY NATL INFO SERV CP		1.A	2,199,903	2,199,837	07/07/2021
	HSBC USA INC CP		1.A	5,499,144	5,499,230	08/03/2021
	HAWAIIAN ELECTRIC CO CP		1.A	2,249,974	2,249,951	07/01/2021
	HITACHI CAP AMER CORP CP		1.A	7,999,133	7,999,133	07/30/2021
	KOMATSU FINANCE AMERICA CP		1.A	3,498,046	3,499,135	09/22/2021
	LIBERTY UTILITIES CO CP		1.A	2,949,421	2,949,679	07/26/2021
	LLOYDS BANK CP		1.A	3,488,706	3,489,157	09/23/2021
	NRUC CP		1.A	1,999,835	1,999,835	08/02/2021
	OGLETHORP CP		1.A	2,499,771	2,499,684	07/13/2021
	SINOPEC CENTURY AMERICA CP		1.A	8,398,734	8,398,250	07/16/2021
	VII CREDIT INC CP		1.A	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	Fair Value \$	84,649,123	Book/Adjusted Carrying Value \$	84,583,351
2. Average balance for the year	Fair Value \$	181,667,589	Book/Adjusted Carrying Value \$	181,788,950

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
					First Month	Second Month	Third Month	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date				*
BANK OF NEW YORK MELLON ..... NEW YORK, NY .....					(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	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
..... ALLIANT CP .....			.06/29/2021	0.120	.07/06/2021	1,499,965	.10	0
..... AMERICAN HONDA FINANCE CP .....			.06/28/2021	0.190	.09/22/2021	1,499,319	.24	0
..... BAYLOR SCOTT & WHITE HLD CP .....			.06/01/2021	0.100	.08/23/2021	2,499,424	.208	0
..... ETNGPP CP .....			.06/30/2021	0.100	.07/01/2021	1,799,995	.5	0
..... ETNGPP CP .....			.05/27/2021	0.150	.07/02/2021	7,598,860	1,108	0
..... FIDELITY NATL INFO SERV CP .....			.06/23/2021	0.190	.07/07/2021	2,199,837	.93	0
..... FISERV INC CP .....			.06/29/2021	0.120	.07/06/2021	1,499,965	.10	0
..... HSBC USA INC CP .....			.06/22/2021	0.120	.08/03/2021	5,499,230	.165	0
..... HAWAIIAN ELECTRIC CO CP .....			.06/25/2021	0.130	.07/01/2021	2,249,951	.49	0
..... HITACHI CAP AMER CORP CP .....			.06/30/2021	0.130	.07/30/2021	7,999,133	.29	0
..... KOMATSU FINANCE AMERICA CP .....			.06/24/2021	0.100	.09/22/2021	3,499,135	.58	0
..... LIBERTY UTILITIES CO CP .....			.06/28/2021	0.140	.07/26/2021	2,949,679	.34	0
..... LLOYDS BANK CP .....			.06/28/2021	0.100	.09/23/2021	3,489,157	.29	0
..... NRUC CP .....			.06/30/2021	0.090	.08/02/2021	1,999,835	.5	0
..... OGLETHORP CP .....			.06/08/2021	0.130	.07/13/2021	2,499,684	.208	0
..... SEMPRA ENERGY CP .....			.06/30/2021	0.140	.07/09/2021	1,449,949	.6	0
..... SINOPEC CENTURY AMERICA CP .....			.06/16/2021	0.250	.07/16/2021	8,398,250	.875	0
..... VII CREDIT INC CP .....			.06/25/2021	0.190	.08/27/2021	9,996,675	.317	0
..... DANSKE BANK A/S CP .....			.05/24/2021	0.110	.07/26/2021	4,999,038	.581	0
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	0.000		30,000	.0	0
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						30,000	0	0
262006-20-8 ..... DREYFUS GOVERN CASH MGMT INS MONEY MARKET .....			.06/30/2021	0.000		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