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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2021

OF THE CONDITION AND AFFAIRS OF THE

Integrity Life Insurance Company

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

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

Country of Domicile United States of America

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

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

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

Main Administrative Office 400 Broadway (Street and Number)

Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code), 513-629-1800 (Area Code) (Telephone Number)

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

Primary Location of Books and Records 400 Broadway (Street and Number)

Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code), 513-629-1800 (Area Code) (Telephone Number)

Internet Website Address www.integritylife.com

Statutory Statement Contact Wade Matthew Fugate (Name), 513-629-1402 (Area Code) (Telephone Number)

CompAcctGrp@WesternSouthernLife.com (E-mail Address), 513-629-1871 (FAX Number)

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Ohio
County of Hamilton
SS:

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

Jill Tripp McGruder President & CEO	Edward Joseph Babbitt Secretary	Wade Matthew Fugate VP and Controller

Subscribed and sworn to before me this 27th day of October, 2021

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	5,377,079,908	0	5,377,079,908	5,293,940,823
2. Stocks:				
2.1 Preferred stocks	15,244,300	0	15,244,300	23,145,776
2.2 Common stocks	1,037,382,150	0	1,037,382,150	882,000,799
3. Mortgage loans on real estate:				
3.1 First liens	677,730,481	0	677,730,481	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 ($ 4,529,744), cash equivalents ($ 81,071,677) and short-term investments ($ 49,121,957)	134,723,378	0	134,723,378	237,677,953
6. Contract loans (including $ premium notes)	102,480,538	0	102,480,538	107,461,385
7. Derivatives	97,686,550	0	97,686,550	118,078,777
8. Other invested assets	318,716,872	578,902	318,137,970	325,436,748
9. Receivables for securities	4,344,569	0	4,344,569	1,384,203
10. Securities lending reinvested collateral assets	5,121,844	0	5,121,844	11,622,441
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	7,770,510,590	578,902	7,769,931,688	7,654,143,022
13. Title plants less $ charged off (for Title insurers only)			0	
14. Investment income due and accrued	52,525,331	0	52,525,331	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	0	6,017	6,017
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts	233,002	0	233,002	230,547
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon	11,676,978	0	11,676,978	
18.2 Net deferred tax asset	4,330,275	430,961	3,899,314	13,239,991
19. Guaranty funds receivable or on deposit	20,077	0	20,077	20,077
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets ($)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	417,673	0	417,673	133,912
24. Health care ($) and other amounts receivable	552,690	47,707	504,983	543,543
25. Aggregate write-ins for other than invested assets	2,060,135	0	2,060,135	2,065,286
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	7,842,332,768	1,057,570	7,841,275,198	7,718,710,314
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	2,065,733,141	0	2,065,733,141	2,096,011,165
28. Total (Lines 26 and 27)	9,908,065,909	1,057,570	9,907,008,339	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	2,060,135	0	2,060,135	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)	2,060,135	0	2,060,135	2,065,286

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 5,055,006,700 less $ included in Line 6.3 (including $ 1,044,831 Modco Reserve)	5,055,006,700	4,999,624,121
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)		
3.	Liability for deposit-type contracts (including $ Modco Reserve)	929,779,758	1,006,680,046
4.	Contract claims:		
	4.1 Life	283,690	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 $ 14,429 assumed and $ 48,080 ceded	62,509	186,955
	9.4 Interest Maintenance Reserve	17,438,575	15,382,023
10.	Commissions to agents due or accrued-life and annuity contracts $ 584,217 , accident and health $ and deposit-type contract funds $	584,217	707,392
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	201,624	252,427
13.	Transfers to Separate Accounts due or accrued (net) (including $ (28,865,392) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(24,003,463)	(35,058,134)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	1,338,730	886,950
15.1	Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)		14,991,544
15.2	Net deferred tax liability		
16.	Unearned investment income	99	72
17.	Amounts withheld or retained by reporting entity as agent or trustee	2,092,405	1,986,429
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	4,522,772	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 $ 0 and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	183,692,224	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	1,966,828	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	28,005,087	46,445,222
	24.09 Payable for securities	39,020,239	811,937
	24.10 Payable for securities lending	147,935,849	139,143,433
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	58,878,009	55,125,998
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	6,446,805,852	6,416,412,617
27.	From Separate Accounts Statement	2,065,733,141	2,096,011,165
28.	Total liabilities (Lines 26 and 27)	8,512,538,993	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)	483,305,474	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)	1,391,469,346	1,299,297,697
38.	Totals of Lines 29, 30 and 37	1,394,469,346	1,302,297,697
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	9,907,008,339	9,814,721,479
	DETAILS OF WRITE-INS		
2501.	Payable for collateral on derivatives	58,380,000	54,550,000
2502.	Uncashed drafts and checks that are pending escheatment to the state	498,009	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)	58,878,009	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

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	281,513,413	263,936,755	340,139,204
2.	Considerations for supplementary contracts with life contingencies	10,928,075	10,024,590	5,612,747
3.	Net investment income	203,603,103	198,372,928	261,248,158
4.	Amortization of Interest Maintenance Reserve (IMR)	4,023,445	2,711,405	3,426,144
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0		0
6.	Commissions and expense allowances on reinsurance ceded	(1,921)	(1,741)	(2,438)
7.	Reserve adjustments on reinsurance ceded	114,408	(14,366)	(23,607)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	14,261,228	12,155,729	16,530,801
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	2,115,455	1,933,786	2,607,322
9.	Totals (Lines 1 to 8.3)	516,557,206	489,119,086	629,538,331
10.	Death benefits	13,887,959	7,287,233	10,571,386
11.	Matured endowments (excluding guaranteed annual pure endowments)			
12.	Annuity benefits	252,281,234	230,940,358	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	242,758,355	227,082,631	302,825,418
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	11,606,651	14,632,935	18,398,922
18.	Payments on supplementary contracts with life contingencies	5,965,251	5,387,297	7,402,894
19.	Increase in aggregate reserves for life and accident and health contracts	46,694,536	44,394,455	61,378,067
20.	Totals (Lines 10 to 19)	573,193,986	529,724,909	707,285,715
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	17,123,856	17,340,066	22,760,917
22.	Commissions and expense allowances on reinsurance assumed	8,607	8,987	11,991
23.	General insurance expenses and fraternal expenses	30,965,987	30,195,278	40,398,475
24.	Insurance taxes, licenses and fees, excluding federal income taxes	3,225,639	3,078,914	3,798,809
25.	Increase in loading on deferred and uncollected premiums			
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(138,073,478)	(146,607,427)	(199,118,973)
27.	Aggregate write-ins for deductions	1,491,112	2,313,304	2,740,633
28.	Totals (Lines 20 to 27)	487,935,709	436,054,031	577,877,567
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	28,621,497	53,065,055	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)	28,621,497	53,065,055	51,660,764
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(4,282,585)	6,779,879	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)	32,904,082	46,285,176	41,221,034
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 16,564,085 (excluding taxes of $ 1,616,202 transferred to the IMR)	15,191,516	9,626,821	45,119,535
35.	Net income (Line 33 plus Line 34)	48,095,598	55,911,997	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)	48,095,598	55,911,997	86,340,569
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 12,221,327	71,608,402	(38,340,591)	(58,415,481)
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	3,311,641	(1,705,944)	1,474,449
41.	Change in nonadmitted assets	(250,308)	137,127	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	(21,628,433)	(1,717,266)	(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	(448)	(15,085)	(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	(8,964,803)	0	0
54.	Net change in capital and surplus for the year (Lines 37 through 53)	92,171,649	19,367,715	30,953,984
55.	Capital and surplus, as of statement date (Lines 36 + 54)	1,394,469,346	1,290,711,428	1,302,297,697
	DETAILS OF WRITE-INS			
08.301.	Administrative service fees	2,044,916	1,881,634	2,534,411
08.302.	Other fee income	75,690	52,152	72,911
08.303.	Company owned life insurance	(5,151)		
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)	2,115,455	1,933,786	2,607,322
2701.	Pension expense	1,130,393	916,881	1,222,710
2702.	Securities lending interest expense	407,643	1,470,853	1,586,219
2703.	Miscellaneous expense	0	697	1,759
2798.	Summary of remaining write-ins for Line 27 from overflow page	(46,924)	(75,127)	(70,055)
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	1,491,112	2,313,304	2,740,633
5301.	Prior year reserve correction	(8,964,803)		
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)	(8,964,803)	0	0

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	292,441,488	273,961,345	345,751,951
2.	Net investment income	202,904,496	206,731,400	278,131,771
3.	Miscellaneous income	16,372,307	14,085,590	18,905,138
4.	Total (Lines 1 to 3)	511,718,291	494,778,335	642,788,860
5.	Benefit and loss related payments	526,717,687	484,817,956	645,873,014
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(149,127,701)	(141,355,589)	(201,792,327)
7.	Commissions, expenses paid and aggregate write-ins for deductions	52,532,278	52,766,445	69,148,787
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ (26,880,870) tax on capital gains (losses)	40,566,194	3,165,653	5,167,699
10.	Total (Lines 5 through 9)	470,688,458	399,394,465	518,397,173
11.	Net cash from operations (Line 4 minus Line 10)	41,029,833	95,383,870	124,391,687
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	833,927,412	632,750,842	875,892,759
	12.2 Stocks	157,524,175	94,505,701	245,053,388
	12.3 Mortgage loans	38,232,772	35,668,768	42,209,684
	12.4 Real estate	0	0	0
	12.5 Other invested assets	31,819,852	15,711,125	21,227,294
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	44,475	71,426	71,426
	12.7 Miscellaneous proceeds	44,708,899	8,188,044	2,866,405
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,106,257,585	786,895,906	1,187,320,956
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	923,922,007	654,843,650	842,447,763
	13.2 Stocks	193,908,749	194,917,401	229,301,234
	13.3 Mortgage loans	62,569,136	22,143,113	27,308,400
	13.4 Real estate	0	0	0
	13.5 Other invested assets	12,762,721	6,700,910	51,119,204
	13.6 Miscellaneous applications	10,361,114	26,086,935	32,851,112
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,203,523,727	904,692,009	1,183,027,713
14.	Net increase (or decrease) in contract loans and premium notes	(4,980,847)	1,469,443	2,341,534
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(92,285,295)	(119,265,546)	1,951,709
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(76,900,288)	(115,487,045)	(117,391,352)
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	25,201,175	(37,631,580)	(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)	(51,699,113)	(153,118,625)	(142,996,125)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(102,954,575)	(177,000,301)	(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)	134,723,378	77,330,381	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	318,459	284,284	395,102
3.	Ordinary individual annuities	281,254,213	263,697,357	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)	281,572,672	263,981,641	340,206,394
12.	Fraternal (Fraternal Benefit Societies Only)			0
13.	Subtotal (Lines 11 through 12)	281,572,672	263,981,641	340,206,394
14.	Deposit-type contracts	2,735,724,489	3,237,112,127	4,418,359,762
15.	Total (Lines 13 and 14)	3,017,297,161	3,501,093,768	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	48,095,598	86,340,569
(2) State Prescribed Practices that increase/(decrease) NAIC SAP					
Derivatives to hedge indexed products	86	4	3	181,589	—
(3) State Permitted Practices that increase/(decrease) NAIC SAP				—	—
(4) NAIC SAP (1-2-3=4)	xxx	xxx	xxx	47,914,009	86,340,569
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	1,394,469,346	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	1,394,469,346	1,302,297,697

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

Effective January 1, 2021, the Company determined that its reserves related to a fixed indexed annuity product were understated due to an error in certain policies containing reserves for life riders. The company has recorded a reserve correction in the amount of $9.0 million as a decrease directly to surplus in a line titled *Prior Year Reserve Correction*, within the Aggregate Write-ins for Gains and Losses in Surplus line in the Summary of Operations.

3. Business Combinations and Goodwill. No Change.

4. Discontinued Operations. No Change.

5. Investments

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

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 September 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 securities with a recognized other-than-temporary impairment, for the period ended September 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 September 30, 2021:

a. The aggregate amount of unrealized losses:		
1. Less than 12 Months	$	2,215,868
2. 12 Months or Longer	$	1,301,343
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 Months	$	285,625,240
2. 12 Months or Longer	$	41,062,021

(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 $173.7 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	97,686,550	—	97,686,550

* 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	(28,005,087)	—	(28,005,087)

* 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.

11. Debt.

b. FHLB (Federal Home Loan Bank) Agreements.

(1) The Company is a member of the Federal Home Loan Bank (FHLB) of Cincinnati. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. It is part of the Company's strategy to utilize these funds to increase profitability. The Company has determined the actual/estimated maximum borrowing capacity as $680.0 million. The Company calculated this amount after a review of its pledgeable assets (both pledged and unpledged) and after applying the respective FHLB borrowing haircuts.

(2) FHLB Capital Stock

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	9,814,721	9,814,721	
(b) Membership Stock - Class B	—	—	
(c) Activity Stock	27,322,768	27,322,768	
(d) Excess Stock	2,812,511	2,812,511	
(e) Aggregate Total (a+b+c+d)	39,950,000	39,950,000	—
(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 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption 3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
Membership Stock						
1. Class A	9,814,721	9,814,721	—	—	—	—
2. Class B	—	—	—	—	—	—

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)
11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	843,872,198	792,157,150	630,135,000
2. Current Year General Account Total Collateral Pledged	843,872,198	792,157,150	630,135,000
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	901,470,792	850,092,325	690,950,887

11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)
11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively)
11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively)
11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively)

b. Maximum Amount Pledged During Reporting Period

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

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	630,135,000	630,135,000	—	626,684,745
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	630,135,000	630,135,000	—	626,684,745
2. Prior Year-end				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	690,950,887	690,950,887	—	686,257,757
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	690,950,887	690,950,887	—	686,257,757

b. Maximum Amount During Reporting Period (Current Year)

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

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

c. FHLB - Prepayment Obligations

	Does the company have prepayment obligations under the following arrangements (YES/NO?)
1. Debt	No
2. Funding Agreements	No
3. Other	No

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

A. Defined Benefit Plan

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

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

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

15. Leases. No Change.

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

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

B. (2) Not applicable.
(4) Not applicable.

C. Wash Sales. No Change.

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

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

20. Fair Value Measurements

A.

(1) Fair Value Measurements at September 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	—	358,311	—	—	358,311
Common stock: Unaffiliated	609,441,191	—	—	9,587,277	619,028,468
Common stock: Mutual funds	10,309,849	—	—	—	10,309,849
Derivative assets: Options, purchased	—	34,688,706	61,097,054	—	95,785,760
Derivative assets: Stock warrants	—	317,958	—	—	317,958
Derivative assets: Futures	1,582,836	—	—	—	1,582,836
Separate account assets*	945,463,633	—	—	—	945,463,633
Total assets at fair value	1,566,797,509	35,364,975	61,097,054	9,587,277	1,672,846,815

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	—	(28,005,087)	—	—	(28,005,087)
Total liabilities at fair value	—	(28,005,087)	—	—	(28,005,087)

*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 09/30/2021

Description	Beginning Balance at 07/01/2021	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 09/30/2021
a. Assets										
Derivative assets: Options, purchased	82,639,004	—	—	1,205,605	(20,299,104)	5,939,932	—	—	(8,388,383)	61,097,054
Total Assets	82,639,004	—	—	1,205,605	(20,299,104)	5,939,932	—	—	(8,388,383)	61,097,054

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.

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	5,809,889,613	5,377,079,908	32,369,570	5,771,728,343	5,791,700	—	—
Common stock: Unaffiliated**	658,978,468	658,978,468	649,391,191	—	—	9,587,277	—
Common stock: Mutual funds	10,309,849	10,309,849	10,309,849	—	—	—	—
Preferred stock	16,222,100	15,244,300	—	16,222,100	—	—	—
Mortgage loans	715,641,038	677,730,481	—	—	715,641,038	—	—
Cash, cash equivalents, & short-term investments	134,742,669	134,723,379	134,742,669	—	—	—	—
Other invested assets: Surplus notes	27,834,333	20,993,941	—	27,834,333	—	—	—
Securities lending reinvested collateral assets	5,121,844	5,121,844	5,121,844	—	—	—	—
Derivative assets	97,686,554	97,686,554	1,582,836	35,006,664	61,097,054	—	—
Separate account assets	2,132,720,001	2,049,112,039	946,054,375	1,162,330,791	24,334,835	—	—
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(1,553,797,641)	(1,469,240,410)	—	—	(1,553,797,641)	—	—
Fixed-indexed annuity contracts	(2,090,246,436)	(2,042,847,690)	—	—	(2,090,246,436)	—	—
Derivative liabilities	(28,005,087)	(28,005,087)	—	(28,005,087)	—	—	—
Cash collateral payable	(58,380,000)	(58,380,000)	—	(58,380,000)	—	—	—
Separate account liabilities*	(1,239,708,331)	(1,093,510,861)	—	—	(1,239,708,331)	—	—
Securities lending liability	(147,935,849)	(147,935,849)	—	(147,935,849)	—	—	—

*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	—

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

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

	1	2	3	4	5	6
Risk Corridors Program Year	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.

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? Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

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? Yes [ ] No [X]
If yes, complete and file the merger history data file with the NAIC.

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

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

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

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

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

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

6.4 By what department or departments?
Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
W&S Brokerage Services, Inc.	Cincinnati, Ohio				YES
Fort Washington Investment Advisors, Inc.	Cincinnati, Ohio				YES
Touchstone Advisors, Inc.	Cincinnati, Ohio				YES
Touchstone Securities, Inc.	Cincinnati, Ohio				YES
Eagle Realty Capital Partners, LLC	Cincinnati, Ohio				YES

GENERAL INTERROGATORIES

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

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

9.2 Has the code of ethics for senior managers been amended? Yes [ ] No [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: $ 12,781,895

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 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 0	$
14.22	Preferred Stock	$ 0	$
14.23	Common Stock	$ 343,675,966	$ 368,093,833
14.24	Short-Term Investments	$ 0	$
14.25	Mortgage Loans on Real Estate	$ 0	$
14.26	All Other	$ 223,679,973	$ 226,261,945
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 567,355,939	$ 594,355,778
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? Yes [X] No [ ] N/A [ ]
If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $ 173,656,198
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 173,620,020
16.3 Total payable for securities lending reported on the liability page. $ 147,935,849

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

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

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

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
    a. The shares were purchased prior to January 1, 2019.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
    d. The fund only or predominantly holds bonds in its portfolio.
    e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
    f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

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

	1 Amount
1.1 Long-Term Mortgages In Good Standing	
1.11 Farm Mortgages	$
1.12 Residential Mortgages	$
1.13 Commercial Mortgages	$ 677,730,481
1.14 Total Mortgages in Good Standing	$ 677,730,481
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)	$ 677,730,481
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 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

		Direct Business Only					
	1	Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	6,390	3,723,475			3,729,865	396,903
2. Alaska AK	L	0	349,335			349,335	0
3. Arizona AZ	L	1,530	3,875,138			3,876,668	192,000
4. Arkansas AR	L	90	1,696,125			1,696,215	0
5. California CA	L	6,958	13,897,034			13,903,992	1,034,175
6. Colorado CO	L	4,369	5,408,089			5,412,458	196,509
7. Connecticut CT	L	77	7,912,996			7,913,073	193,237
8. Delaware DE	L	490	1,181,450			1,181,940	0
9. District of Columbia DC	L	0	300,000			300,000	0
10. Florida FL	L	14,885	30,342,966			30,357,851	210,099
11. Georgia GA	L	8,413	5,681,072			5,689,485	67,575
12. Hawaii HI	L	2,323	2,457,048			2,459,371	215,903
13. Idaho ID	L	118	1,203,439			1,203,557	338,490
14. Illinois IL	L	29,061	11,448,939			11,478,000	303,765
15. Indiana IN	L	3,885	6,841,306			6,845,191	65,000
16. Iowa IA	L	25,803	1,616,263			1,642,066	0
17. Kansas KS	L	3,457	3,357,730			3,361,187	300,000
18. Kentucky KY	L	200	6,664,418			6,664,618	52,282
19. Louisiana LA	L	0	4,238,071			4,238,071	686,000
20. Maine ME	L	0	2,182,824			2,182,824	183,498
21. Maryland MD	L	11,647	4,073,876			4,085,523	314,143
22. Massachusetts MA	L	118	3,055,103			3,055,221	2,653,406
23. Michigan MI	L	709	9,015,715			9,016,424	1,270,706
24. Minnesota MN	L	19,828	3,685,056			3,704,884	0
25. Mississippi MS	L	1,344	1,274,817			1,276,161	0
26. Missouri MO	L	6,676	4,933,950			4,940,626	200,000
27. Montana MT	L	(38)	25,000			24,962	0
28. Nebraska NE	L	3,640	594,276			597,916	0
29. Nevada NV	L	99	924,500			924,599	0
30. New Hampshire NH	L	0	1,436,843			1,436,843	0
31. New Jersey NJ	L	0	18,810,130			18,810,130	893,160
32. New Mexico NM	L	1,746	1,951,036			1,952,782	0
33. New York NY	N	676	2,815,891			2,816,567	0
34. North Carolina NC	L	141	10,964,976			10,965,117	1,282,286
35. North Dakota ND	L	0	0			0	0
36. Ohio OH	L	72,537	39,014,226			39,086,763	2,718,339,782
37. Oklahoma OK	L	5,136	2,401,598			2,406,734	0
38. Oregon OR	L	229	3,848,221			3,848,450	655,182
39. Pennsylvania PA	L	60,953	21,997,321			22,058,274	2,386,146
40. Rhode Island RI	L	0	579,119			579,119	1,257,000
41. South Carolina SC	L	5,624	2,965,642			2,971,266	457,862
42. South Dakota SD	L	2,346	584,740			587,086	0
43. Tennessee TN	L	3,144	4,708,920			4,712,064	647,480
44. Texas TX	L	3,534	13,418,358			13,421,892	815,033
45. Utah UT	L	0	671,636			671,636	0
46. Vermont VT	L	0	1,101,034			1,101,034	0
47. Virginia VA	L	194	3,234,897			3,235,091	116,867
48. Washington WA	L	3,163	4,305,573			4,308,736	0
49. West Virginia WV	L	6,169	1,272,181			1,278,350	0
50. Wisconsin WI	L	796	2,687,569			2,688,365	0
51. Wyoming WY	L	0	0			0	0
52. American Samoa AS	N	0	0			0	0
53. Guam GU	N	0	0			0	0
54. Puerto Rico PR	N	0	0			0	0
55. U.S. Virgin Islands VI	N	0	0			0	0
56. Northern Mariana Islands MP	N	0	0			0	0
57. Canada CAN	N	0	0			0	0
58. Aggregate Other Aliens OT	XXX	0	524,290	0	0	524,290	0
59. Subtotal	XXX	318,460	281,254,212	0	0	281,572,672	2,735,724,489
90. Reporting entity contributions for employee benefits plans	XXX	0	0			0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	0	0			0	0
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0			0	0
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	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	318,460	281,254,212	0	0	281,572,672	2,735,724,489
96. Plus Reinsurance Assumed	XXX	55,476	0			55,476	0
97 Totals (All Business)	XXX	373,936	281,254,212	0	0	281,628,148	2,735,724,489
98. Less Reinsurance Ceded	XXX	114,737	0			114,737	0
99. Totals (All Business) less Reinsurance Ceded	XXX	259,199	281,254,212	0	0	281,513,411	2,735,724,489
DETAILS OF WRITE-INS							
58001. ZZZ - Other Alien	XXX	0	524,290			524,290	
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	524,290	0	0	524,290	0
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 50

R - Registered - Non-domiciled RRGs 0

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0

Q - Qualified - Qualified or accredited reinsurer 0

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

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

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship 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 Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0836	Western-Southern Group	00000	47-3228849				1373 Lex Road Investor Holdings, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000					2014 San Antonio Trust Agreement	OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000					2017 Houston Trust Agreement	OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-5458388				2758 South Main SPE, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-3013986				309 Holdings, LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	1.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-3013986				309 Holdings, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	48.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-1594103				506 Phelps Holdings, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	84-5144260				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	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	84-4351262				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	
0836	Western-Southern Group	00000	82-1650525				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	85-3863649				Chestnut Anchor Healthcare Fund II LP	TX	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-2810787				Chestnut Heathcare Partners, LP	TN	NIA	The Western & Southern Life Insurance Co	Ownership	21.350	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	23-1691523				Cincinnati Analyst Inc	OH	NIA	Columbus Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-3238622				Cincinnati CBD Holdings, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	61-1454115				Cincinnati New Markets Fund LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	14.660	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-0434449				Cleveland East Hotel LLC	OH	NIA	WS CEH LLC	Ownership	37.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	99937	31-1191427				Columbus Life Insurance Co	OH	IA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	85-1998953				Courtland Apartments,LLC	GA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-3364944				Cove Housing Investor Holdings, LLC	OR	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	84-2300932				Covington Apt. Holdings, LLC	AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-5593932				Crabtree Common Apt. Invesotr Holdings, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-2524597				Cranberry NP Hotel Company LLC	PA	NIA	NP Cranberry Hotel Holdings, LLC	Ownership	72.520	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3929236				Crossings Apt. Holdings	UT	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-3421289				Dallas City Investor Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-2681473				Day Hill Road Land LLC	CT	NIA	WS Real Estate Holdings LLC	Ownership	74.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1498142				Dublin Hotel LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3945554				Dunvale Investor Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1290497				Eagle Realty Capital Partners, LLC	OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1779165				Eagle Realty Group, LLC	OH	NIA	Western & Southern Investment Holdings LLC	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	33.540	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	16.980	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	The Lafayette Life Insurance Co	Ownership	26.370	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-1383159				Emerging Markets LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	23.110	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	Domiciliary Location	Relationship 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 Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0836	Western-Southern Group	00000	86-3736212				Etowah Joint Venture Partners, LLC	GA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-5350091				Flat Apts. Investor Holdings, LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-3668056				Flats Springhurst Inv Holdings, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-1492952				Forsythe Halcyon AA Inv. Holdings, LLC	MA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-0571051				Fort Washington Active Fixed Fund	OH	NIA	The Western & Southern Life Insurance Co	Ownership	41.400	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	4.150	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	17.340	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	8.670	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	22.610	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	31.610	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	6.000	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	6.000	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	1.600	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	40.620	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	20.330	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1301863				Fort Washington Investment Advisors, Inc.	OH	NIA	Western & Southern Investment Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	52-2206041				Fort Washington PE Invest II LP	OH	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	FWPEI 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	FWPEI 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	FWPEI 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	FWPEI 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	FWPEI 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	FWPEI 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	FWPEI 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	FWPEI 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	FWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-1005851				Fort Washington PE Invest X	OH	NIA	The Western & Southern Life Insurance Co	Ownership	9.090	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-1023433				Fort Washington PE Invest X-B	OH	NIA	FWPEI 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	FWPEI 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	FWPEI 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	FWPEI 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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
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	FWPEO II GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	OH	NIA	The Western & Southern Life Insurance Co	Ownership	15.170	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	Fort Washington PE Invest VII LP	Ownership	3.750	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	OH	NIA	Fort Washington PE Invest VIII LP	Ownership	3.180	Western & Southern Mutual Holding Co	N	
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 Praire Lake Apts LLC	IN	NIA	Prairie Lakes Holdings, LLC	Ownership	62.720	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1328371				IFS Financial Services, Inc	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	74780	86-0214103				Integrity Life Insurance Co	OH	RE	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	34-1826874				IR Mall Associates LTD	FL	NIA	The Western & Southern Life Insurance Co	Ownership	49.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-2358660				Jacksonville Salisbury Apt Holdings,LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	85-3569568				Jomax Holdings, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-1797000				Keller Hicks Inv. Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-4171986				Kissimmee Investor Holdings, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-4737222				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	

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	Domiciliary Location	Relationship 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 Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0836	Western-Southern Group	00000	83-1815218				Monteresso Housing Inv. Holdings, LLC	FL	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	84-2984546				Nashville Hotel JV LLC	TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	75264	16-0958252				National Integrity Life Insurance Co	NY	DS	Integrity Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-5030427				NE Emerson Edgewood, LLC	IN	NIA	The Lafayette Life Insurance Co	Ownership	60.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-1024113				North Braeswood Meritage Holdings LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	02-0593144				North Pittsburg Hotel LLC	PA	NIA	WSALD NPH LLC	Ownership	37.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1427318				Northeast Cincinnati Hotel LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	45-2914674				NP Cranberry Hotel Holdings, LLC	PA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-5765100				Olathe Apt. Investor Holdings, LLC	KS	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-1122741				One Kennedy Housing Investor Holdings, LLC	CT	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1338187				OTR Housing Associates LP	OH	NIA	The Western & Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-1553387				Overland Apartments Investor Holdings, LLC	KS	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	85-2026987				Park Boulevard Holdings, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-2515872				Patterson at First Investor Holdings, LLC	OH	NIA	Integrity Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	The Western & Southern Life Insurance Co	Ownership	41.900	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	Western-Southern Life Assurance Co	Ownership	22.340	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-3394236				Perimeter TC Investor Holdings	GA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1659568				Pleasanton Hotel Investor Holdings,LLC	CA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3167828				Prairie Lakes Holdings, LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	84-2464002				Prairie Path Apts. Inv. Holdings, LLC	IL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	41-3147951				Pretium Residential Real Estate Fund II, LP	NY	NIA	The Western & Southern Life Insurance Co	Ownership	2.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-1507720				Price Willis Lodging Holdings, LLC	SC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	34-1998937				Queen City Square LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.750	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	52-2096076				Race Street Dev Ltd	OH	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	46-4725907				Railroad Parkside Investor Holdings, LLC	AL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	84-3614873				Raleigh Hotel Holding Co., LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	84-3851930				Rancho Presidio Land Partners,LLC	CA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	27-4266774				Randolph Tower Affordable Inv Fund LLC	IL	NIA	The Western & Southern Life Insurance Co	Ownership	99.990	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-2188516				Revel Investor Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	80-0246040				Ridgegate Commonwealth Apts LLC	CO	NIA	Ridgegate Holdings, LLC	Ownership	52.920	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3526448				Ridgegate Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-0812652				River Hollow Investor Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-1286981				Russell Bay Investor Holdings, LLC	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	

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	Domiciliary Location	Relationship 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 Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0836	Western-Southern Group	70483	31-0487145				The Western & Southern Life Insurance Co	OH	UDP	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-2399724				Three Choopt AA Inv. Holdings, LLC	VA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-3418626				Timacuan Apt. Holdings,LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1394672				Touchstone Advisors, Inc.	OH	NIA	IFS Financial Services, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-6046379				Touchstone Securities, Inc.	NE	NIA	IFS Financial Services, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	47-5098714				Trevi Apartment Holdings, LLC	AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	The Western & Southern Life Insurance Co	Ownership	29.840	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	Tri-State Ventures II, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1788429				Tri-State Growth Captial Fund LP	OH	NIA	The Western & Southern Life Insurance Co	Ownership	12.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1788429				Tri-State Growth Captial Fund LP	OH	NIA	Tri-State Ventures, LLC	Ownership	0.630	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-5542563				Tri-State Ventures II, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1788428				Tri-State Ventures, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	84-3894041				TruAmerica Workforce Housing Fund LP	FL	NIA	The Western & Southern Life Insurance Co	Ownership	11.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	OH	NIA	Integrity Life Insurance Co	Ownership	14.810	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	14.810	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	OH	NIA	The Lafayette Life Insurance Co	Ownership	29.630	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	84-2230033				TXFL NNN Office Inv. Holdings,LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	40.740	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1653922				Union Centre Hotel LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-2679115				University Shades Inv. Holdings,LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-4132070				Vernazza Housing Investor Holdings,LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-2226959				View High Apts Investor Holdings, LLC	MO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	36-4107014				Vinings Trace	OH	NIA	WS Real Estate Holdings LLC	Ownership	99.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	72-1388989				Vulcan Hotel LLC	AL	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	82-1665321				W Apt. Investor Holdings, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-0846576				W&S Brokerage Services, Inc.	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	Y	
0836	Western-Southern Group	00000	31-1334221				W&S Financial Group Distributors, Inc.	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	83-1744878				Warm Springs Apt. Holdings, LLC	NV	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1413821				Western & Southern Agency, Inc.	OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1732404				Western & Southern Financial Group, Inc.	OH	UIP	Western & Southern Mutual Holding Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	06-1804434				Western & Southern Investment Holdings LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1732405				Western & Southern Mutual Holding Co	OH	UIP	Western & Southern Mutual Holding Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	92622	31-1000236				Western-Southern Life Assurance Co	OH	IA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1732344				Windsor Hotel LLC	CT	NIA	The Western & Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	81-4930979				WL Apartments Holdings, LLC	OH	NIA	2017 Houston Trust Agreement	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1317879				Wright Exec Hotel LTD Partners	OH	NIA	The Western & Southern Life Insurance Co	Ownership	60.490	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	61-1182451				WS Airport Exchange GP LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	74.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-2820067				WS CEH LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	50.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	31-1303229				WS Country Place GP LLC	GA	NIA	WS Real Estate Holdings LLC	Ownership	90.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	61-0998084				WS Lookout JV LLC	KY	NIA	The Western & Southern Life Insurance Co	Ownership	50.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	06-1804432				WS Real Estate Holdings LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-1515960				WSA Commons LLC	GA	NIA	The Western & Southern Life Insurance Co	Ownership	50.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	33-1058916				WSALD NPH LLC	PA	NIA	WS Real Estate Holdings LLC	Ownership	50.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-0360272				WSL Partners LP	OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-0360272				WSL Partners LP	OH	NIA	The Western & Southern Life Insurance Co	Ownership	95.500	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843748				WSLR Birmingham	AL	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843635				WSLR Cinti LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843645				WSLR Columbus LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843653				WSLR Dallas LLC	TX	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843767				WSLR Hartford LLC	CT	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843577				WSLR Holdings LLC	OH	NIA	The Western & Southern Life Insurance Co	Ownership	24.490	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843962				WSLR Skyport LLC	KY	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	20-8843814				WSLR Union LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	N	
0836	Western-Southern Group	00000	26-3526711				YT Crossing Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	N	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

3.

5.

6.

7.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490] — 7 4 7 8 0 2 0 2 1 4 9 0 0 0 0 0 3

2. Medicare Part D Coverage Supplement [Document Identifier 365] — 7 4 7 8 0 2 0 2 1 3 6 5 0 0 0 0 3

3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445] — 7 4 7 8 0 2 0 2 1 4 4 5 0 0 0 0 3

5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447] — 7 4 7 8 0 2 0 2 1 4 4 7 0 0 0 0 3

6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448] — 7 4 7 8 0 2 0 2 1 4 4 8 0 0 0 0 3

7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449] — 7 4 7 8 0 2 0 2 1 4 4 9 0 0 0 0 3

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	(46,924)	(75,127)	(70,055)
2797. Summary of remaining write-ins for Line 27 from overflow page	(46,924)	(75,127)	(70,055)

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	653,394,121	668,295,405
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	59,250,000	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	38,232,772	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)	677,730,485	653,394,121
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	677,730,485	653,394,121
14. Deduct total nonadmitted amounts		0
15. Statement value at end of current period (Line 13 minus Line 14)	677,730,485	653,394,121

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	326,147,932	282,276,525
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	40,000,000
2.2 Additional investment made after acquisition	12,762,721	11,119,204
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	(13,884)	66
5. Unrealized valuation increase (decrease)	11,650,331	14,736,768
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	31,819,852	21,227,294
8. Deduct amortization of premium and depreciation	(53)	17,689
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other than temporary impairment recognized	10,428	739,648
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	318,716,873	326,147,932
12. Deduct total nonadmitted amounts	578,902	711,182
13. Statement value at end of current period (Line 11 minus Line 12)	318,137,971	325,436,750

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	6,199,087,383	6,243,789,656
2. Cost of bonds and stocks acquired	1,117,830,756	1,071,748,997
3. Accrual of discount	4,568,529	5,316,370
4. Unrealized valuation increase (decrease)	75,273,732	(40,750,626)
5. Total gain (loss) on disposals	43,491,889	72,241,834
6. Deduct consideration for bonds and stocks disposed of	998,967,169	1,122,770,505
7. Deduct amortization of premium	19,363,096	22,197,828
8. Total foreign exchange change in book/adjusted carrying value	268,739	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	7,515,582	1,824,358
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	6,429,706,345	6,199,087,383
12. Deduct total nonadmitted amounts		0
13. Statement value at end of current period (Line 11 minus Line 12)	6,429,706,345	6,199,087,383

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)	2,912,784,796	371,890,056	375,195,891	93,122,039	2,909,573,350	2,912,784,796	3,002,601,000	3,096,314,569
2. NAIC 2 (a)	2,071,450,409	1,810,871,930	1,745,819,646	(104,573,357)	2,082,397,102	2,071,450,409	2,031,929,336	1,942,795,442
3. NAIC 3 (a)	307,983,404	45,879,714	2,125,210	(5,029,767)	298,590,459	307,983,404	346,708,141	276,997,073
4. NAIC 4 (a)	106,112,591	2,462,695	11,015,460	9,016,919	123,397,984	106,112,591	106,576,745	122,337,718
5. NAIC 5 (a)	2,159,091	529,968	758,541	2,084,063	5,453,153	2,159,091	4,014,581	8,975,286
6. NAIC 6 (a)	1,429,938	0	879	(63,385)	650,100	1,429,938	1,365,674	962,505
7. Total Bonds	5,401,920,229	2,231,634,363	2,134,915,627	(5,443,488)	5,420,062,148	5,401,920,229	5,493,195,477	5,448,382,593
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	
9. NAIC 2	17,996,809	0	2,996,808	0	20,435,861	17,996,809	15,000,001	22,901,476
10. NAIC 3	244,300	0	0	0	244,300	244,300	244,300	244,300
11. NAIC 4	0	0	0	0	0	0	0	
12. NAIC 5	0	0	0	0	0	0	0	
13. NAIC 6	0	0	0	0	0	0	0	
14. Total Preferred Stock	18,241,109	0	2,996,808	0	20,680,161	18,241,109	15,244,301	23,145,776
15. Total Bonds and Preferred Stock	5,420,161,338	2,231,634,363	2,137,912,435	(5,443,488)	5,440,742,309	5,420,161,338	5,508,439,778	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 $ 111,117,206 ; NAIC 2 $ 4,998,364 ; NAIC 3 $ .... NAIC 4 $ .... ; NAIC 5 $ .... ; NAIC 6 $ ....

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	49,121,957	XXX	49,121,957		

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	18,174,851	5,061,867
2.	Cost of short-term investments acquired	95,748,940	53,274,604
3.	Accrual of discount		0
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals	17,984	6,878
6.	Deduct consideration received on disposals	64,819,817	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)	49,121,958	18,174,851
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	49,121,958	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	22,064,116
3.	Unrealized Valuation increase/(decrease)	181,589
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	6,550,484
6.	Considerations received/(paid) on terminations	30,234,131
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)	68,098,650
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	68,098,650

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)				(514,149)
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	0		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	705,334			
	3.14 Section 1, Column 18, prior year	(509,172)	1,214,506	1,214,506	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus	0			
	3.22 Section 1, Column 17, prior year	0	0		
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	705,334			
	3.24 Section 1, Column 19, prior year plus	(509,172)			
	3.25 SSAP No. 108 adjustments		1,214,506	1,214,506	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		(4,074,136)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	(4,074,136)			
	4.23 SSAP No. 108 adjustments		(4,074,136)		
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)				1,582,836
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				1,582,836

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

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	68,098,631	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	1,582,836	
3.	Total (Line 1 plus Line 2)		69,681,467
4.	Part D, Section 1, Column 6	97,686,554	
5.	Part D, Section 1, Column 7	(28,005,087)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	68,098,631	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		68,098,631
10.	Part D, Section 1, Column 9	96,103,718	
11.	Part D, Section 1, Column 10	(28,005,087)	
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	1,582,835	
15.	Part D, Section 1, Column 12	1,582,835	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	211,187,163	246,463,257
2.	Cost of cash equivalents acquired	4,699,591,951	4,647,067,689
3.	Accrual of discount		0
4.	Unrealized valuation increase (decrease)		0
5.	Total gain (loss) on disposals	26,384	65,702
6.	Deduct consideration received on disposals	4,829,733,822	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)	81,071,676	211,187,163
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)	81,071,676	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 SEPTEMBER 30, 2021 OF THE Integrity Life Insurance Company

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0009084	Overland Park	KS		09/15/2021	3.000	32,250,000	0	45,900,000
0599999. Mortgages in good standing - Commercial mortgages-all other						32,250,000	0	45,900,000
0899999. Total Mortgages in good standing						32,250,000	0	45,900,000
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						32,250,000	0	45,900,000

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
0009063	Charleston	SC		10/14/2016	09/02/2021	24,282,100	0	0	0	0	0	0	24,138,843	24,138,843	0	0	0
0009080	Charleston	SC		12/20/2019	09/02/2021	5,000,000	0	0	0	0	0	0	5,000,000	5,000,000	0	0	0
0199999. Mortgages closed by repayment						29,282,100	0	0	0	0	0	0	29,138,843	29,138,843	0	0	0
0009044	Springville	UT		04/05/2006		2,445,004	0	0	0	0	0	0	0	44,208	0	0	0
0009047	Ocala	FL		10/19/2007		986,425	0	0	0	0	0	0	0	168,194	0	0	0
0009050	Houston	TX		09/28/2011		5,269,397	0	0	0	0	0	0	0	93,350	0	0	0
0009052	Brentwood	TN		07/17/2014		6,889,005	0	0	0	0	0	0	0	162,892	0	0	0
0009053	Frankfort	KY		12/12/2014		14,334,089	0	0	0	0	0	0	0	287,291	0	0	0
0009054	Eldersburg	MD		12/18/2014		24,370,122	0	0	0	0	0	0	0	170,292	0	0	0
0009055	Charlottesville	VA		10/06/2015		13,979,826	0	0	0	0	0	0	0	112,580	0	0	0
0009056	Blacksburg	VA		10/06/2015		6,075,464	0	0	0	0	0	0	0	73,928	0	0	0
0009058	Westfield	IN		11/03/2015		23,218,487	0	0	0	0	0	0	0	122,620	0	0	0
0009059	Cincinnati	OH		11/12/2015		22,997,234	0	0	0	0	0	0	0	132,687	0	0	0
0009060	Vineyard	UT		12/07/2015		29,716,064	0	0	0	0	0	0	0	159,575	0	0	0
0009061	Westminster	CO		08/01/2016		34,603,177	0	0	0	0	0	0	0	162,128	0	0	0
0009062	Humble	TX		08/03/2016		20,681,994	0	0	0	0	0	0	0	112,224	0	0	0
0009063	Charleston	SC		10/14/2016		24,282,100	0	0	0	0	0	0	0	71,897	0	0	0
0009064	Columbus	OH		10/31/2016		36,801,813	0	0	0	0	0	0	0	169,085	0	0	0
0009065	Washington	DC		11/04/2016		31,975,701	0	0	0	0	0	0	0	135,301	0	0	0
0009066	Westfield	IN		11/22/2016		9,878,947	0	0	0	0	0	0	0	46,171	0	0	0
0009067	Silver Spring	MD		01/03/2017		18,490,477	0	0	0	0	0	0	0	136,802	0	0	0
0009068	Dayton	OH		02/17/2017		10,583,982	0	0	0	0	0	0	0	48,415	0	0	0
0009069	Las Vegas	NV		04/07/2017		13,042,854	0	0	0	0	0	0	0	59,661	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					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
0009070	Louisville	KY		04/20/2017		35,619,152	0	0	0	0	0	0	0	149,166	0	0	0
0009071	Naples	FL		08/07/2017		30,667,478	0	0	0	0	0	0	0	155,523	0	0	0
0009072	Columbus	OH		10/25/2017		42,703,492	0	0	0	0	0	0	0	193,800	0	0	0
0009073	Seattle	WA		03/28/2018		40,220,000	0	0	0	0	0	0	0	40,561	0	0	0
0009074	EL Paso	TX		06/13/2018		6,612,960	0	0	0	0	0	0	0	50,463	0	0	0
0009078	Louisville	KY		09/19/2019		4,951,231	0	0	0	0	0	0	0	19,183	0	0	0
0009081	Dayton	OH		11/04/2020		998,524	0	0	0	0	0	0	0	4,568	0	0	0
0299999. Mortgages with partial repayments						512,394,999	0	0	0	0	0	0	0	3,082,565	0	0	0
0599999 - Totals						541,677,099	0	0	0	0	0	0	29,138,843	32,221,408	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	THL Credit DIRECT LENDING FUND III LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND III LLC	1.F	10/24/2016	1	0	5,757	0	1,902,832	4.680
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated								0	5,757	0	1,902,832	XXX
	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV		09/30/2016	2	0	264,820	0	5,112,349	2.160
	Benefit Street Partners Debt Fund IV LP	WILMINGTON	DE	Benefit Street Partners Debt Fund IV LP		01/24/2017		0	1,167,983	0	1,004,615	1.160
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								0	1,432,803	0	6,116,964	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	11,451	0	218,819	1.000
1999999. Joint Venture Interests - Common Stock - Unaffiliated								0	11,451	0	218,819	XXX
4899999. Total - Unaffiliated								0	1,450,011	0	8,238,615	XXX
4999999. Total - Affiliated								0	0	0	0	XXX
5099999 - Totals								0	1,450,011	0	8,238,615	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	THL Credit DIRECT LENDING FUND III LLC	BOSTON	MA	THL Credit DIRECT LENDING FUND III LLC	10/24/2016	08/18/2021	2,321,732	0	0	0	0	0	0	2,321,732	2,321,732	0	0	0	0
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							2,321,732	0	0	0	0	0	0	2,321,732	2,321,732	0	0	0	0
	Ares Capital Europe II	CAYMAN ISLANDS	CYM	Ares Capital Europe II	03/27/2013	09/28/2021	825,179	0	0	0	0	0	0	825,179	825,179	0	0	0	772,247
	Audax Direct Lending Solutions D	WILMINGTON	DE	Audax Direct Lending Solutions D	10/24/2018	08/02/2021	145,660	0	0	0	0	0	0	145,660	145,660	0	0	0	979,594
	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	07/13/2021	497,178	0	0	0	0	0	0	497,178	497,178	0	0	0	785,157
	Benefit Street Partners Debt Fund IV LP	WILMINGTON	DE	Benefit Street Partners Debt Fund IV LP	01/24/2017	08/06/2021	288,649	0	0	0	0	0	0	288,649	288,649	0	0	0	536,205
	Goldman Sachs LP LP	New York	NY	Goldman Sachs LP LP	07/18/2016	08/31/2021	3,043,696	0	0	0	0	0	0	3,043,696	3,043,696	0	0	0	2,110,073
	Maranon Sr Credit Strategies	CHICAGO	IL	Maranon Sr Credit Strategies	09/21/2017	08/30/2021	842,199	0	0	0	0	0	0	842,199	842,199	0	0	0	217,887
	TCW Direct Lending LLC	LOS ANGELES	CA	TCW Direct Lending LLC	03/31/2015	08/23/2021	1,633,995	0	0	0	0	0	0	1,633,995	1,633,995	0	0	0	148,997
	WATERFALL EDEN FUND LP	New York	NY	WATERFALL EDEN FUND LP	06/08/2016	08/18/2021	2,395,564	0	0	0	0	0	0	2,395,564	2,395,564	0	0	0	0
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							9,672,119	0	0	0	0	0	0	9,672,119	9,672,119	0	0	0	5,550,159
	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	NEW YORK	NY	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	01/05/2012	09/29/2021	833,579	0	0	0	0	0	0	833,579	833,579	0	0	0	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated							833,579	0	0	0	0	0	0	833,579	833,579	0	0	0	0
000000-00-0	TXFL NNN Office Inv. Holdings,LLC	Cincinnati	OH	JDM Partners	07/01/2019	08/03/2021	10,183,073					0		12,500	12,500			0	0
000000-00-0	Patterson at First Investor Holding,LLC	Dayton	OH	Crawford-Hoyle	07/27/2016	08/02/2021	711,182					0		40,609	40,609			0	220,833

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							10,894,255	0	0	0	0	0	0	53,109	53,109	0	0	0	220,833
4899999. Total - Unaffiliated							12,827,430	0	0	0	0	0	0	12,827,430	12,827,430	0	0	0	5,550,159
4999999. Total - Affiliated							10,894,255	0	0	0	0	0	0	53,109	53,109	0	0	0	220,833
5099999 - Totals							23,721,685	0	0	0	0	0	0	12,880,539	12,880,539	0	0	0	5,770,992

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36230U-YL-7	G2 G2 759715 4.700% 10/20/61		09/01/2021	Interest Capitalization		155	155	0	1.A
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		09/01/2021	Interest Capitalization		560	560	0	1.A
0599999. Subtotal - Bonds - U.S. Governments						715	715	0	XXX
000000-00-0	REPUBLIC OF ECUADOR SOVEREIGN 1.000% 07/31/35	D	08/31/2021	JPM FUNDS RECAP		250,556	345,000	307	4.C FE
168863-DS-4	REPUBLIC OF CHILE SOVEREIGN 3.100% 05/07/41	D	07/22/2021	CITIGROUP GLOBAL MKTS		9,942,600	10,000,000	68,889	1.F FE
374422-AH-6	REPUBLIC OF GHANA SOVEREIGN 8.627% 06/16/49	D	08/06/2021	GOLDMAN SACHS		328,090	350,000	4,529	4.C FE
1099999. Subtotal - Bonds - All Other Governments						10,521,246	10,695,000	73,725	XXX
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		09/01/2021	Interest Capitalization		69,208	69,208	0	1.A
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		09/01/2021	Interest Capitalization		72,119	72,119	0	1.A
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		09/01/2021	Interest Capitalization		22,811	22,811	0	1.A
3136AU-Q9-5	FNR 2016-98 BZ 4.000% 01/25/57		09/01/2021	Interest Capitalization		96,068	96,068	0	1.A
3137BB-B8-2	FHR FHR 4337 YZ 3.500% 05/15/54		07/01/2021	Interest Capitalization		11,208	11,208	0	1.A
31418D-4X-7	FNCL 4 N MA4437 2.000% 10/01/51		09/15/2021	BARCLAYS		20,263,281	20,000,000	14,444	1.A
59335K-CW-5	MIAMI-DADE CNTY FL SEAPORT REV TRANSPORTATION 2.462% 10/01/34		09/15/2021	SIEBERT BRANDFORD SHANK & CO		8,611,229	8,610,000	1,178	1.F FE
62630W-JY-4	TXBL MUNI FUNDING TRUST VARIOU TRANSPORTATION 0.260% 12/31/23		09/30/2021	BARCLAYS		5,100,000	5,100,000	0	1.F FE
3199999. Subtotal - Bonds - U.S. Special Revenues						34,245,924	33,981,414	15,622	XXX
00206R-KB-7	AT&T INC 3.850% 06/01/60		08/24/2021	WELLS FARGO		1,697,940	1,586,000	14,417	2.B FE
05605N-AA-5	BX Trust 2020VIV2 2020-VIV2 C 3.660% 03/09/44		08/10/2021	CITIGROUP GLOBAL MKTS		8,037,305	7,500,000	8,118	1.G FE
05609J-AJ-1	BXHPP Trust 2021FILM 2021-FILM B 0.984% 08/15/36		08/17/2021	BARCLAYS		14,000,000	14,000,000	0	1.D FE
096630-AG-3	BOARDWALK PIPELINES LLC 4.800% 05/03/29		09/09/2021	MORGAN STANLEY FIXED INC		1,969,144	1,700,000	29,467	2.C FE
10638M-AA-8	Brean Asset Back2021RM2 ities 2021-RM2 A 1.750% 10/25/61		09/17/2021	BREAN CAPITAL LLC		14,712,305	15,000,000	0	1.A FE
131347-CR-5	CALPINE CORP 3.750% 03/01/31		09/20/2021	Various		10,032,138	10,180,000	21,398	3.A FE
14575E-AA-3	CARS.COM INC 6.375% 11/01/28		07/19/2021	STIFEL NICHOLAS		384,300	360,000	5,100	4.C FE
16411R-AK-5	CHENIERE ENERGY INC 4.625% 10/15/28		07/13/2021	Tax Free Exchange		368,862	358,000	4,047	3.C FE
18064P-AD-1	CALRIV SCI HLD CORP 4.875% 07/01/29		08/19/2021	Tax Free Exchange		331,986	328,000	2,443	5.A FE
18538R-AJ-2	CLEARWATER PAPER CORP 4.750% 08/15/28		09/17/2021	Various		4,660,699	4,520,000	20,398	3.C FE
185508-AH-1	CLECO POWER LLC 0.616% 06/15/23		09/08/2021	CIBC WORLD MARKET		3,300,000	3,300,000	0	2.A FE
186108-CL-8	CLEVELAND ELEC ILLUM 4.550% 11/15/30		07/07/2021	J P MORGAN SEC		682,290	582,000	3,972	2.B FE
22532X-QL-5	CREDIT AGRICOLE CIB NY 0.200% 07/15/22		07/14/2021	CREDIT AGRICOLE SECURITIES		3,000,000	3,000,000	0	1.A FE
24703T-AA-4	DELL INT LLC / EMC CORP 5.450% 06/15/23		07/01/2021	Tax Free Exchange		4,999,353	5,000,000	0	2.B FE
24703T-AD-8	DELL INT LLC / EMC CORP 6.020% 06/15/26		07/01/2021	Tax Free Exchange		1,055,029	1,000,000	0	2.B FE
25461L-AA-0	DIRECTV HOLDINGS/FING 5.875% 08/15/27		07/22/2021	Various		367,923	358,000	0	3.B FE
26209X-AD-3	HONK 2021-1A A2 2.791% 10/20/51		09/23/2021	BARCLAYS		9,500,000	9,500,000	0	2.C FE
276480-AG-5	EASTERN GAS TRAN 3.000% 11/15/29		07/01/2021	Tax Free Exchange		4,602,421	5,000,000	18,750	1.G FE
292480-AM-2	ENABLE MIDSTREAM PARTNERS LP 4.150% 09/15/29		07/21/2021	Various		1,633,190	1,477,000	20,086	2.C FE
37045X-CP-9	GENERAL MOTORS FINL CO 4.200% 11/06/21		08/05/2021	TD SECURITIES		4,239,480	4,200,000	45,570	2.C FE
378272-BG-2	GLENCORE FUNDING LLC 2.625% 09/23/31		09/15/2021	CITIGROUP GLOBAL MKTS		9,977,300	10,000,000	0	2.A FE
38173M-AC-6	GOLUB CAPITAL BDC INC 2.050% 02/15/27		07/27/2021	SMBC NIKKO		454,669	460,000	0	2.C FE
40456H-AA-5	20211 2021-1 A 1.411% 08/25/36		08/18/2021	GUGGENHEIM CAPITAL MARKETS		5,499,909	5,500,000	0	1.F FE
44891A-CA-3	HYUNDAI CAPITAL AMERICA 2.100% 09/15/28		09/14/2021	SOCIETE GENERALE		9,989,000	10,000,000	0	2.A FE
451102-BZ-9	ICAHN ENTERPRISES/FIN 5.250% 05/15/27		08/30/2021	BANK of AMERICA SEC		369,200	355,000	5,488	3.C FE
46646R-AL-7	JPMDB 2016-C4 XA 0.883% 12/15/49		09/29/2021	BROWNSTONE INV GROUP,LLC		4,134,039	0	85,553	1.A FE
46654A-AF-6	JP Morgan Mortga202110 2021-10 A4 2.500% 12/25/51		07/23/2021	J P MORGAN SEC		15,365,625	15,000,000	30,208	1.A FE
59565J-AA-9	MIDAS OPCO HOLDINGS LLC 5.625% 08/15/29		08/26/2021	J P MORGAN SEC HI-YIELD		362,540	361,000	161	4.C FE
61747Y-EF-8	MORGAN STANLEY 2.484% 09/16/36		09/13/2021	MORGAN STANLEY FIXED INC		15,000,000	15,000,000	0	2.A FE
626717-AN-2	MURPHY OIL CORP 6.375% 07/15/28		08/04/2021	Various		108,714	103,000	349	3.B FE
637432-MQ-5	NATIONAL RURAL UTILITY 3.050% 02/15/22		09/14/2021	GOLDMAN SACHS		1,004,710	1,000,000	2,626	1.E FE
668138-AA-8	NORTHWESTERN MUTUAL LIFE 3.850% 09/30/47		08/20/2021	J P MORGAN SEC		316,642	271,000	4,173	1.C FE
67059T-AH-8	NUSTAR LOGISTICS 6.375% 10/01/30		09/14/2021	GOLDMAN SACHS		1,112,500	1,000,000	29,219	3.C FE
69356G-AG-4	PKHL 2021-MF B 1.264% 07/15/38		07/09/2021	BMO CAPITAL MARKETS CORP		22,000,000	22,000,000	0	1.D FE
69357X-AC-5	PFP III 20218 2021-8 AS 1.335% 08/09/37		09/16/2021	CITIGROUP GLOBAL MKTS		10,000,000	10,000,000	0	1.A FE
72147K-AG-3	PILGRIM'S PRIDE CORP 3.500% 03/01/32		08/20/2021	Various		282,853	280,000	0	3.A FE
742718-FM-6	PROCTER & GAMBLE CO 1.200% 10/29/30		07/14/2021	Various		2,804,723	2,924,000	7,505	1.D FE
745867-AT-8	PULTE HOMES INC 6.000% 02/15/35		08/03/2021	DEUTSCHE BANK		20,126,550	15,000,000	425,000	2.C FE
749571-AG-0	RHP HOTEL PPTY/RHP FINAN 4.500% 02/15/29		09/08/2021	Various		359,918	355,000	739	4.A FE
761713-BG-0	REYNOLDS AMERICAN INC 4.450% 06/12/25		08/17/2021	WELLS FARGO		1,036,728	935,000	7,744	2.B FE

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
76174L-AA-1	REYNOLDS GRP ISS/REYNOLD 4.000% 10/15/27		07/19/2021	GOLDMAN SACHS		33,787	34,000	363	4.A FE
81748Y-AD-4	Sequoia Mortgage20216 2021-6 A4 2.500% 10/25/51		09/21/2021	WELLS FARGO		10,212,500	10,000,000	19,444	1.A FE
86787X-AA-3	SUNTRUST CAPITAL I 0.790% 05/15/27		09/01/2021	SEAPORT GROUP LLC		234,000	240,000	95	2.B FE
90041L-AF-2	TURNING POINT BRANDS INC 5.625% 02/15/26		09/01/2021	BARCLAYS		372,306	355,000	998	3.C FE
911365-BP-8	NA UNITED RENTALS 3.750% 01/15/32		07/30/2021	Various		477,958	474,000	0	3.B FE
92840V-AH-5	VISTRA OPERATIONS CO LLC 4.375% 05/01/29		09/20/2021	Various		15,300,625	15,000,000	237,405	3.B FE
928563-AJ-4	VMWARE INC-CLASS A 1.400% 08/15/26		07/20/2021	Various		1,983,663	1,986,000	0	2.C FE
064159-8N-9	BANK OF NOVA SCOTIA 3.625% 10/27/81	A	09/29/2021	SCOTIA		2,871,000	2,871,000	0	2.A FE
740212-AM-7	PRECISION DRILLING CORP 6.875% 01/15/29	A	09/16/2021	MARKET AXESS		369,424	355,000	6,441	4.B FE
89356B-AB-4	TRANSCANADA TRUST STRUCTURED NOTE 5.875% 08/15/76	A	09/09/2021	SUMRIDGE PARTNERS		3,382,500	3,000,000	13,708	2.C FE
03768M-AJ-6	Apidos CLO 202033A 2020-33A AR 1.279% 10/24/34	D	09/14/2021	GOLDMAN SACHS		30,000,000	30,000,000	0	1.A FE
05581K-AC-5	BNP PARIBAS 4.625% 03/13/27	D	09/08/2021	DEUTSCHE BANK		2,114,544	1,864,000	42,138	2.A FE
111021-AL-5	BRITISH TELECOM PLC 5.125% 12/04/28	D	09/27/2021	UBS WARBURG		851,563	725,000	11,869	2.B FE
11102A-AE-1	BRITISH TELECOMMUNICATIO 3.250% 11/08/29	D	09/22/2021	Various		2,245,987	2,128,000	24,838	2.B FE
15033X-AL-0	CEDF 2019-10A BR 1.738% 10/20/32	D	09/29/2021	CITIGROUP GLOBAL MKTS		4,000,000	4,000,000	0	1.C Z
17186H-AC-6	CIMPRESS NV 7.000% 06/15/26	D	08/05/2021	GOLDMAN SACHS		374,081	355,000	3,728	4.C FE
372319-AB-9	GENNEIA SA 8.750% 09/02/27	D	09/02/2021	Taxable Exchange		197,981	203,000	0	5.C FE
48275R-AA-5	Kref 2018-Ft1 LT2021FL2 2021-FL2 A 1.154% 02/15/39	D	07/23/2021	WELLS FARGO		25,000,000	25,000,000	0	1.A FE
55284A-AA-6	MF1 Multifamily 2021FL7 Mortga 2021-FL7 A 1.164% 10/18/36	D	09/10/2021	J P MORGAN SEC		16,500,000	16,500,000	0	1.A FE
566076-AQ-8	MP18 2020-2A BR 1.884% 10/15/34	D	09/17/2021	BARCLAYS		5,000,000	5,000,000	0	1.C FE
62878U-2E-1	NBN CO LTD 2.500% 01/08/32	D	09/28/2021	CITIGROUP GLOBAL MKTS		4,984,850	5,000,000	0	1.C FE
67091T-AE-5	OFFICE CHERIFIEN DES PHO 5.125% 06/23/51	D	09/16/2021	JPM FUNDS RECAP		435,625	425,000	5,264	3.A FE
69702E-AG-0	Palmer Square CL20214A 2021-4A D 3.084% 10/15/34	D	08/19/2021	MORGAN STANLEY FIXED INC		500,000	500,000	0	2.C FE
81254U-AK-2	SEASPAN CORP 5.500% 08/01/29	D	07/09/2021	Various		386,630	384,000	0	3.C FE
86964W-AL-6	SUZANO AUSTRIA GMBH 2.500% 09/15/28	D	09/08/2021	BANK of AMERICA SEC		5,923,860	6,000,000	0	2.C FE
90320B-AA-7	UPC BROADBAND FINCO BV 4.875% 07/15/31	D	09/14/2021	Various		10,386,250	10,000,000	82,604	3.C FE
94876Q-AA-4	WEIR GROUP PLC (THE) 2.200% 05/13/26	D	09/27/2021	Various		1,217,432	1,206,000	5,687	3.A FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						355,236,551	343,098,000	1,247,113	XXX
69352P-AC-7	PPL CAPITAL FUNDING 2.797% Perpet.		08/31/2021	STIFEL NICHOLAS		267,094	275,000	1,375	2.C FE
949746-TF-8	WELLS FARGO & CO 1.126% 04/15/27		07/01/2021	Tax Free Exchange		1,550,000	1,550,000	3,249	2.B FE
4899999. Subtotal - Bonds - Hybrid Securities						1,817,094	1,825,000	4,624	XXX
8399997. Total - Bonds - Part 3						401,821,530	389,600,129	1,341,084	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						401,821,530	389,600,129	1,341,084	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
00206R-10-2	AT&T INC		09/30/2021	INSTINET	14,962.000	406,601		0	
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		09/28/2021	S. G. COWEN SECURITIES CORP.	21,521.000	1,673,241		0	
110122-10-8	BRISTOL-MYERS SQUIBB		09/30/2021	Various	35,677.000	2,149,040		0	
166764-10-0	CHEVRON CORPORATION		09/23/2021	VIRTU FINANCIAL	7,179.000	718,561		0	
23345M-10-7	DT MIDSTREAM INC COMMON		07/06/2021	Spin Off	5,411.500	202,691		0	
256677-10-5	DOLLAR GENERAL CORP		09/02/2021	S. G. COWEN SECURITIES CORP.	12,514.000	2,806,171		0	
25746U-10-9	DOMINION RESOURCES		09/02/2021	S. G. COWEN SECURITIES CORP.	16,540.000	1,302,176		0	
26614N-10-2	DUPONT DE NEMOURS INC		09/10/2021	S. G. COWEN SECURITIES CORP.	18,369.000	1,360,231		0	
30231G-10-2	EXXON MOBIL CORP		09/23/2021	VIRTU FINANCIAL	8,548.000	488,210		0	
303075-10-5	FACTSET RESEARCH SYSTEMS INC		08/26/2021	S. G. COWEN SECURITIES CORP.	219.000	82,133		0	
35137L-10-5	FOX CORP		09/30/2021	INSTINET	9,239.000	372,972		0	
368736-10-4	GENERAC HOLDINGS INC		08/26/2021	S. G. COWEN SECURITIES CORP.	836.000	357,052		0	
437076-10-2	HOME DEPOT		08/25/2021	INSTINET	2,300.000	748,570		0	
446150-10-4	HUNTINGTON BANCSHARES INC		08/10/2021	S. G. COWEN SECURITIES CORP.	83,515.000	1,241,133		0	
460690-10-0	INTERPUBLIC GROUP		09/30/2021	INSTINET	9,908.000	365,943		0	
50212V-10-0	LPL FINANCIAL HOLDINGS INC		08/26/2021	S. G. COWEN SECURITIES CORP.	2,163.000	321,314		0	
539830-10-9	LOCKHEED MARTIN		08/10/2021	Various	1,906.000	708,211		0	

E04.1

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
67066G-10-4	NVIDIA CORP		07/20/2021	Stock Split	5,886.000	0		0	
681919-10-6	OMNICOM GROUP		09/30/2021	Various	13,247.000	971,904		0	
693506-10-7	PPG INDUSTRIES INC		08/26/2021	S. G. COWEN SECURITIES CORP.	1,759.000	285,671		0	
718546-10-4	PHILLIPS 66		09/10/2021	S. G. COWEN SECURITIES CORP.	11,482.000	766,072		0	
75513E-10-1	RAYTHEON CO RAYTEHON		08/10/2021	S. G. COWEN SECURITIES CORP.	3,799.000	333,091		0	
84265V-10-5	SOUTHERN COPPER CORP COMMON		08/26/2021	S. G. COWEN SECURITIES CORP.	4,674.000	286,564		0	
844741-10-8	SOUTHWEST AIR		09/29/2021	S. G. COWEN SECURITIES CORP.	35,080.000	1,859,754		0	
87612E-10-6	TARGET CORP		08/25/2021	INSTINET	2,776.000	699,871		0	
891092-10-8	TORO CO		08/26/2021	S. G. COWEN SECURITIES CORP.	3,221.000	357,420		0	
89400J-10-7	TRANSUNION		08/26/2021	S. G. COWEN SECURITIES CORP.	3,024.000	357,401		0	
91913Y-10-0	VALERO ENERGY CORP		09/10/2021	S. G. COWEN SECURITIES CORP.	13,239.000	842,159		0	
92343V-10-4	VERIZON COMMUNICATIONS		08/10/2021	S. G. COWEN SECURITIES CORP.	14,615.000	810,598		0	
988498-10-1	YUM! BRANDS INC		09/30/2021	INSTINET	4,429.000	545,548		0	
98850P-10-9	YUM CHINA HOLDINGS INC -W/I		08/25/2021	INSTINET	10,885.000	664,400		0	
G6610J-20-9	NOBLE HOLDINGS CORP COMMON	C	08/19/2021	INTEGRITY GRO SEPT ACCT - 214	761.000	17,518		0	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						24,102,221	XXX	0	XXX
31337#-10-5	FHLB CINCINNATI		07/29/2021	FHLB	100.000	10,000		0	
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						10,000	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						24,112,221	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						24,112,221	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						24,112,221	XXX	0	XXX
9999999 - Totals						425,933,751	XXX	1,341,084	XXX

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 11	12	13	14	15	16	17	18	19	20	21	22
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
36176F-2C-1	G2 G2 765171 4.700% 12/20/61		09/01/2021	Paydown		142	142	154	155	0	(13)	0	(13)	0	142	0	0	0	4	12/20/2061	1.A
36194S-PD-4	GN GN AU4920 3.020% 09/15/41		09/01/2021	Paydown		75,669	75,669	77,031	76,950	0	(1,281)	0	(1,281)	0	75,669	0	0	0	1,524	09/15/2041	1.A
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.689% 02/16/44		09/01/2021	Paydown		3,093	3,093	2,985	3,286	0	(193)	0	(193)	0	3,093	0	0	0	117	02/16/2044	1.A
38373Y-UK-8	GNMA - CMO 2003-5 Z 9.432% 11/16/42		08/01/2021	Paydown		70,653	70,653	67,848	70,670	0	(17)	0	(17)	0	70,653	0	0	0	3,148	11/16/2042	1.A
38376G-P3-8	GNR 2011-53 B 3.893% 05/16/51		09/01/2021	Paydown		31,148	31,148	34,736	31,982	0	(834)	0	(834)	0	31,148	0	0	0	725	05/16/2051	1.A
38378K-DQ-9	GNR 2013-46 IO 0.925% 08/16/42		09/01/2021	Paydown		0	0	10,324	2,206	0	(2,206)	0	(2,206)	0	0	0	0	0	2,401	08/16/2042	1.A
38379U-CK-0	GNR 2016-2 IO 0.673% 04/16/57		09/01/2021	Paydown		0	0	350,704	217,500	0	(217,500)	0	(217,500)	0	0	0	0	0	114,267	04/16/2057	1.A
38379U-Q2-5	GNR 2016-140 IO 0.772% 05/16/58		09/01/2021	Paydown		0	0	178,353	161,615	0	(161,615)	0	(161,615)	0	0	0	0	0	46,735	05/16/2058	1.A
38379U-TJ-5	GNR 2016-72 IO 0.844% 12/16/55		09/01/2021	Paydown		0	0	250,980	107,176	0	(107,176)	0	(107,176)	0	0	0	0	0	56,543	12/16/2055	1.A
38379U-VS-2	GNR 2016-85 IO 0.999% 03/16/57		09/01/2021	Paydown		0	0	122,115	93,654	0	(93,654)	0	(93,654)	0	0	0	0	0	41,579	03/16/2057	1.A
38379U-XP-6	GNR 2016-98 IO 0.839% 05/16/58		09/01/2021	Paydown		0	0	691,896	338,016	0	(338,016)	0	(338,016)	0	0	0	0	0	146,023	05/16/2058	1.A
690353-3B-1	DFC AGENCY DEBENTURES 0.040% 02/15/28		08/15/2021	Redemption 100.0000		208,090	208,090	208,090	208,090	0	0	0	0	0	208,090	0	0	0	163	02/15/2028	1.A
690353-3C-9	DFC AGENCY DEBENTURES 0.040% 05/15/24		08/15/2021	Redemption 100.0000		113,636	113,636	113,636	113,636	0	0	0	0	0	113,636	0	0	0	88	05/15/2024	1.A
690353-4F-1	DFC AGENCY DEBENTURES 0.030% 09/20/27		09/20/2021	Redemption 100.0000		21,429	21,429	21,429	21,429	0	0	0	0	0	21,429	0	0	0	16	09/20/2027	1.A
690353-4W-4	DFC AGENCY DEBENTURES 0.040% 06/20/27		09/20/2021	Redemption 100.0000		66,667	66,667	66,667	66,667	0	0	0	0	0	66,667	0	0	0	49	06/20/2027	1.A
690353-5A-1	DFC AGENCY DEBENTURES 0.040% 05/15/24		08/15/2021	Redemption 100.0000		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	117	05/15/2024	1.A
690353-U8-8	DFC 0.030% 02/15/28		08/16/2021	Redemption 100.0000		197,440	197,440	197,440	197,440	0	0	0	0	0	197,440	0	0	0	154	02/15/2028	1.A
690353-X9-3	DFC AGENCY DEBENTURES 0.040% 02/15/28		08/15/2021	Redemption 100.0000		207,312	207,312	207,312	207,312	0	0	0	0	0	207,312	0	0	0	161	02/15/2028	1.A
690353-XQ-5	DFC VRDN 0.040% 07/15/25		07/15/2021	Redemption 100.0000		236,111	236,111	236,111	236,111	0	0	0	0	0	236,111	0	0	0	197	07/15/2025	1.A
912810-SU-3	U S TREASURY 1.875% 02/15/51		08/24/2021	MORGAN STANLEY FIXED INC		1,257,495	1,269,000	1,149,246	0	0	744	0	744	0	1,149,989	0	107,505	107,505	12,543	02/15/2051	1.A
912828-YP-9	U S TREASURY 1.500% 10/31/21		09/02/2021	J P MORGAN SEC		3,006,670	3,000,000	3,026,026	0	0	(19,026)	0	(19,026)	0	3,007,000	0	(330)	(330)	37,908	10/31/2021	1.A
91282C-CB-5	US TREASURY 1.625% 05/15/31		07/14/2021	GOLDMAN SACHS		1,362,552	1,328,000	1,342,006	0	0	(73)	0	(73)	0	1,341,933	0	20,619	20,619	3,360	05/15/2031	1.A FE
0599999. Subtotal - Bonds - U.S. Governments						7,008,107	6,978,390	8,505,089	2,303,895	0	(940,860)	0	(940,860)	0	6,880,312	0	127,794	127,794	467,822	XXX	XXX
10620N-BT-4	BRAZOS 1.586% 06/25/29		08/27/2021	Call 100.0000		5,000,000	5,000,000	4,203,125	4,561,138	0	31,383	0	31,383	0	4,592,521	0	407,479	407,479	52,199	06/25/2029	1.A FE
13034P-UH-8	CALIFORNIA ST HSG FIN AGY REVE MULTIFAMILY HSG 3.650% 08/01/25		09/03/2021	Redemption 100.0000		1,515,000	1,515,000	1,515,000	1,515,000	0	0	0	0	0	1,515,000	0	0	0	63,131	08/01/2025	1.D FE
25477P-NF-8	DCHFA 2014-A A 3.875% 06/15/45		09/03/2021	Redemption 100.0000		13,675	13,675	13,675	13,675	0	0	0	0	0	13,675	0	0	0	309	06/15/2045	1.B FE
30316K-AE-1	FRESB 2020-SB78 X1 1.287% 06/25/40		09/01/2021	Paydown		0	0	17,283	0	0	(17,283)	0	(17,283)	0	0	0	0	0	1,301	06/25/2040	1.A
3128HX-W7-6	FREDDIEMAC STRIP 270 FHS 270 300 3.000% 08/15/42		09/01/2021	Paydown		134,159	134,159	139,421	137,713	0	(3,554)	0	(3,554)	0	134,159	0	0	0	2,851	08/15/2042	1.A
3128PP-MF-7	FGLMC J10358 4.500% 07/01/24		09/01/2021	Paydown		8,162	8,162	8,320	8,221	0	(60)	0	(60)	0	8,162	0	0	0	253	07/01/2024	1.A
3128PP-MJ-9	FGLMC J10361 4.500% 07/01/24		09/01/2021	Paydown		5,103	5,103	5,217	5,146	0	(44)	0	(44)	0	5,103	0	0	0	150	07/01/2024	1.A
3128PR-V8-9	FG FG J12439 4.500% 06/01/25		09/01/2021	Paydown		2,284	2,284	2,428	2,356	0	(73)	0	(73)	0	2,284	0	0	0	69	06/01/2025	1.A
3128PR-YD-5	FG FG J12508 4.500% 07/01/25		09/01/2021	Paydown		3,010	3,010	3,200	3,106	0	(97)	0	(97)	0	3,010	0	0	0	91	07/01/2025	1.A
3128PT-UT-0	FG J14194 3.000% 01/01/26		09/01/2021	Paydown		17,484	17,484	16,916	17,161	0	323	0	323	0	17,484	0	0	0	347	01/01/2026	1.A
31335A-UL-0	FG FG G60587 4.000% 02/01/46		09/01/2021	Paydown		617,353	617,353	650,005	648,896	0	(31,543)	0	(31,543)	0	617,353	0	0	0	16,375	02/01/2046	1.A
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		09/01/2021	Paydown		50,418	50,418	49,788	50,128	0	290	0	290	0	50,418	0	0	0	858	02/25/2032	1.A
31371M-JC-2	FNMA FN 255959 6.000% 10/01/35		09/01/2021	Paydown		270	270	274	274	0	(4)	0	(4)	0	270	0	0	0	11	10/01/2035	1.A
3137AB-YF-2	FHR FHR 3870 WB 4.000% 06/15/31		09/01/2021	Paydown		210,917	210,917	235,305	218,310	0	(7,393)	0	(7,393)	0	210,917	0	0	0	5,645	06/15/2031	1.A
3137AP-PA-2	FHMS K018 X1 1.367% 01/25/22		09/01/2021	Paydown		0	0	356,478	26,870	0	(26,870)	0	(26,870)	0	0	0	0	0	32,718	01/25/2022	1.A
3137AV-XP-7	FHR FHMS K022 X1 1.296% 07/25/22		09/01/2021	Paydown		0	0	19,928	2,769	0	(2,769)	0	(2,769)	0	0	0	0	0	1,662	07/25/2022	1.A FE
3137B0-CQ-5	FHR FHR 4184 GZ 3.000% 03/15/43		09/01/2021	Paydown		317,150	317,150	297,151	314,584	0	2,566	0	2,566	0	317,150	0	0	0	5,595	03/15/2043	1.A
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		09/01/2021	Paydown		91,281	91,281	85,027	88,229	0	3,052	0	3,052	0	91,281	0	0	0	904	07/15/2042	1.A
3137BB-B8-2	FHR FHR 4337 YZ 3.500% 05/15/54		09/01/2021	Paydown		379,549	379,549	360,034	361,895	0	16,550	0	16,550	0	379,549	0	0	0	3,183	05/15/2054	1.A

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3137BC-6T-0	FHR FHR 4361 WV 3.500% 05/15/44		09/01/2021	Paydown		107,872	107,872	107,042	107,500	0	372	0	372	0	107,872	0	0	0	2,446	05/15/2044	1.A
3137BM-7D-2	FHMS FHMS K051 X1 0.658% 09/25/25		09/01/2021	Paydown		0	0	237,465	115,188	0	(115,188)	0	(115,188)	0	0	0	0	0	21,797	09/25/2025	1.A
3137BS-P9-8	FHMS K058 X1 1.050% 08/25/26		09/01/2021	Paydown		0	0	1,634	0	0	(1,634)	0	(1,634)	0	0	0	0	0	128	08/25/2026	1.A FE
3137BV-ZA-7	FHMS FHMS K063 X1 0.418% 01/25/27		09/01/2021	Paydown		0	0	10,313	6,176	0	(6,176)	0	(6,176)	0	0	0	0	0	938	01/25/2027	1.A FE
3137FM-U8-3	FHMS K735 X1 1.095% 05/25/26		09/01/2021	Paydown		0	0	8,205	0	0	(8,205)	0	(8,205)	0	0	0	0	0	909	05/25/2026	1.A
31384Q-PN-7	FNMA FN 530629 2.317% 04/01/30		09/01/2021	Paydown		1,526	1,526	1,513	1,437	0	90	0	90	0	1,526	0	0	0	31	04/01/2030	1.A
3138E0-YE-3	FN FN AJ7908 3.000% 01/01/27		09/01/2021	Paydown		84,692	84,692	82,243	83,092	0	1,600	0	1,600	0	84,692	0	0	0	1,755	01/01/2027	1.A
3138EJ-YV-4	FN FN AL2523 3.500% 09/01/32		09/01/2021	Paydown		116,361	116,361	119,506	118,933	0	(2,573)	0	(2,573)	0	116,361	0	0	0	2,749	09/01/2032	1.A
3138EM-LE-9	FNMA FN AL4824 4.000% 09/01/43		09/01/2021	Paydown		60,433	60,433	63,454	63,269	0	(2,836)	0	(2,836)	0	60,433	0	0	0	1,560	09/01/2043	1.A
3138EP-YZ-1	FN FN AL7027 3.625% 06/01/45		09/01/2021	Paydown		30,109	30,109	29,569	29,589	0	520	0	520	0	30,109	0	0	0	2,003	06/01/2045	1.A
3138L4-GJ-6	FNMA FN AM3800 2.760% 08/01/23		09/01/2021	Paydown		17,780	17,780	17,073	17,553	0	226	0	226	0	17,780	0	0	0	331	08/01/2023	1.A
3138MR-Y8-8	FN FN AQ9734 3.500% 01/01/33		09/01/2021	Paydown		19,476	19,476	20,827	20,581	0	(1,105)	0	(1,105)	0	19,476	0	0	0	454	01/01/2033	1.A
3138XT-UL-7	FNMA AW4186 FN AW4186 3.500% 05/01/44		09/01/2021	Paydown		495,186	495,186	495,244	495,181	0	4	0	4	0	495,186	0	0	0	10,873	05/01/2044	1.A
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		09/01/2021	Paydown		35,437	35,437	33,943	34,712	0	725	0	725	0	35,437	0	0	0	1,299	03/25/2033	1.A
31393B-FN-0	FNR 2003-33 AH 4.000% 05/25/33		09/01/2021	Paydown		37,989	37,989	40,683	39,036	0	(1,047)	0	(1,047)	0	37,989	0	0	0	1,033	05/25/2033	1.A
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		09/01/2021	Paydown		34,624	34,624	33,450	34,022	0	602	0	602	0	34,624	0	0	0	1,156	06/25/2043	1.A
31393U-A6-0	FNW 2003-W19 1A7 5.620% 11/25/33		09/01/2021	Paydown		53,758	53,758	57,828	55,695	0	(1,937)	0	(1,937)	0	53,758	0	0	0	1,965	11/25/2033	1.A
31393U-AK-9	FNW 2003-W17 1A7 5.750% 08/25/33		09/01/2021	Paydown		76,494	76,494	83,140	79,742	0	(3,247)	0	(3,247)	0	76,494	0	0	0	2,909	08/25/2033	1.A
31394R-VW-6	FHLMC FHR 2758 ZG 5.500% 03/15/34		09/01/2021	Paydown		300,866	300,866	292,036	296,898	0	3,968	0	3,968	0	300,866	0	0	0	11,650	03/15/2034	1.A
31397N-LM-5	FNR 2009-11 NB 5.000% 03/25/29		09/01/2021	Paydown		41,186	41,186	45,588	42,376	0	(1,190)	0	(1,190)	0	41,186	0	0	0	1,373	03/25/2029	1.A
31398F-DP-3	FNR 2009-85 BC 4.500% 10/25/24		09/01/2021	Paydown		263,815	263,815	266,865	263,426	0	389	0	389	0	263,815	0	0	0	7,887	10/25/2024	1.A
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		09/01/2021	Paydown		5,964	5,964	5,705	5,898	0	66	0	66	0	5,964	0	0	0	157	11/25/2024	1.A
31398J-MR-1	FHR FHR 3573 JB 4.500% 09/15/24		09/01/2021	Paydown		163,442	163,442	167,018	163,729	0	(286)	0	(286)	0	163,442	0	0	0	4,902	09/15/2024	1.A
31398J-RE-5	FHR FHR 3579 MB 4.500% 09/15/24		09/01/2021	Paydown		15,591	15,591	15,659	15,581	0	10	0	10	0	15,591	0	0	0	465	09/15/2024	1.A
31398K-JP-6	FHR FHR 3584 MY 4.000% 10/15/24		09/01/2021	Paydown		84,545	84,545	80,370	83,838	0	707	0	707	0	84,545	0	0	0	2,212	10/15/2024	1.A
31398L-W9-5	FHR FHR 3627 QH 4.000% 01/15/25		09/01/2021	Paydown		33,282	33,282	35,018	33,623	0	(342)	0	(342)	0	33,282	0	0	0	893	01/15/2025	1.A
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		09/01/2021	Paydown		11,918	11,918	11,404	11,796	0	121	0	121	0	11,918	0	0	0	317	02/25/2025	1.A
31398N-HK-3	FNR 2010-100 DB 4.500% 09/25/25		09/01/2021	Paydown		33,272	33,272	36,163	33,542	0	(270)	0	(270)	0	33,272	0	0	0	998	09/25/2025	1.A
31398V-4P-8	FHR FHR 3643 DB 4.500% 03/15/25		09/01/2021	Paydown		27,198	27,198	26,739	27,080	0	119	0	119	0	27,198	0	0	0	821	03/15/2025	1.A
31398W-MG-6	FHR FHR 3637 AY 4.000% 02/15/25		09/01/2021	Paydown		14,065	14,065	13,344	13,898	0	167	0	167	0	14,065	0	0	0	378	02/15/2025	1.A
31398W-Y7-3	FHR FHR 3652 DC 4.500% 04/15/25		09/01/2021	Paydown		27,131	27,131	27,301	27,111	0	21	0	21	0	27,131	0	0	0	815	04/15/2025	1.A
31402H-3X-7	FNMA FN 729914 5.500% 08/01/33		09/01/2021	Paydown		437	437	433	434	0	4	0	4	0	437	0	0	0	16	08/01/2033	1.A
3140HK-2H-0	FN FN BK6175 4.000% 10/01/48		09/01/2021	Paydown		23,864	23,864	24,282	24,329	0	(465)	0	(465)	0	23,864	0	0	0	707	10/01/2048	1.A
3140JG-AM-7	FN FN BN0011 4.000% 08/01/48		09/01/2021	Paydown		38,652	38,652	39,347	39,327	0	(675)	0	(675)	0	38,652	0	0	0	1,014	08/01/2048	1.A
3140JG-WT-8	FN FN BN0657 4.000% 09/01/48		09/01/2021	Paydown		594,255	594,255	595,555	595,483	0	(1,228)	0	(1,228)	0	594,255	0	0	0	15,867	09/01/2048	1.A
31412S-D3-6	FN FN 933122 5.500% 01/01/38		09/01/2021	Paydown		83,677	83,677	84,725	84,626	0	(949)	0	(949)	0	83,677	0	0	0	2,928	01/01/2038	1.A
31414M-4W-3	FNMA FN 970737 5.000% 11/01/23		09/01/2021	Paydown		17,246	17,246	18,001	17,512	0	(265)	0	(265)	0	17,246	0	0	0	566	11/01/2023	1.A
31416X-LG-3	FNCN FN AB2126 3.000% 01/01/26		09/01/2021	Paydown		103,130	103,130	101,116	101,917	0	1,214	0	1,214	0	103,130	0	0	0	2,061	01/01/2026	1.A
31417C-UJ-2	FN FN AB5984 3.000% 08/01/32		09/01/2021	Paydown		60,476	60,476	60,362	60,361	0	115	0	115	0	60,476	0	0	0	1,169	08/01/2032	1.A
31417H-C5-1	FN FN AB9991 3.000% 07/01/33		09/01/2021	Paydown		60,172	60,172	60,116	60,106	0	67	0	67	0	60,172	0	0	0	1,179	07/01/2033	1.A
31417V-RS-4	FNMA FN AC8596 4.000% 01/01/25		09/01/2021	Paydown		27,826	27,826	28,061	27,900	0	(74)	0	(74)	0	27,826	0	0	0	737	01/01/2025	1.A
31417Y-E3-7	FNMA FN MA0153 4.500% 08/01/24		09/01/2021	Paydown		13,634	13,634	14,026	13,790	0	(156)	0	(156)	0	13,634	0	0	0	410	08/01/2024	1.A
31417Y-V4-6	FNMA FN MA0634 4.500% 01/01/31		09/01/2021	Paydown		87,371	87,371	90,893	89,915	0	(2,544)	0	(2,544)	0	87,371	0	0	0	2,614	01/01/2031	1.A
31418A-WD-6	FN FN MA1543 3.500% 08/01/33		09/01/2021	Paydown		23,533	23,533	24,195	24,082	0	(549)	0	(549)	0	23,533	0	0	0	552	08/01/2033	1.A
31418M-JL-7	FNMA FN AD0266 5.500% 09/01/22		09/01/2021	Paydown		29	29	31	30	0	0	0	0	0	29	0	0	0	1	09/01/2022	1.A
31418X-ZQ-4	FNMA FN AD9750 3.500% 12/01/25		09/01/2021	Paydown		32,808	32,808	33,336	33,050	0	(242)	0	(242)	0	32,808	0	0	0	744	12/01/2025	1.A
31419K-U4-5	FNMA FN AE8702 3.500% 11/01/25		09/01/2021	Paydown		44,515	44,515	45,280	44,862	0	(347)	0	(347)	0	44,515	0	0	0	1,037	11/01/2025	1.A
60416Q-GK-4	MN HSG FIN AGY 2.730% 08/01/46		09/01/2021	Redemption 100.0000		174,256	174,256	174,256	174,256	0	0	0	0	0	174,256	0	0	0	3,171	08/01/2046	1.A FE
62630W-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING HOME 0.260% 09/01/30		09/30/2021	Call 100.0000		600,000	600,000	600,000	0	0	0	0	0	0	600,000	0	0	0	870	09/01/2030	1.F FE
62630W-HA-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL 0.260% 04/01/52		09/14/2021	Call 100.0000		1,600,000	1,600,000	1,600,000	0	0	0	0	0	0	1,600,000	0	0	0	1,119	04/01/2052	1.F FE

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
65819W-AF-0	NORTH CAROLINA PWR POWER 3.308% 07/01/21		07/01/2021	Various		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	330,800	07/01/2021	1.G FE
677377-2P-7	OHIO HSG FIN 2.650% 11/01/41		09/03/2021	Redemption 100.0000		155,000	155,000	155,000	155,000	0	0	0	0	0	155,000	0	0	0	2,731	11/01/2041	1.A FE
677555-XJ-8	OH ECON DEV REV 5.890% 12/01/21		09/02/2021	Redemption 100.0000		160,000	160,000	160,000	160,000	0	0	0	0	0	160,000	0	0	0	7,068	12/01/2021	1.B FE
67756Q-NP-8	OHIO ST HSG FIN AGY 2.700% 03/01/36		09/01/2021	Redemption 100.0000		402,595	402,595	402,595	402,595	0	0	0	0	0	402,595	0	0	0	7,122	03/01/2036	1.A FE
67756Q-NS-2	OHIO ST HSG FIN AGY 2.900% 09/01/37		09/02/2021	Redemption 100.0000		157,486	157,486	157,486	157,486	0	0	0	0	0	157,486	0	0	0	3,093	09/01/2037	1.A FE
751093-FE-0	RALEIGH NC CTFS PRTN VRDN 0.080% 08/01/33		08/03/2021	Redemption 100.0000		95,000	95,000	95,000	95,000	0	0	0	0	0	95,000	0	0	0	55	08/01/2033	1.E FE
880461-GW-2	TENNESSEE HSG DEV AGY RSDL FIN SINGLE FAMILY HSG 3.875% 07/01/35		09/01/2021	Redemption 100.0000		105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	4,166	07/01/2035	1.B FE
88275F-PA-1	TEXAS ST DEPT HSG REV SINGLE FAMILY HSG 3.100% 09/01/47		09/02/2021	Redemption 100.0000		151,171	151,171	150,978	150,991	0	180	0	180	0	151,171	0	0	0	3,009	09/01/2047	1.B FE
92812U-M2-1	VASHSG 2013-C A 4.250% 10/25/43		09/03/2021	Redemption 100.0000		118,376	118,376	118,376	118,376	0	0	0	0	0	118,376	0	0	0	3,240	10/25/2043	1.A FE
92812U-Q4-3	VASHSG 2014-A A 3.500% 10/25/37		09/03/2021	Redemption 100.0000		55,258	55,258	55,258	55,258	0	0	0	0	0	55,258	0	0	0	7,714	10/25/2037	1.A FE
92812U-Q5-0	VASHSG 2015-A A 3.250% 06/25/42		09/03/2021	Various		485,780	485,780	486,032	485,972	0	(192)	0	(192)	0	485,780	0	0	0	5,486	06/25/2042	1.A FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 08/25/42		09/03/2021	Redemption 100.0000		22,784	22,784	22,784	22,784	0	0	0	0	0	22,784	0	0	0	489	08/25/2042	1.B FE
3199999. Subtotal - Bonds - U.S. Special Revenues						26,054,158	26,054,158	25,947,441	23,596,415	0	(177,961)	0	(177,961)	0	25,646,679	0	407,479	407,479	686,591	XXX	XXX
36873@-AA-4	CVS Gene Warren 5.830% 01/15/26		09/15/2021	Redemption 100.0000		44,626	44,626	44,626	44,626	0	0	0	0	0	44,626	0	0	0	1,735	01/15/2026	2.B
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		09/01/2021	Paydown		5,797	5,797	5,000	5,141	0	656	0	656	0	5,797	0	0	0	212	05/25/2033	1.D FM
00217L-AA-0	AREIT 2019-CRE3 A 1.184% 09/14/36		08/14/2021	Paydown		2,704,353	2,704,353	2,704,353	2,704,353	0	0	0	0	0	2,704,353	0	0	0	18,595	09/14/2036	1.A FE
00287Y-CR-8	ABBVIE INC 5.000% 12/15/21		09/16/2021	Call 100.0000		2,000,000	2,000,000	2,023,791	2,020,520	0	(20,520)	0	(20,520)	0	2,000,000	0	0	0	75,278	12/15/2021	2.B FE
00287Y-CX-5	ABBVIE INC 3.800% 03/15/25		07/20/2021	DEUTSCHE BANK		923,785	843,000	887,846	886,627	0	(5,898)	0	(5,898)	0	880,729	0	43,056	43,056	27,318	03/15/2025	2.C FE
006346-AS-9	ADMSO 2018-1 A 4.810% 11/15/48		09/15/2021	Paydown		46,512	46,512	47,290	47,089	0	(577)	0	(577)	0	46,512	0	0	0	1,492	11/15/2048	1.F FE
008414-AB-0	ABMT 2013-1 B1 3.597% 07/25/43		09/01/2021	Paydown		668,403	668,403	679,134	676,087	0	(7,684)	0	(7,684)	0	668,403	0	0	0	16,273	07/25/2043	1.D FM
00841L-AB-2	ABMT 2014-3 A2 3.500% 11/25/44		09/01/2021	Paydown		298,337	298,337	289,071	292,328	0	6,009	0	6,009	0	298,337	0	0	0	6,767	11/25/2044	1.D FM
00841X-AN-0	ABMT 2015-2 A13 3.500% 03/25/45		09/01/2021	Paydown		348,338	348,338	352,692	349,790	0	(1,452)	0	(1,452)	0	348,338	0	0	0	7,779	03/25/2045	1.D FM
00842A-AU-3	ABMT 2015-4 A19 3.500% 06/25/45		09/01/2021	Paydown		106,254	106,254	107,781	106,732	0	(478)	0	(478)	0	106,254	0	0	0	2,666	06/25/2045	1.D FM
00842A-CB-3	ABMT 2015-4 B1 3.543% 06/25/45		09/01/2021	Paydown		342,524	342,524	350,209	344,361	0	(1,838)	0	(1,838)	0	342,524	0	0	0	8,688	06/25/2045	1.D FM
00842E-AS-0	ABMT 2016-2 B1 3.778% 03/25/46		09/01/2021	Paydown		300,306	300,306	296,739	296,937	0	3,369	0	3,369	0	300,306	0	0	0	8,670	03/25/2046	1.D FM
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		09/01/2021	Paydown		18,342	20,733	18,838	17,184	0	1,158	0	1,158	0	18,342	0	0	0	867	09/25/2037	1.D FM
02376U-AA-3	AMERICAN AIRLINES INC 3.575% 01/15/28		07/15/2021	Redemption 100.0000		130,211	130,211	129,692	129,891	0	320	0	320	0	130,211	0	0	0	4,655	01/15/2028	2.A FE
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		09/01/2021	Paydown		1,997	1,997	1,991	1,907	0	90	0	90	0	1,997	0	0	0	46	09/25/2035	1.D FM
02665U-AA-3	AH4R 2014-SFR2 A 3.786% 10/17/36		09/01/2021	Paydown		22,143	22,143	22,142	22,061	0	83	0	83	0	22,143	0	0	0	564	10/17/2036	1.A FE
02666A-AA-6	AH4R 2015-SFR1 A 3.467% 04/17/52		09/01/2021	Paydown		24,226	24,226	24,225	24,206	0	20	0	20	0	24,226	0	0	0	567	04/17/2052	1.A FE
02666A-AG-3	AH4R 2015-SFR1 XS 0.000% 04/17/52		09/01/2021	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2052	6. *
02666T-AA-5	AMERICAN HOMES 4 RENT 4.250% 02/15/28		09/13/2021	CITIGROUP GLOBAL MKTS		1,416,941	1,238,000	1,349,589	1,341,087	0	(9,715)	0	(9,715)	0	1,331,372	0	85,568	85,568	57,000	02/15/2028	2.C FE
038779-AB-0	ARBYS 2020-1A A2 3.237% 07/30/50		07/30/2021	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	303	07/30/2050	2.C FE
045054-AF-0	ASHTEAD CAPITAL INC 4.375% 08/15/27		09/07/2021	DEUTSCHE BANK		2,062,827	1,959,000	2,045,078	2,034,105	0	(13,719)	0	(13,719)	0	2,020,386	0	42,441	42,441	91,420	08/15/2027	2.C FE
05535D-AM-6	BLACKROCK CAPITAL FINANCIAL 1997-R1 WAC 1.968% 03/25/37		09/01/2021	Paydown		713	713	599	629	0	84	0	84	0	713	0	0	0	20	03/25/2037	1.D FM
05604F-AA-3	BWAY 2013-1515 A1 2.809% 03/10/33		09/01/2021	Paydown		113,004	113,004	115,829	113,787	0	(783)	0	(783)	0	113,004	0	0	0	1,847	03/10/2033	1.D FM
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		09/01/2021	Paydown		30,404	30,404	28,704	29,142	0	1,262	0	1,262	0	30,404	0	0	0	1,114	10/25/2034	1.D FM
05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		09/01/2021	Paydown		11,367	11,367	11,273	11,309	0	58	0	58	0	11,367	0	0	0	436	11/25/2035	1.D FM
05951F-AG-9	BAFC 2007-1 TA5 6.590% 01/25/37		09/01/2021	Paydown		11,066	11,035	10,075	11,111	0	(45)	0	(45)	0	11,066	0	0	0	412	01/25/2037	3.B FM
06054A-AV-1	BACM 2015-UBS7 ASB 3.429% 09/15/48		09/01/2021	Paydown		487,482	487,482	502,100	492,120	0	(4,638)	0	(4,638)	0	487,482	0	0	0	10,993	09/15/2048	1.D FM

STATEMENT AS OF SEPTEMBER 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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
096630-AF-5	BOARDWALK PIPELINES LLC 4.450% 07/15/27		09/09/2021	MORGAN STANLEY FIXED INC		1,919,980	1,700,000	1,786,122	1,779,278	0	(7,996)	0	(7,996)	0	1,771,282	0	148,698	148,698	87,838	07/15/2027	2.C FE
09774X-AG-7	BCM 1998-A B1 7.430% 04/15/28		09/01/2021	Paydown		0	74,343	0	0	0	0	0	0	0	0	0	0	0	3,329	04/15/2028	6. FE
11120V-AD-5	BRIXMOR OPERATING PART 3.250% 09/15/23		09/02/2021	Call 105.1000		4,204,000	4,000,000	3,989,440	3,995,692	0	1,030	0	1,030	0	3,996,722	0	3,278	3,278	329,306	09/15/2023	2.C FE
12531W-AZ-5	CFCRE 2016-C3 ASB 3.688% 01/10/48		09/01/2021	Paydown		93,014	93,014	95,799	93,935	0	(922)	0	(922)	0	93,014	0	0	0	2,280	01/10/2048	1.D FM
12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37		09/01/2021	Paydown		879	15,491	4,129	1,642	0	(763)	0	(763)	0	879	0	0	0	515	02/25/2037	6. FM
12592L-BK-7	COMM 2014-CR20 XA 1.151% 11/10/47		09/01/2021	Paydown		0	0	20,554	9,541	0	(9,541)	0	(9,541)	0	0	0	0	0	2,191	11/10/2047	1.A FE
12593F-BB-9	COMM 2015-LC21 ASB 3.421% 07/10/48		09/01/2021	Paydown		255,020	255,020	262,662	257,393	0	(2,374)	0	(2,374)	0	255,020	0	0	0	5,802	07/10/2048	1.D FM
12593J-BC-9	COMM 2015-CR24 ASB 3.445% 08/10/48		09/01/2021	Paydown		512,506	512,506	527,876	516,892	0	(4,386)	0	(4,386)	0	512,506	0	0	0	12,820	08/10/2048	1.D FM
126192-AD-5	COMM 2012-LC4 A4 3.288% 12/10/44		09/03/2021	Paydown		454,916	454,916	456,622	454,781	0	134	0	134	0	454,916	0	0	0	10,987	12/10/2044	1.D FM
12625C-AA-1	COMM 2013-WWP A1 2.499% 03/10/31		09/01/2021	Paydown		101,918	101,918	101,918	101,864	0	54	0	54	0	101,918	0	0	0	1,693	03/10/2031	1.D FM
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		09/01/2021	Paydown		17,712	17,712	7,592	4,789	0	12,923	0	12,923	0	17,712	0	0	0	82	11/25/2036	1.D FM
12630D-AW-4	COMM 2014-CR14 ASB 3.743% 02/10/47		09/01/2021	Paydown		89,394	89,394	92,073	89,930	0	(535)	0	(535)	0	89,394	0	0	0	2,540	02/10/2047	1.D FM
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		09/01/2021	Paydown		59,898	59,898	59,762	59,759	0	138	0	138	0	59,898	0	0	0	1,193	08/25/2043	1.D FM
12648X-DE-7	CSMC 2014-WIN1 B3 3.833% 09/25/44		09/01/2021	Paydown		200,111	200,111	199,486	199,491	0	620	0	620	0	200,111	0	0	0	5,063	09/25/2044	1.D FM
12648X-DF-4	CSMC 2014-WIN1 B4 3.833% 09/25/44		09/01/2021	Paydown		242,278	242,278	242,117	241,792	0	486	0	486	0	242,278	0	0	0	6,130	09/25/2044	1.D FM
12649D-AR-4	CSMC 2014-WIN2 B3 3.892% 10/25/44		09/01/2021	Paydown		261,447	261,447	267,156	263,359	0	(1,912)	0	(1,912)	0	261,447	0	0	0	6,852	10/25/2044	1.D FM
12649K-AL-1	CSMC 2015-WIN1 A7 3.000% 12/25/44		09/01/2021	Paydown		134,133	134,133	134,269	134,087	0	45	0	45	0	134,133	0	0	0	2,664	12/25/2044	1.D FM
12649K-AU-1	CSMC 2015-WIN1 B1 3.817% 12/25/44		09/01/2021	Paydown		399,643	399,643	419,204	406,023	0	(6,380)	0	(6,380)	0	399,643	0	0	0	10,149	12/25/2044	1.D FM
12649N-AS-0	CSMC 2015-1 B1 3.938% 01/25/45		09/01/2021	Paydown		695,659	695,659	707,398	698,096	0	(2,437)	0	(2,437)	0	695,659	0	0	0	17,143	01/25/2045	1.D FM
12654P-AE-8	CSMC 2018-RPL9 A 3.850% 09/25/57		09/01/2021	Paydown		183,177	183,177	182,801	182,783	0	395	0	395	0	183,177	0	0	0	4,667	09/25/2057	1.D FM
12663Q-AA-3	CVR PARTNERS/CVR NITROGE 9.250% 06/15/23		09/23/2021	Various		148,000	148,000	157,709	149,387	0	(1,387)	0	(1,387)	0	148,000	0	0	0	10,572	06/15/2023	4.B FE
12665U-AA-2	CVS PASS-THROUGH TRUST 4.704% 01/10/36		09/10/2021	Redemption 100.0000		46,221	46,221	46,221	46,221	0	0	0	0	0	46,221	0	0	0	1,449	01/10/2036	2.B S
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		09/01/2021	Paydown		20,808	21,070	19,667	18,119	0	2,689	0	2,689	0	20,808	0	0	0	765	10/25/2035	1.D FM
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		09/01/2021	Paydown		18,895	18,895	18,895	18,895	0	0	0	0	0	18,895	0	0	0	701	05/25/2035	3.B FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		09/01/2021	Paydown		34,538	35,052	30,557	28,444	0	6,095	0	6,095	0	34,538	0	0	0	1,567	08/25/2035	1.D FM
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		09/01/2021	Paydown		65,627	65,627	60,705	57,133	0	8,494	0	8,494	0	65,627	0	0	0	2,487	11/25/2035	1.D FM
12668A-NW-1	CWALT 2005-54CB 1A4 5.500% 11/25/35		09/01/2021	Paydown		16,348	16,455	15,410	14,555	0	1,793	0	1,793	0	16,348	0	0	0	592	11/25/2035	3.B FM
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		09/01/2021	Paydown		10,763	10,847	9,306	8,366	0	2,398	0	2,398	0	10,763	0	0	0	369	11/25/2035	1.D FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		09/01/2021	Paydown		2,817	2,527	2,138	1,997	0	820	0	820	0	2,817	0	0	0	106	11/25/2035	1.D FM
12695*-AA-3	CVS HEALTH PP 3.416% 10/10/38		09/10/2021	Redemption 100.0000		53,896	53,896	53,896	53,896	0	0	0	0	0	53,896	0	0	0	1,227	10/10/2038	2.B
13213P-AA-8	Cambrian VRDN 0.110% 02/01/31		09/01/2021	Redemption 100.0000		65,500	65,500	65,500	65,500	0	0	0	0	0	65,500	0	0	0	73	02/01/2031	1.B FE
14913R-2E-6	CATERPILLAR FINL SERVICE 0.358% 01/06/22		09/10/2021	MIZUHO SECURITIES USA INC		3,852,849	3,850,000	3,850,000	3,850,000	0	0	0	0	0	3,850,000	0	2,849	2,849	15,420	01/06/2022	1.F FE
15132E-LC-0	CDMC 2005-1 A5 5.262% 02/18/35		09/01/2021	Paydown		39,039	39,039	39,015	38,797	0	242	0	242	0	39,039	0	0	0	1,356	02/18/2035	1.D FM
16411R-AJ-8	CHENIERE ENERGY INC 4.625% 10/15/28		07/13/2021	Tax Free Exchange		368,862	358,000	369,556	0	0	(694)	0	(694)	0	368,862	0	0	0	13,384	10/15/2028	3.C FE
173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36		07/01/2021	Paydown		(2,425)	0	0	0	0	(2,425)	0	(2,425)	0	(2,425)	0	0	0	26	11/25/2036	1.D FM
173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36		09/01/2021	Paydown		0	7,891	3,887	2,338	2,667	(5,005)	0	(2,338)	0	0	0	0	0	121	11/25/2036	4.B FM
17312H-AE-9	CRMSI 2007-2 A5 4.988% 06/25/37		09/01/2021	Paydown		110,599	110,599	110,596	108,415	0	2,184	0	2,184	0	110,599	0	0	0	3,613	06/25/2037	1.D FM
17321J-AE-4	CGMT 2013-GC15 AAB 3.942% 09/10/46		09/01/2021	Paydown		50,712	50,712	52,232	51,001	0	(289)	0	(289)	0	50,712	0	0	0	1,327	09/10/2046	1.D FM
17322N-AA-2	CMLTI 2014-J1 A1 3.500% 06/25/44		09/01/2021	Paydown		104,409	104,409	104,784	104,470	0	(61)	0	(61)	0	104,409	0	0	0	2,395	06/25/2044	1.D FM
17324D-BA-1	CGCMT 2015-P1 XA 0.858% 09/15/48		09/01/2021	Paydown		0	0	4,468	0	0	(4,468)	0	(4,468)	0	0	0	0	0	429	09/15/2048	1.A FE
18064P-AB-5	CALRIV SCI HLD CORP 4.875% 06/30/29		08/19/2021	Tax Free Exchange		331,986	328,000	332,100	0	0	(114)	0	(114)	0	331,986	0	0	0	2,443	06/30/2029	5.A FE
19260M-AA-4	COIN 2017-1A A2 5.216% 04/25/47		07/25/2021	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	489	04/25/2047	2.B FE
224044-CG-0	COX COMMUNICATIONS INC 3.350% 09/15/26		09/20/2021	Various		1,333,172	1,227,000	1,243,347	1,247,732	0	(2,816)	0	(2,816)	0	1,244,916	0	88,257	88,257	41,904	09/15/2026	2.B FE
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		09/01/2021	Paydown		5,955	5,955	5,731	5,824	0	132	0	132	0	5,955	0	0	0	214	06/25/2033	1.D FM
22970*-AA-8	BNSF LEASE PP 4.070% 05/15/34		09/15/2021	Redemption 100.0000		28,932	28,932	28,932	28,932	0	0	0	0	0	28,932	0	0	0	785	05/15/2034	1.G S
233046-AF-8	DNKN 2017-1A A2II 4.030% 11/20/47		08/20/2021	Paydown		17,500	17,500	17,500	17,500	0	0	0	0	0	17,500	0	0	0	529	11/20/2047	2.B FE
233046-AJ-0	DNKN 2019-1A A2I 3.787% 05/20/49		08/20/2021	Paydown		17,500	17,500	17,500	17,500	0	0	0	0	0	17,500	0	0	0	497	05/20/2049	2.B FE
233046-AK-7	DNKN 2019-1A A2II 4.021% 05/20/49		08/20/2021	Paydown		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	452	05/20/2049	2.B FE

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
233331-80-0	DTE ENERGY COMPANY PFD		07/01/2021	Various		7,500,000	300,000	7,395,804	7,395,804	0	0	0	0	0	7,395,804	0	104,196	104,196	234,036		2.C FE
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		09/01/2021	Paydown		5,148	5,148	4,691	4,737	0	411	0	411	0	5,148	0	0	0	173	09/25/2035	1.D FM
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		09/01/2021	Paydown		8,146	8,146	7,026	6,475	0	1,671	0	1,671	0	8,146	0	0	0	309	07/25/2036	1.D FM
25272K-AG-8	DELL 1st Lien 5.450% 06/15/23		07/01/2021	Tax Free Exchange		4,999,353	5,000,000	4,997,850	4,999,215	0	138	0	138	0	4,999,353	0	0	0	136,250	06/15/2023	2.C FE
25272K-AK-9	DELL 1st Lien 6.020% 06/15/26		07/01/2021	Tax Free Exchange		1,055,029	1,000,000	1,093,810	1,059,682	0	(4,653)	0	(4,653)	0	1,055,029	0	0	0	30,100	06/15/2026	2.C FE
257375-AP-0	DOMINION GAS HLDGS LLC 3.000% 11/15/29		07/01/2021	Tax Free Exchange		4,607,148	5,000,000	4,553,850	4,582,828	0	19,593	0	19,593	0	4,602,421	0	4,727	4,727	93,750	11/15/2029	2.A FE
25746U-84-4	DOMINION RESOURCES PFD		08/31/2021	TENDER OFFER		40,675	1,627	35,737	35,737	0	0	0	0	0	35,737	0	4,938	4,938	1,780		2.C FE
25755T-AE-0	DPABS 2015-1A A2II 4.474% 10/25/45		07/25/2021	Paydown		12,500	12,500	12,776	12,688	0	(188)	0	(188)	0	12,500	0	0	0	419	10/25/2045	2.A FE
25755T-AH-3	DPABS 2017-1A A23 4.118% 07/25/47		07/25/2021	Paydown		20,000	20,000	20,216	20,149	0	(149)	0	(149)	0	20,000	0	0	0	618	07/25/2047	2.A FE
25755T-AJ-9	DPABS 2018-1A A2I 4.116% 07/25/48		07/25/2021	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	309	07/25/2048	2.A FE
25755T-AL-4	DPABS 2019-1A A2 3.668% 10/25/49		07/25/2021	Paydown		17,500	17,500	17,500	17,500	0	0	0	0	0	17,500	0	0	0	481	10/25/2049	2.A FE
260543-CN-1	DOW CHEMICAL CO 4.550% 11/30/25		08/31/2021	Call 114.0140		7,457,656	6,541,000	6,535,203	6,536,188	0	590	0	590	0	6,536,778	0	4,222	4,222	1,139,867	11/30/2025	2.B FE
26208L-AD-0	HONK 2019-1A A2 4.641% 04/20/49		07/20/2021	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	87	04/20/2049	2.C FE
26209X-AA-9	HONK 2020-1A A2 3.786% 07/20/50		07/20/2021	Paydown		1,250	1,250	1,312	0	0	(62)	0	(62)	0	1,250	0	0	0	24	07/20/2050	2.C FE
26209X-AC-5	HONK 2020-2A A2 3.237% 01/20/51		07/20/2021	Paydown		1,250	1,250	1,287	0	0	(37)	0	(37)	0	1,250	0	0	0	20	01/20/2051	2.C FE
26969P-AA-6	EAGLE MATERIALS INC 4.500% 08/01/26		07/17/2021	Various		10,240,190	10,000,000	10,197,500	10,105,838	0	(16,963)	0	(16,963)	0	10,088,875	0	(88,875)	(88,875)	672,690	08/01/2026	2.B FE
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		07/19/2021	Various		125,683	125,683	125,683	125,683	0	0	0	0	0	125,683	0	0	0	5,873	01/19/2031	1.F FE
29278N-AF-0	ENERGY TRANSFER PARTNERS 4.950% 06/15/28		08/17/2021	Various		1,884,519	1,621,000	1,767,831	1,755,256	0	(8,933)	0	(8,933)	0	1,746,322	0	138,197	138,197	47,067	06/15/2028	2.C FE
29977J-AA-4	EVER 2013-1 A1 2.250% 03/25/43		09/01/2021	Paydown		32,385	32,385	28,944	30,794	0	1,592	0	1,592	0	32,385	0	0	0	445	03/25/2043	1.D FM
29978C-AA-8	EVER 2018-1 A1 3.500% 02/25/48		09/01/2021	Paydown		287,057	287,057	283,828	285,065	0	1,992	0	1,992	0	287,057	0	0	0	6,553	02/25/2048	1.D FM
30167B-AD-3	EART 2018-2A D 4.040% 03/15/24		09/15/2021	Paydown		4,444,243	4,444,243	4,602,569	4,581,064	0	(136,822)	0	(136,822)	0	4,444,243	0	0	0	119,598	03/15/2024	1.F FE
32051G-TE-5	FHASI 2005-FA6 A5 5.500% 09/25/35		09/01/2021	Paydown		19,788	21,161	16,313	15,792	0	3,996	0	3,996	0	19,788	0	0	0	733	09/25/2035	1.D FM
34417M-AB-3	FOCUS 2017-1A A2II 5.093% 04/30/47		07/30/2021	Paydown		38,288	38,288	38,439	36,604	0	(133)	0	(133)	0	38,288	0	0	0	1,418	04/30/2047	2.B FE
34417R-AA-4	Focus Brands Fun20171A 2017-1A A2IB 3.857% 04/30/47		07/30/2021	Paydown		13,294	13,294	13,298	0	0	(4)	0	(4)	0	13,294	0	0	0	249	04/30/2047	2.B FE
36198F-AF-9	GSMS 2013-GC14 AAB 3.817% 08/10/46		09/01/2021	Paydown		292,163	292,163	300,918	293,464	0	(1,301)	0	(1,301)	0	292,163	0	0	0	8,272	08/10/2046	1.D FM
3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		09/01/2021	Paydown		6,617	6,930	6,602	6,924	0	(307)	0	(307)	0	6,617	0	0	0	291	05/25/2037	3.B FM
3622MW-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		09/01/2021	Paydown		4,366	5,034	4,115	4,807	0	(441)	0	(441)	0	4,366	0	0	0	179	05/25/2037	2.B FM
36249K-AC-4	GSMS 2010-C1 A2 4.592% 08/10/43		09/01/2021	Paydown		6,989	6,989	7,198	6,984	0	5	0	5	0	6,989	0	0	0	213	08/10/2043	1.D FM
37045X-BW-5	GENERAL MOTORS FINL CO 3.950% 04/13/24		07/14/2021	GOLDMAN SACHS		962,749	894,000	940,590	932,845	0	(6,547)	0	(6,547)	0	926,298	0	36,451	36,451	26,779	04/13/2024	2.C FE
38147U-AC-1	GOLDMAN SACHS BDC INC 3.750% 02/10/25		07/27/2021	BANK of AMERICA SEC		583,978	545,000	577,667	0	0	(2,768)	0	(2,768)	0	574,899	0	9,079	9,079	9,594	02/10/2025	2.C FE
39121J-AE-0	GREAT RIVER ENERGY 6.254% 07/01/38		07/01/2021	Redemption 100.0000		653,498	653,498	589,374	602,014	0	51,483	0	51,483	0	653,498	0	0	0	40,870	07/01/2038	1.G FE
411707-AH-5	HNGRY 2020-1A A2 3.981% 12/20/50		09/20/2021	Paydown		2,500	2,500	2,596	0	0	(96)	0	(96)	0	2,500	0	0	0	50	12/20/2050	2.B FE
42806D-BG-3	HERTZ 2017-2A A 3.290% 10/25/23		07/01/2021	Paydown		1,909,949	1,909,949	1,965,158	1,943,417	0	(33,468)	0	(33,468)	0	1,909,949	0	0	0	32,291	10/25/2023	1.F FE
42806D-BQ-1	HERTZ 2018-1A A 3.290% 02/25/24		07/01/2021	Paydown		380,219	380,219	380,177	380,200	0	19	0	19	0	380,219	0	0	0	6,428	02/25/2024	1.F FE
437089-AE-5	INHEL 2006-1 A5 6.522% 05/25/36		09/01/2021	Paydown		4,029	4,029	654	210	0	3,818	0	3,818	0	4,029	0	0	0	12	05/25/2036	1.D FM
46187B-AA-1	IHSFR 2017-SFR2 A 0.934% 12/17/36		09/17/2021	Paydown		10,107,995	10,107,995	10,107,995	10,107,995	0	0	0	0	0	10,107,995	0	0	0	65,578	12/17/2036	1.A FE
464126-DA-6	IRWIN HOME EQUITY 2006-1 2A4 6.060% 09/25/35		09/01/2021	Paydown		217	217	217	217	0	0	0	0	0	217	0	0	0	9	09/25/2035	1.D FM
46412Q-AE-7	IRWHE 2006-2 2A4 6.670% 02/25/36		09/01/2021	Paydown		4,035	4,035	3,941	2,042	0	1,993	0	1,993	0	4,035	0	0	0	172	02/25/2036	1.D FM
46591T-AC-8	JPMMT 2020-2 A3 3.500% 07/25/50		09/01/2021	Paydown		187,268	187,268	191,687	191,381	0	(4,113)	0	(4,113)	0	187,268	0	0	0	4,348	07/25/2050	1.D FM
46616P-AA-1	HENDR 2011-1A A 4.700% 10/15/56		09/15/2021	Paydown		125,030	125,030	139,076	137,397	0	(12,368)	0	(12,368)	0	125,030	0	0	0	3,888	10/15/2056	1.A FE
46616Y-AA-2	HENDR 2012-2A A 3.840% 10/15/59		09/15/2021	Paydown		115,369	115,369	118,830	118,229	0	(2,860)	0	(2,860)	0	115,369	0	0	0	2,974	10/15/2059	1.A FE
46617A-AA-3	HENDR 2012-3A A 3.220% 09/15/65		09/15/2021	Paydown		227,735	227,735	223,963	224,447	0	3,287	0	3,287	0	227,735	0	0	0	5,478	09/15/2065	1.A FE
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		09/15/2021	Paydown		82,915	82,915	82,868	82,877	0	38	0	38	0	82,915	0	0	0	2,146	03/15/2063	1.A FE
46618A-AA-2	HENDR 2014-2A A 3.610% 01/17/73		09/15/2021	Paydown		70,841	70,841	70,795	70,805	0	37	0	37	0	70,841	0	0	0	1,731	01/17/2073	1.A FE
46618H-AA-7	HENDR 2014-3A A 3.500% 06/15/77		09/15/2021	Paydown		167,107	167,107	167,032	167,063	0	44	0	44	0	167,107	0	0	0	3,779	06/15/2077	1.A FE
46618L-AA-8	HENDR 2015-1A A 3.260% 09/15/72		09/15/2021	Paydown		447,548	447,548	444,563	445,079	0	2,469	0	2,469	0	447,548	0	0	0	9,720	09/15/2072	1.A FE
46619R-AA-4	HENDR 2015-2A A 3.870% 03/15/58		09/15/2021	Paydown		128,952	128,952	128,851	128,876	0	76	0	76	0	128,952	0	0	0	3,385	03/15/2058	1.A FE
46619X-AA-1	HENDR 2015-3A A 4.080% 03/17/70		09/15/2021	Paydown		87,409	87,409	87,333	87,341	0	68	0	68	0	87,409	0	0	0	2,390	03/17/2070	1.A FE
46628S-AJ-2	JPMAC 2006-WF1 A6 6.000% 07/25/36		09/01/2021	Paydown		32,960	32,960	18,958	13,325	0	19,635	0	19,635	0	32,960	0	0	0	554	07/25/2036	1.D FM
46640J-AS-6	JPMCC 2013-C13 ASB 3.414% 01/15/46		09/01/2021	Paydown		168,425	168,425	170,109	168,571	0	(146)	0	(146)	0	168,425	0	0	0	3,826	01/15/2046	1.D FM
46646R-AL-7	JPMDB 2016-C4 XA 0.883% 12/15/49		09/01/2021	Paydown		0	0	14,761	8,736	0	(8,736)	0	(8,736)	0	0	0	0	0	1,253	12/15/2049	1.A FE

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	11 Change In Book/Adjusted Carrying Value: Unrealized Valuation Increase/(Decrease)	12 Change In Book/Adjusted Carrying Value: Current Year's (Amortization)/Accretion	13 Change In Book/Adjusted Carrying Value: Current Year's Other Than Temporary Impairment Recognized	14 Change In Book/Adjusted Carrying Value: Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	15 Change In Book/Adjusted Carrying Value: Total Foreign Exchange Change in Book/Adjusted Carrying Value	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
46648C-AF-1	JPMMT 2017-1 A6 3.491% 01/25/47		07/01/2021	Paydown		586,764	586,764	586,460	585,536	0	1,228	0	1,228	0	586,764	0	0	0	11,959	01/25/2047	1.D FM
46648H-AN-3	JPMMT 2017-2 A13 3.500% 05/25/47		09/01/2021	Paydown		194,146	194,146	195,556	194,739	0	(593)	0	(593)	0	194,146	0	0	0	4,520	05/25/2047	1.D FM
46649H-AN-2	JPMMT 2017-6 A13 3.500% 12/25/48		09/01/2021	Paydown		26,775	26,775	26,878	26,799	0	(24)	0	(24)	0	26,775	0	0	0	621	12/25/2048	1.D FM
46649H-AY-8	JPMMT 2017-6 B1 3.796% 12/25/48		09/01/2021	Paydown		30,527	30,527	32,094	31,741	0	(1,214)	0	(1,214)	0	30,527	0	0	0	771	12/25/2048	1.D FM
46652H-AC-0	JPMWM 2020-ATR1 A3 3.000% 02/25/50		09/01/2021	Paydown		946,071	946,071	976,522	976,444	0	(30,373)	0	(30,373)	0	946,071	0	0	0	18,978	02/25/2050	1.D FM
46653J-BU-4	JPMMT 2020-5 B1 3.642% 12/25/50		09/01/2021	Paydown		23,170	23,170	24,720	0	0	(1,550)	0	(1,550)	0	23,170	0	0	0	351	12/25/2050	1.D FM
46654A-AF-6	JP Morgan Mortga202110 2021-10 A4 2.500% 12/25/51		09/01/2021	Paydown		259,387	259,387	265,709	0	0	(6,323)	0	(6,323)	0	259,387	0	0	0	941	12/25/2051	1.A FE
48249Y-AA-3	KSBA 2016-1 A 1.899% 03/25/42		09/25/2021	Paydown		0	0	63,460	57,170	0	(57,170)	0	(57,170)	0	0	0	0	0	12,043	03/25/2042	1.A FE
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		09/01/2021	Paydown		65,299	66,314	56,492	52,051	0	13,247	0	13,247	0	65,299	0	0	0	2,763	11/25/2036	2.B FM
52521H-AD-5	LMT 2006-9 1A4 5.750% 01/25/37		09/01/2021	Paydown		10,699	10,734	8,799	8,856	0	1,842	0	1,842	0	10,699	0	0	0	409	01/25/2037	2.B FM
52522H-AN-2	LXS 2006-8 3A5 3.481% 06/25/36		09/01/2021	Paydown		12,583	12,583	11,852	11,852	0	731	0	731	0	12,583	0	0	0	401	06/25/2036	1.D FM
52523K-AJ-3	LXS 2006-17 WF5 5.950% 12/25/42		07/01/2021	Paydown		0	(199)	(156)	(188)	0	188	0	188	0	0	0	0	0	5	12/25/2042	3.B FM
52524P-AL-6	LXS 2007-6 3A5 4.474% 05/25/37		09/01/2021	Paydown		14,550	14,550	11,406	12,773	0	1,777	0	1,777	0	14,550	0	0	0	431	05/25/2037	1.D FM
55336V-BH-2	MPLX LP 1.216% 09/09/22		09/03/2021	Call 100.0000		12,000,000	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	0	0	79,330	09/09/2022	2.B FE
565849-AL-0	MARATHON OIL CORP 3.850% 06/01/25		09/03/2021	Call 110.9211		16,638,169	15,000,000	14,965,650	14,983,099	0	2,393	0	2,393	0	14,985,492	0	14,508	14,508	2,074,502	06/01/2025	2.C FE
576434-RW-6	MALT 2004-5 B1 6.341% 06/25/34		09/01/2021	Paydown		14,402	25,293	23,281	22,753	0	(8,351)	0	(8,351)	0	14,402	0	0	0	1,104	06/25/2034	3.B FM
577081-BB-7	MATTEL INC 6.750% 12/31/25		07/01/2021	Call 105.0630		201,721	192,000	179,760	182,586	0	785	0	785	0	183,371	0	8,629	8,629	16,237	12/31/2025	3.B FE
59156R-BP-2	METLIFE INC 3.695% Perpet.		07/01/2021	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(11,937)	01/01/9999	2.B FE
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		08/10/2021	Redemption 100.0000		154,667	154,667	154,667	154,667	0	0	0	0	0	154,667	0	0	0	8,771	08/01/2025	1.D FE
61690G-AC-5	MSBAM 2014-C14 ASB 3.581% 02/15/47		09/01/2021	Paydown		47,438	47,438	48,858	47,710	0	(272)	0	(272)	0	47,438	0	0	0	1,129	02/15/2047	1.D FM
61690Q-AC-3	MSBAM 2015-C23 ASB 3.398% 07/15/50		09/01/2021	Paydown		949,728	949,728	978,178	957,266	0	(7,538)	0	(7,538)	0	949,728	0	0	0	21,463	07/15/2050	1.D FM
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.092% 10/25/36		09/01/2021	Paydown		15,791	15,791	8,736	6,878	0	8,913	0	8,913	0	15,791	0	0	0	163	10/25/2036	1.D FM
61752R-AJ-1	MSM 2007-3XS 2A3S 5.858% 01/25/47		09/01/2021	Paydown		43,374	43,374	26,137	20,310	0	23,065	0	23,065	0	43,374	0	0	0	608	01/25/2047	1.D FM
61763K-AY-0	MSBAM 2014-C15 ASB 3.654% 04/15/47		09/01/2021	Paydown		42,844	42,844	44,128	43,104	0	(260)	0	(260)	0	42,844	0	0	0	1,041	04/15/2047	1.D FM
61767F-BB-6	MSC 2016-UB11 XA 1.634% 08/15/49		09/01/2021	Paydown		0	0	33,340	17,855	0	(17,855)	0	(17,855)	0	0	0	0	0	3,066	08/15/2049	1.A FE
626717-AG-7	MURPHY OIL CORP 6.375% 12/01/42		08/05/2021	Various		102,163	103,000	94,760	0	0	74	0	74	0	94,834	0	7,329	7,329	4,476	12/01/2042	3.C FE
628530-BK-2	MYLAN LABORATORIES INC 4.550% 04/15/28		09/29/2021	SUSQUEHANNA		381,873	335,000	379,649	0	0	(3,121)	0	(3,121)	0	376,528	0	5,345	5,345	14,650	04/15/2028	2.C FE
62942K-AA-4	NRPMT 2013-1 A1 3.250% 07/25/43		09/01/2021	Paydown		261,409	261,409	257,349	258,860	0	2,548	0	2,548	0	261,409	0	0	0	5,347	07/25/2043	1.D FM
63938C-AB-4	NAVIENT CORP-WHEN DISTRIBUTE 5.875% 10/25/24		08/30/2021	CREDIT SUISSE FIRST BOSTON		536,132	492,000	517,161	0	0	(2,768)	0	(2,768)	0	514,393	0	21,740	21,740	24,569	10/25/2024	3.C FE
64016N-AA-5	NBLY 2021-1A A2 3.584% 04/30/51		07/30/2021	Paydown		2,500	2,500	2,514	0	0	(14)	0	(14)	0	2,500	0	0	0	31	04/30/2051	2.C FE
655663-D@-8	NORDSON CORP PP 2.620% 07/26/21		07/26/2021	Maturity		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	5,240	07/26/2021	2.C
670001-AE-6	NOVELIS CORP 4.750% 01/30/30		07/27/2021	Various		1,343,284	1,269,000	1,267,229	1,267,322	0	98	0	98	0	1,267,420	0	75,864	75,864	59,766	01/30/2030	4.A FE
68235P-AK-4	ONE GAS INC 0.724% 03/11/23		09/21/2021	Call 100.0000		4,050,000	4,050,000	4,050,000	0	0	0	0	0	0	4,050,000	0	0	0	15,764	03/11/2023	2.A FE
69073T-AS-2	OWENS-BROCKWAY GLASS 6.375% 08/15/25		07/21/2021	BANK of AMERICA SEC		1,303,005	1,166,000	1,227,115	1,216,329	0	(5,476)	0	(5,476)	0	1,210,853	0	92,152	92,152	69,790	08/15/2025	4.C FE
69327R-AJ-0	PDC ENERGY INC 5.750% 05/15/26		09/16/2021	UBS WARBURG		338,813	325,000	337,188	0	0	(1,766)	0	(1,766)	0	335,422	0	3,391	3,391	15,832	05/15/2026	3.C FE
693456-AN-5	PMTLT 2013-J1 B1 3.566% 09/25/43		09/01/2021	Paydown		254,902	254,902	255,181	254,574	0	328	0	328	0	254,902	0	0	0	5,892	09/25/2043	1.D FM
69351U-AP-8	PPL ELECTRIC UTILITIES 3.000% 09/15/21		07/21/2021	Call 100.0000		3,000,000	3,000,000	2,975,730	2,998,049	0	1,534	0	1,534	0	2,999,583	0	417	417	76,500	09/15/2021	1.E FE
69371V-AA-5	PSMC 2018-1 A1 3.500% 02/25/48		09/01/2021	Paydown		122,714	122,714	121,161	122,012	0	701	0	701	0	122,714	0	0	0	2,821	02/25/2048	1.D FM
69371V-AM-9	PSMC 2018-1 A12 3.500% 02/25/48		09/01/2021	Paydown		899,898	899,898	867,653	888,301	0	11,597	0	11,597	0	899,898	0	0	0	20,684	02/25/2048	1.D FM
718549-AF-5	PHILLIPS 66 PARTNERS LP 3.750% 03/01/28		07/14/2021	SUNTRUST		603,373	549,000	574,353	573,700	0	(1,750)	0	(1,750)	0	571,950	0	31,423	31,423	18,014	03/01/2028	2.C FE
73019#-AB-8	PNC EQUIP FIN LLC PP 3.000% 09/13/27		09/13/2021	Redemption 100.0000		34,755	34,755	34,755	34,755	0	0	0	0	0	34,755	0	0	0	1,043	09/13/2027	1.D
747301-AC-3	QUAD GRAPHICS INC 7.000% 05/01/22		07/19/2021	IMPERIAL CAPITAL LLC		376,880	377,000	377,943	0	0	(233)	0	(233)	0	377,709	0	(829)	(829)	18,680	05/01/2022	4.C FE
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		09/01/2021	Paydown		6,414	6,970	5,831	6,072	0	341	0	341	0	6,414	0	0	0	299	06/25/2036	3.B FM
74968R-AA-3	RPIT 2019-1 A 2.750% 10/25/63		09/25/2021	Paydown		738,476	738,476	738,361	738,757	0	(281)	0	(281)	0	738,476	0	0	0	13,142	10/25/2063	1.A FE
759950-GV-4	RAMC 2006-1 AF3 5.608% 05/25/36		08/01/2021	Paydown		4,808	4,808	3,446	2,531	0	2,277	0	2,277	0	4,808	0	0	0	158	05/25/2036	1.D FM
76110W-SZ-0	RASC 2003-KS7 AI5 5.750% 09/25/33		09/01/2021	Paydown		70,964	70,964	61,738	67,105	0	3,859	0	3,859	0	70,964	0	0	0	2,214	09/25/2033	1.D FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		09/01/2021	Paydown		11,058	11,586	9,548	10,566	0	492	0	492	0	11,058	0	0	0	448	03/25/2036	3.B FM
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		09/01/2021	Paydown		23,842	24,757	22,314	22,177	0	1,664	0	1,664	0	23,842	0	0	0	891	11/25/2035	1.D FM
78419C-AG-9	SGCMS 2016-C5 XA 2.073% 10/10/48		09/01/2021	Paydown		0	0	329,009	165,054	0	(165,054)	0	(165,054)	0	0	0	0	0	32,262	10/10/2048	1.A FE

STATEMENT AS OF SEPTEMBER 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
78471K-AE-1	SFPMT 2016-1A 1A4 3.000% 11/25/46		09/01/2021	Paydown		204,044	204,044	194,639	199,671	0	4,373	0	4,373	0	204,044	0	0	0	4,043	11/25/2046	1.D FM
80285L-AG-6	SDART 2017-2 E 4.990% 09/16/24		08/15/2021	Paydown		25,800,000	25,800,000	26,592,141	26,096,211	0	(296,211)	0	(296,211)	0	25,800,000	0	0	0	858,280	09/16/2024	1.F FE
81745B-AN-5	SEMT 2013-6 B2 3.513% 05/25/43		09/01/2021	Paydown		406,141	406,141	404,713	404,922	0	1,219	0	1,219	0	406,141	0	0	0	9,400	05/25/2043	1.D FM
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		09/01/2021	Paydown		27,542	27,542	27,065	27,307	0	235	0	235	0	27,542	0	0	0	626	07/25/2043	1.D FM
81745J-AA-6	SEMT 2013-11 A1 3.500% 09/25/43		09/01/2021	Paydown		167,199	167,199	162,601	165,054	0	2,145	0	2,145	0	167,199	0	0	0	4,006	09/25/2043	1.D FM
81745J-AQ-1	SEMT 2013-11 B3 3.649% 09/25/43		09/01/2021	Paydown		275,463	275,463	271,503	273,201	0	2,262	0	2,262	0	275,463	0	0	0	6,972	09/25/2043	1.D FM
81745N-AJ-8	SEMT 2014-1 B2 3.910% 04/25/44		09/01/2021	Paydown		373,733	373,733	375,266	374,210	0	(476)	0	(476)	0	373,733	0	0	0	9,198	04/25/2044	1.D FM
81745Q-AB-8	SEMT 2015-1 A2 3.000% 01/25/45		09/01/2021	Paydown		69,208	69,208	69,035	69,055	0	153	0	153	0	69,208	0	0	0	1,382	01/25/2045	1.D FM
81745R-AH-3	SEMT 2013-3 B2 3.506% 03/25/43		09/01/2021	Paydown		155,194	155,194	159,273	156,523	0	(1,329)	0	(1,329)	0	155,194	0	0	0	3,518	03/25/2043	1.D FM
81746D-AG-5	SEMT 2017-5 A7 3.500% 08/25/47		09/01/2021	Paydown		2,317,284	2,317,284	2,297,814	2,305,959	0	11,324	0	11,324	0	2,317,284	0	0	0	53,504	08/25/2047	1.D FM
81746N-AU-2	SEMT 2016-3 A19 3.500% 11/25/46		09/01/2021	Paydown		296,731	296,731	302,898	299,747	0	(3,016)	0	(3,016)	0	296,731	0	0	0	6,628	11/25/2046	1.D FM
81746T-CB-9	SEMT 2017-1 B1 3.619% 02/25/47		09/01/2021	Paydown		14,845	14,845	15,276	15,158	0	(313)	0	(313)	0	14,845	0	0	0	357	02/25/2047	1.D FM
81746X-AU-0	SEMT 2017-3 A19 3.500% 04/25/47		09/01/2021	Paydown		305,450	305,450	300,057	302,322	0	3,128	0	3,128	0	305,450	0	0	0	7,211	04/25/2047	1.D FM
81747E-CD-7	SEMT 2018-CH2 B1A 3.750% 06/25/48		09/01/2021	Paydown		42,211	42,211	44,942	44,773	0	(2,562)	0	(2,562)	0	42,211	0	0	0	1,054	06/25/2048	1.D FM
822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43		09/01/2021	Paydown		72,858	72,858	74,571	73,431	0	(574)	0	(574)	0	72,858	0	0	0	1,728	07/25/2043	1.D FM
82281E-CK-1	SCOT 2016-1 1A19 3.500% 11/25/46		09/01/2021	Paydown		345,373	345,373	344,888	345,338	0	35	0	35	0	345,373	0	0	0	7,842	11/25/2046	1.D FM
855030-AN-2	STAPLES INC 7.500% 04/15/26		09/23/2021	Various		356,369	350,000	366,576	0	0	(2,488)	0	(2,488)	0	364,088	0	(7,719)	(7,719)	24,694	04/15/2026	4.B FE
86787E-AW-7	SUNTRUST BANK 0.724% 08/02/22		08/02/2021	Call 100.0000		14,507,000	14,507,000	14,515,704	14,508,715	0	(1,715)	0	(1,715)	0	14,507,000	0	0	0	86,627	08/02/2022	1.F FE
871829-BL-0	SYSCO CORP 5.950% 04/01/30		07/14/2021	MARKET AXESS		1,064,750	828,000	896,260	894,989	0	(3,608)	0	(3,608)	0	891,381	0	173,369	173,369	39,002	04/01/2030	2.C FE
88031Q-AA-8	TENASKA VIRGINIA PARTNERS 6.119% 03/30/24		09/30/2021	Redemption 100.0000		144,272	144,272	144,272	144,272	0	0	0	0	0	144,272	0	0	0	6,621	03/30/2024	2.B FE
88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		09/15/2021	Paydown		91,882	91,882	105,313	99,278	0	(7,395)	0	(7,395)	0	91,882	0	0	0	3,492	07/15/2059	1.A FE
89172H-AB-3	TPMT 2015-3 A2 4.000% 03/25/54		09/01/2021	Paydown		1,272,354	1,272,354	1,350,683	1,284,526	0	(12,172)	0	(12,172)	0	1,272,354	0	0	0	33,463	03/25/2054	1.D FM
89177B-AA-3	TPMT 2019-1 A1 3.705% 03/25/58		09/01/2021	Paydown		260,970	260,970	259,381	259,736	0	1,234	0	1,234	0	260,970	0	0	0	6,534	03/25/2058	1.D FM
89233P-5F-9	TOYOTA MOTOR CREDIT CORP 3.400% 09/15/21		09/15/2021	Maturity		2,000,000	2,000,000	2,031,320	2,003,126	0	(3,126)	0	(3,126)	0	2,000,000	0	0	0	68,000	09/15/2021	1.E FE
89236T-HE-8	TOYOTA 0.275% 02/14/22		09/30/2021	WELLS FARGO		5,103,070	5,100,000	5,100,000	5,100,000	0	0	0	0	0	5,100,000	0	3,070	3,070	14,874	02/14/2022	1.E FE
89680H-AA-0	TCF 2020-1A A 2.110% 09/20/45		09/20/2021	Paydown		106,250	106,250	106,230	105,471	0	779	0	779	0	106,250	0	0	0	1,681	09/20/2045	1.F FE
90269G-AD-3	UBSCM 2012-C1 AAB 3.002% 05/10/45		09/01/2021	Paydown		300,027	300,027	304,525	300,060	0	(33)	0	(33)	0	300,027	0	0	0	5,839	05/10/2045	1.D FM
90278L-AZ-2	UBSCM 2018-C15 XA 1.092% 12/15/51		09/01/2021	Paydown		0	0	60,903	49,123	0	(49,123)	0	(49,123)	0	0	0	0	0	7,590	12/15/2051	1.A FE
92783#-AA-4	VA INT'L GATEWAY PP 3.930% 06/30/30		09/30/2021	Redemption 100.0000		22,659	22,659	22,659	22,659	0	0	0	0	0	22,659	0	0	0	668	06/30/2030	1.G PL
92890F-AV-8	WFRBS 2014-C20 ASB 3.638% 05/15/47		09/01/2021	Paydown		408,607	408,607	420,845	411,204	0	(2,597)	0	(2,597)	0	408,607	0	0	0	9,623	05/15/2047	1.D FM
92890N-AA-7	WFRBS 2012-C10 XA 1.635% 12/15/45		09/01/2021	Paydown		0	0	123,140	35,724	0	(35,724)	0	(35,724)	0	0	0	0	0	16,301	12/15/2045	1.A FE
929160-AS-8	VULCAN MATERIALS CO 4.500% 04/01/25		07/20/2021	WELLS FARGO		1,137,670	1,021,000	1,112,196	1,095,674	0	(9,968)	0	(9,968)	0	1,085,705	0	51,964	51,964	37,139	04/01/2025	2.B FE
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		09/01/2021	Paydown		1,677	1,677	1,400	1,442	0	234	0	234	0	1,677	0	0	0	56	06/25/2033	1.D FM
92937F-AE-1	WFRBS 2013-C12 ASB 2.838% 03/15/48		09/01/2021	Paydown		89,131	89,131	88,254	88,901	0	230	0	230	0	89,131	0	0	0	1,873	03/15/2048	1.D FM
92938G-AE-8	WFRBS 2013-C17 ASB 3.558% 12/15/46		09/01/2021	Paydown		48,633	48,633	50,090	48,882	0	(249)	0	(249)	0	48,633	0	0	0	1,150	12/15/2046	1.D FM
92938J-AF-9	WFRBS 2013-UBS1 ASB 3.603% 03/15/46		09/01/2021	Paydown		52,828	52,828	54,409	53,093	0	(265)	0	(265)	0	52,828	0	0	0	1,268	03/15/2046	1.D FM
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		09/01/2021	Paydown		3,657	3,781	3,491	3,515	0	142	0	142	0	3,657	0	0	0	132	11/25/2035	1.D FM
93935B-AH-3	WMALT 2006-5 3A6 6.268% 07/25/36		09/01/2021	Paydown		15,595	15,595	5,539	5,420	0	10,175	0	10,175	0	15,595	0	0	0	156	07/25/2036	1.D FM
949831-AA-9	WFMBS 2019-3 A1 3.500% 07/25/49		09/01/2021	Paydown		227,332	227,332	230,529	230,006	0	(2,674)	0	(2,674)	0	227,332	0	0	0	5,520	07/25/2049	1.D FM
94989M-AF-6	WFCM 2015-NXS2 ASB 3.461% 07/15/58		09/01/2021	Paydown		989,807	989,807	1,019,488	997,986	0	(8,179)	0	(8,179)	0	989,807	0	0	0	22,776	07/15/2058	1.D FM
971885-AP-3	WILSHIRE MTG LOAN TR 1997-2 M3 7.770% 05/25/28		09/01/2021	Paydown		616	616	626	615	0	1	0	1	0	616	0	0	0	9	05/25/2028	4.B FM
97652P-AW-1	WIN 2014-1 B3 3.856% 06/20/44		09/01/2021	Paydown		227,525	227,525	231,184	229,235	0	(1,710)	0	(1,710)	0	227,525	0	0	0	6,263	06/20/2044	1.D FM
98311A-AB-1	WYNDHAM HOTELS & RESORTS 4.375% 08/15/28		08/30/2021	Various		257,748	249,000	252,046	0	0	(269)	0	(269)	0	251,777	0	5,971	5,971	5,931	08/15/2028	4.A FE
009090-AA-9	ACACN 2015-1A PTT 3.600% 03/15/27	A	09/15/2021	Various		468,257	468,257	470,158	469,173	0	(916)	0	(916)	0	468,257	0	0	0	259,632	03/15/2027	1.F FE
552697-AQ-7	MDC PARTNERS INC 7.500% 05/01/24	A	08/20/2021	Various		4,914,585	4,836,000	4,942,841	4,532,610	0	4,489	0	4,489	0	4,879,314	0	(43,314)	(43,314)	453,036	05/01/2024	4.C FE
92658T-AQ-1	VIDEOTRON LTD 5.000% 07/15/22	A	07/06/2021	Call 104.0020		352,567	339,000	339,000	339,000	0	0	0	0	0	339,000	0	0	0	29,952	07/15/2022	3.A FE
02154C-AE-3	ALTICE FINANCING SA 7.500% 05/15/26	D	08/13/2021	Various		726,250	700,000	745,500	710,268	0	(10,160)	0	(10,160)	0	700,108	0	(108)	(108)	82,833	05/15/2026	4.B FE
023150-AA-6	AMBAC LSNI LLC 5.132% 02/12/23	D	07/06/2021	Call 100.0000		235,986	235,986	235,986	235,986	0	0	0	0	0	235,986	0	0	0	7,776	02/12/2023	5.B GI
05530Q-AN-0	BAT INTL FINANCE PLC 1.668% 03/25/26	D	08/17/2021	WELLS FARGO		1,041,543	1,036,000	1,039,635	1,039,540	0	(421)	0	(421)	0	1,039,119	0	2,424	2,424	15,552	03/25/2026	2.B FE
05585J-AA-8	BSPRT 2018-FL3 A 1.134% 03/15/28	D	09/15/2021	Paydown		4,598,718	4,598,718	4,598,718	4,598,718	0	0	0	0	0	4,598,718	0	0	0	38,780	03/15/2028	1.A FE
10373Q-AJ-9	BP CAPITAL MARKETS 3.245% 05/06/22	C	07/13/2021	Call 102.4160		5,120,800	5,000,000	4,965,710	4,985,968	0	5,482	0	5,482	0	4,991,450	0	8,550	8,550	232,122	05/06/2022	1.F FE

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 11	12	13	14	15	16	17	18	19	20	21	22
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
12807C-AA-1	CAI 2020-1A A 2.220% 09/25/45	D	09/25/2021	Paydown		212,500	212,500	212,452	212,464	0	36	0	36	0	212,500	0	0	0	3,145	09/25/2045	1.F FE
13323A-AB-6	CAMELOT FINANCE SA 4.500% 11/01/26	D	07/21/2021	CITIGROUP GLOBAL MKTS		1,897,538	1,818,000	1,818,000	1,818,000	0	0	0	0	0	1,818,000	0	79,538	79,538	59,540	11/01/2026	4.B FE
29278G-AJ-7	ENEL FINANCE INTL NV 4.625% 09/14/25	D	07/23/2021	Call 114.8659		6,891,956	6,000,000	5,962,140	5,973,234	0	2,893	0	2,893	0	5,976,127	0	23,873	23,873	1,130,143	09/14/2025	2.A FE
372319-AA-1	GENNEIA SA 8.750% 01/20/22	D	09/02/2021	Taxable Exchange		197,981	200,000	180,750	0	0	9,819	0	9,819	0	190,569	0	7,412	7,412	10,792	01/20/2022	5.C FE
456472-AB-5	INDUSTRIAS PENOLES SAB D 4.150% 09/12/29	D	09/16/2021	BBVA		722,475	650,000	708,500	0	0	(3,061)	0	(3,061)	0	705,439	0	17,036	17,036	14,087	09/12/2029	2.B FE
566076-AC-9	MP18 2020-1A B1 2.726% 10/15/31	D	09/29/2021	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	151,496	10/15/2031	1.C FE
69290L-AG-2	PFP 2021-7 C 1.735% 04/14/38	D	07/14/2021	Paydown		56	56	56	0	0	0	0	0	0	56	0	0	0	0	04/14/2038	1.G FE
75735G-AA-6	REDE D'OR FINANCE SARL 0.000% 01/22/30	D	08/27/2021	Call 104.5000		217,360	208,000	204,360	0	0	168	0	168	0	204,528	0	3,472	3,472	14,950	01/22/2030	3.B FE
97786#-AQ-5	FERGUSON PLC PP 1.230% 11/30/23	D	07/01/2021	Call 100.0000		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	152,419	11/30/2023	2.A FE
F0868*-AB-1	BARILLA FRANCE PP 4.760% 07/15/21	D	07/15/2021	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	142,400	07/15/2021	2.B
G0369@-AV-8	ANGLIAN WATER PP 4.990% 11/26/23	D	09/08/2021	Various		4,372,193	4,000,000	4,259,230	4,109,750	0	(24,932)	0	(24,932)	0	4,084,819	0	(84,819)	(84,819)	528,546	11/26/2023	2.B FE
V6179#-AA-2	FIRST OMEGA SHIPPING PP 4.650% 06/25/24	D	07/01/2021	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	(23,121)	06/25/2024	2.C
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						254,792,449	241,513,636	251,424,590	240,585,534	2,667	(853,225)	0	(850,558)	0	249,143,232	0	1,127,770	1,127,770	11,038,606	XXX	XXX
01039X-AA-8	ALABAMA POWER CAP TR V 3.245% 10/01/42		07/01/2021	Various		10,000,000	10,000,000	9,832,500	4,853,613	0	2,415	0	2,415	0	9,851,028	0	148,972	148,972	207,987	10/01/2042	1.G FE
15346W-AC-4	CENTRAL FIDELITY CAP I 1.126% 04/15/27		07/01/2021	Tax Free Exchange		1,550,000	1,550,000	1,601,178	1,550,000	0	0	0	0	0	1,550,000	0	0	0	12,958	04/15/2027	2.B FE
4899999. Subtotal - Bonds - Hybrid Securities						11,550,000	11,550,000	11,433,678	6,403,613	0	2,415	0	2,415	0	11,401,028	0	148,972	148,972	220,945	XXX	XXX
8399997. Total - Bonds - Part 4						299,404,714	286,096,184	297,310,798	272,889,457	2,667	(1,969,631)	0	(1,966,964)	0	293,071,251	0	1,812,015	1,812,015	12,413,964	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						299,404,714	286,096,184	297,310,798	272,889,457	2,667	(1,969,631)	0	(1,966,964)	0	293,071,251	0	1,812,015	1,812,015	12,413,964	XXX	XXX
74460W-75-0	PUBLIC STORAGE PFD		07/01/2021	Various	120,000.000	3,000,000	0.00	2,996,808	2,996,808	0	0	0	0	0	2,996,808	0	3,192	3,192	76,875		2.A FE
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						3,000,000	XXX	2,996,808	2,996,808	0	0	0	0	0	2,996,808	0	3,192	3,192	76,875	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						3,000,000	XXX	2,996,808	2,996,808	0	0	0	0	0	2,996,808	0	3,192	3,192	76,875	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						3,000,000	XXX	2,996,808	2,996,808	0	0	0	0	0	2,996,808	0	3,192	3,192	76,875	XXX	XXX
032654-10-5	ANALOG DEVICES		08/10/2021	S. G. COWEN SECURITIES CORP.	2,436.000	416,996		218,047	359,870	(141,823)	0	0	(141,823)	0	218,047	0	198,949	198,949	3,362		
233331-10-7	DTE ENERGY COMPANY		09/02/2021	S. G. COWEN SECURITIES CORP.	10,823.000	1,315,416		1,156,270	1,118,033	38,237	0	0	38,237	0	1,156,270	0	159,147	159,147	35,229		
233331-10-7	DTE ENERGY COMPANY		07/06/2021	Spin Off	0.000	202,691		202,691	195,988	6,703	0	0	6,703	0	202,691	0	0	0	0		
23345M-10-7	DT MIDSTREAM INC COMMON		07/19/2021	VIRTU FINANCIAL	5,411.000	219,775		202,672	0	0	0	0	0	0	202,672	0	17,103	17,103	0		
23345M-10-7	DT MIDSTREAM INC COMMON		07/06/2021	Cash Adjustment	1.000	20		19	0	0	0	0	0	0	19	0	2	2	0		
244199-10-5	DEERE & COMPANY		09/02/2021	S. G. COWEN SECURITIES CORP.	3,371.000	1,257,745		362,973	906,968	(543,995)	0	0	(543,995)	0	362,973	0	894,772	894,772	8,630		
254687-10-6	DISNEY		09/30/2021	Various	26,032.000	4,540,154		2,866,507	4,716,478	(1,849,971)	0	0	(1,849,971)	0	2,866,507	0	1,673,647	1,673,647	0		
28176E-10-8	EDWARDS LIFESCIENCES CORP		08/25/2021	INSTINET	9,797.000	1,145,048		666,323	893,780	(227,457)	0	0	(227,457)	0	666,323	0	478,725	478,725	0		
38141G-10-4	GOLDMAN SACHS GROUP INC		09/10/2021	S. G. COWEN SECURITIES CORP.	747.000	302,388		166,074	196,991	(30,918)	0	0	(30,918)	0	166,074	0	136,314	136,314	3,362		
40412C-10-1	HCA HOLDINGS INC		09/28/2021	S. G. COWEN SECURITIES CORP.	5,851.000	1,477,907		631,298	962,255	(330,957)	0	0	(330,957)	0	631,298	0	846,608	846,608	8,425		
437076-10-2	HOME DEPOT		09/30/2021	Various	6,364.000	2,085,646		1,262,707	1,378,833	(448,129)	0	0	(448,129)	0	1,262,707	0	822,939	822,939	31,502		
46625H-10-0	JP MORGAN CHASE & CO		09/10/2021	S. G. COWEN SECURITIES CORP.	1,333.000	211,186		143,588	169,384	(25,796)	0	0	(25,796)	0	143,588	0	67,598	67,598	3,599		
58933Y-10-5	MERCK & CO INC		08/25/2021	INSTINET	15,328.000	1,181,490		1,119,998	1,195,560	(75,561)	0	0	(75,561)	0	1,119,998	0	61,492	61,492	29,890		
594918-10-4	MICROSOFT CORP		08/10/2021	S. G. COWEN SECURITIES CORP.	3,719.000	1,063,913		197,827	827,180	(629,353)	0	0	(629,353)	0	197,827	0	866,087	866,087	4,165		
674215-20-7	OASIS PETROLEUM INC NEW COMMON		07/09/2021	Morgan Stanley	3,490.000	355,239		108,190	129,339	(21,149)	0	0	(21,149)	0	108,190	0	247,049	247,049	16,578		
68389X-10-5	ORACLE CORP		09/13/2021	S. G. COWEN SECURITIES CORP.	20,938.000	1,855,763		1,165,499	1,354,479	(188,980)	0	0	(188,980)	0	1,165,499	0	690,264	690,264	18,425		
761152-10-7	RESMED INC COMMON		08/25/2021	INSTINET	1,317.000	374,871		280,143	279,942	202	0	0	202	0	280,143	0	94,728	94,728	1,580		
855244-10-9	STARBUCKS CORP		09/15/2021	VIRTU FINANCIAL	12,788.000	1,486,916		647,840	1,368,060	(720,220)	0	0	(720,220)	0	647,840	0	839,076	839,076	17,264		

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
87612E-10-6	TARGET CORP		09/10/2021	S. G. COWEN SECURITIES CORP.	2,605.000	643,606		248,590	372,302	(226,829)	0	0	(226,829)	0	248,590	0	395,016	395,016	5,550		
882508-10-4	TEXAS INSTRUMENTS		08/10/2021	S. G. COWEN SECURITIES CORP.	2,727.000	517,734		302,483	447,583	(145,100)	0	0	(145,100)	0	302,483	0	215,252	215,252	8,345		
91324P-10-2	UNITEDHEALTH GROUP INC		08/25/2021	INSTINET	3,184.000	1,339,325		923,623	1,116,565	(192,942)	0	0	(192,942)	0	923,623	0	415,702	415,702	8,597		
47215P-10-6	JD.COM INC-ADR RECEIPTS	D	07/28/2021	Various	57,017.000	3,995,826		1,237,269	5,011,794	(3,774,525)	0	0	(3,774,525)	0	1,237,269	0	2,758,557	2,758,557	0		
H84989-10-4	TE CONNECTIVITY LTD	D	08/10/2021	S. G. COWEN SECURITIES CORP.	4,950.000	742,812		434,837	599,297	(164,460)	0	0	(164,460)	0	434,837	0	307,975	307,975	4,851		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						26,732,467	XXX	14,545,468	23,600,681	(9,693,023)	0	0	(9,693,023)	0	14,545,468	0	12,187,002	12,187,002	209,354	XXX	XXX
31337#-10-5	FHLB CINCINNATI		07/30/2021	PRIVATE PLACEMENT	10,624.000	1,062,400		1,062,400	897,300	0	0	0	0	0	1,062,400	0	0	0	9,577		
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						1,062,400	XXX	1,062,400	897,300	0	0	0	0	0	1,062,400	0	0	0	9,577	XXX	XXX
78462F-10-3	SPDR TRUST SERIES 1		07/30/2021	VIRTU FINANCIAL	201,272.000	88,334,892		75,470,237	0	0	0	0	0	0	75,470,237	0	12,864,654	12,864,654	534,108		
9499999. Subtotal - Common Stocks - Mutual Funds						88,334,892	XXX	75,470,237	0	0	0	0	0	0	75,470,237	0	12,864,654	12,864,654	534,108	XXX	XXX
9799997. Total - Common Stocks - Part 4						116,129,759	XXX	91,078,105	24,497,981	(9,693,023)	0	0	(9,693,023)	0	91,078,105	0	25,051,656	25,051,656	753,039	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						116,129,759	XXX	91,078,105	24,497,981	(9,693,023)	0	0	(9,693,023)	0	91,078,105	0	25,051,656	25,051,656	753,039	XXX	XXX
9899999. Total - Preferred and Common Stocks						119,129,759	XXX	94,074,913	27,494,789	(9,693,023)	0	0	(9,693,023)	0	94,074,913	0	25,054,848	25,054,848	829,914	XXX	XXX
9999999 - Totals						418,534,473	XXX	391,385,711	300,384,246	(9,690,356)	(1,969,631)	0	(11,659,987)	0	387,146,164	0	26,866,863	26,866,863	13,243,878	XXX	XXX

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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence 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
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	09/24/2021	09/27/2022	69		290.66		490		1,942		1,942	1,452						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	09/13/2021	09/14/2022	160		293.67		1,152		1,103		1,103	(49)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	09/13/2021	09/14/2023	136		293.67		1,396		938		938	(458)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	09/24/2021	09/25/2026	55		290.66		1,554		1,554		1,554							0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	09/27/2021	09/27/2023	2,749		290.66		27,885		77,574		77,574	49,689						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/11/2018	10/14/2021	191,367		191.13	1,623,974			1,653,412		1,653,412	24,878						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2018	10/27/2021	81,659		188.10	683,520			952,957		952,957	71,860						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/13/2018	11/12/2021	128,106		186.79	1,062,448			1,662,821		1,662,821	138,355						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2018	11/24/2021	83,893		186.01	695,983			1,154,372		1,154,372	98,155						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/14/2018	12/14/2021	90,087		185.31	747,891			1,304,458		1,304,458	110,807						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2018	12/27/2021	91,867		184.69	765,212			1,387,199		1,387,199	117,590						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2019	01/14/2022	87,090		185.28	727,734			1,267,157		1,267,157	99,282						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/25/2019	01/27/2022	56,051		185.17	468,093			822,832		822,832	62,217						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2019	02/14/2022	99,769		186.19	837,778			1,371,825		1,371,825	88,794						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/27/2019	02/25/2022	93,038		185.87	781,644			1,310,908		1,310,908	86,525						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/14/2019	03/14/2022	113,702		185.88	955,302			1,606,615		1,606,615	101,195						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2019	03/25/2022	85,490		188.21	732,095			1,031,005		1,031,005	41,890						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/12/2019	04/13/2022	146,660		186.67	1,242,916			1,982,842		1,982,842	108,528						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/26/2019	04/27/2022	94,148		187.62	801,946			1,199,442		1,199,442	54,606						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2019	05/13/2022	93,809		187.21	800,827			1,235,466		1,235,466	59,100						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/23/2019	05/26/2022	80,763		187.50	690,521			1,048,299		1,048,299	46,842						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/14/2019	06/14/2022	91,641		189.50	800,573			1,045,626		1,045,626	26,576						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/27/2019	06/27/2022	82,317		191.71	729,082			805,061		805,061							0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/12/2019	07/14/2022	114,673		192.06	1,015,306			1,105,443		1,105,443	(1,147)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/25/2019	07/27/2022	86,599		193.12	772,649			777,659		777,659	(10,392)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2019	08/12/2022	121,864		195.66	1,111,130			906,672		906,672	(43,871)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/26/2019	08/26/2022	101,165		197.50	933,066			655,546		655,546	(49,571)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/13/2019	09/14/2022	130,205		195.30	1,184,991			1,029,920		1,029,920	(35,155)						0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/27/2019	09/27/2022	79,494		196.63	726,842			573,950		573,950	(28,618)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2019	10/14/2021	11,103		195.71	83,661			45,967		45,967	(17,321)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2019	10/14/2022	103,515		195.71	946,095			802,244		802,244	(39,336)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/24/2019	10/27/2022	64,889		197.03	594,503			460,709		460,709	(29,200)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/24/2019	10/27/2021	9,516		197.03	72,188			31,023		31,023	(17,700)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/13/2019	11/12/2021	13,902		197.16	105,254			48,380		48,380	(23,773)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/14/2019	11/14/2022	82,567		197.16	755,346			593,660		593,660	(32,201)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2019	11/22/2022	66,226		197.55	608,360			466,233		466,233	(26,491)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/27/2019	11/24/2021	11,258		197.55	85,402			38,727		38,727	(18,688)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/12/2019	12/14/2022	65,632		198.73	605,195			433,170		433,170	(27,565)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/13/2019	12/14/2021	12,031		198.73	91,814			37,057		37,057	(19,611)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2019	12/27/2022	46,693		198.98	430,173			281,560		281,560	(21,012)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/27/2019	12/27/2021	6,558		198.98	50,112			16,986		16,986	(10,756)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2020	01/13/2023	63,975		201.22	597,307			355,700		355,700	(35,186)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2020	01/14/2022	8,190		201.22	63,283			19,247		19,247	(12,776)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/24/2020	01/27/2022	5,779		200.20	44,429			17,222		17,222	(8,264)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/27/2020	01/27/2023	39,021		200.20	363,258			239,199		239,199	(18,730)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2020	02/14/2022	11,597		202.13	90,244			27,600		27,600	(16,467)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/14/2020	02/14/2023	65,626		202.13	618,149			354,381		354,381	(34,126)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/27/2020	02/25/2022	13,137		194.79	99,033			85,917		85,917	(8,802)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/27/2020	02/27/2023	52,184		194.79	476,739			482,706		482,706	(4,697)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/13/2020	03/14/2022	12,144		190.05	90,935			126,299		126,299	2,065						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/13/2020	03/14/2023	58,958		190.05	538,961			734,029		734,029	18,867						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2020	03/27/2023	39,295		193.61	365,945			399,635		399,635	2,358						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/27/2020	03/25/2022	8,326		193.61	63,513			63,777		63,777	(3,414)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/13/2020	04/13/2022	12,728		192.49	96,530			110,097		110,097	(2,418)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/14/2020	04/14/2023	43,665		192.49	404,281			475,508		475,508	3,057						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/24/2020	04/27/2023	46,372		192.51	430,281			508,233		508,233	4,173						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/27/2020	04/27/2022	12,742		192.51	96,648			111,367		111,367	(2,294)						0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/14/2020	05/13/2022	19,378		192.69	147,493			169,172		169,172	(3,488)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/14/2020	05/12/2023	38,129		192.69	354,860			417,127		417,127	3,813						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/27/2020	05/26/2022	18,421		192.66	140,186			163,026		163,026	(2,947)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/27/2020	05/25/2023	27,141		192.66	252,561			299,909		299,909	3,528						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/12/2020	06/14/2022	21,342		192.58	162,345			193,143		193,143	(2,561)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/12/2020	06/14/2023	41,801		192.58	388,815			469,005		469,005	6,688						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/25/2020	06/27/2023	25,836		192.87	240,679			287,297		287,297	4,134						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/25/2020	06/27/2022	10,764		192.87	82,002			96,228		96,228	(1,507)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/13/2020	07/14/2022	21,188		193.79	162,187			178,614		178,614	(4,449)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/14/2020	07/14/2023	43,212		193.79	404,464			456,316		456,316	1,728						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/24/2020	07/27/2022	12,124		194.32	93,062			99,056		99,056	(3,031)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/24/2020	07/27/2023	19,406		194.32	182,139			200,465		200,465	582						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/13/2020	08/14/2023	29,258		194.51	274,875			302,237		302,237	1,463						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/14/2020	08/12/2022	19,063		194.51	146,095			155,747		155,747	(4,575)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/27/2020	08/26/2022	17,030		194.60	130,572			139,815		139,815	(4,087)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/27/2020	08/25/2023	14,111		194.60	132,632			145,908		145,908	706						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/27/2020	08/25/2023	5,904		194.60	52,624			61,052		61,052	295						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/11/2020	09/14/2023	22,473		194.63	211,264			234,622		234,622	1,798						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2020	09/14/2023	13,872		194.63	123,660			144,829		144,829	1,110						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2020	09/14/2022	20,115		194.63	154,643			167,559		167,559	(4,224)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/24/2020	09/27/2022	10,813		193.38	82,385			99,911		99,911	(757)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/24/2020	09/27/2023	6,841		193.38	60,593			77,035		77,035	1,163						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/25/2020	08/14/2023	13,316		194.51	116,930			137,549		137,549	666						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/25/2020	09/27/2023	19,945		193.38	186,293			224,583		224,583	3,391						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/13/2020	10/13/2023	13,507		195.01	120,374			139,257		139,257	270						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2020	10/14/2021	22,178		195.01	120,668			106,456		106,456	(28,388)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2020	10/13/2023	26,645		195.01	250,447			274,708		274,708	533						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/14/2020	10/14/2022	19,609		195.01	150,666			160,208		160,208	(6,471)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2020	10/27/2022	10,782		193.65	82,267			98,551		98,551	(1,833)						0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2020	10/27/2023	8,629		193.65	76,365			96,558		96,558	1,035						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/26/2020	10/27/2023	18,663		193.65	174,195			208,834		208,834	2,240						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	10/27/2020	10/27/2021	18,404		193.65	99,436			114,107		114,107	(14,355)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/12/2020	11/12/2021	30,157		194.75	163,857			161,941		161,941	(33,172)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/12/2020	11/14/2023	10,475		194.75	93,228			111,558		111,558	838						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/13/2020	11/14/2022	20,082		194.75	154,093			172,506		172,506	(4,418)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/13/2020	11/14/2023	32,334		194.75	303,515			344,355		344,355	2,587						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/24/2020	11/27/2023	5,852		196.34	52,509			57,585		57,585	117						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/25/2020	11/27/2023	20,388		196.34	192,945			200,619		200,619	408						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/25/2020	11/22/2022	11,215		196.34	86,759			86,806		86,806	(3,477)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	11/25/2020	11/24/2021	19,925		196.34	109,145			85,875		85,875	(28,094)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/11/2020	12/14/2022	15,728		196.85	121,982			119,688		119,688	(4,561)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/14/2020	12/14/2023	8,443		196.85	75,953			81,559		81,559	84						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/14/2020	12/14/2023	43,073		196.85	408,688			416,089		416,089	431						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/14/2020	12/14/2021	40,605		196.85	223,005			171,757		171,757	(55,628)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/22/2020	12/27/2022	12,013		196.21	92,866			97,062		97,062	(2,523)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/22/2020	12/27/2023	15,336		196.21	145,034			154,583		154,583	920						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/22/2020	12/27/2021	16,192		196.21	88,638			78,692		78,692	(18,783)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	12/23/2020	12/27/2023	6,223		196.21	55,800			62,727		62,727	373						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/13/2021	01/14/2022	25,621		198.82		142,123		89,674		89,674	(52,449)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2021	01/12/2024	17,342		198.82		157,229		151,745		151,745	(5,484)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2021	01/13/2023	14,908		198.82		116,782		99,734		99,734	(17,047)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/14/2021	01/12/2024	45,131		198.82		431,601		394,899		394,899	(36,703)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/26/2021	01/27/2022	12,160		198.28		67,267		48,273		48,273	(18,993)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/26/2021	01/27/2023	6,960		198.28		54,372		49,206		49,206	(5,166)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/26/2021	01/26/2024	17,601		198.28		168,218		159,997		159,997	(8,221)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	01/27/2021	01/26/2024	4,978		198.28		45,106		45,248		45,248	142						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/11/2021	02/14/2024	11,463		200.65		104,880		92,390		92,390	(12,490)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/11/2021	02/14/2023	20,508		200.65		162,131		124,076		124,076	(38,056)						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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/11/2021	02/14/2022	34,159		200.65		191,227		102,477		102,477	(88,750)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/11/2021	02/14/2024	65,378		200.65		630,976		526,943		526,943	(104,033)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/25/2021	02/25/2022	22,097		198.31		122,258		95,458		95,458	(26,800)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/25/2021	02/27/2024	18,012		198.31		171,099		166,613		166,613	(4,486)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/25/2021	02/27/2023	12,758		198.31		99,682		93,004		93,004	(6,678)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	02/26/2021	02/27/2024	4,367		198.31		39,316		40,394		40,394	1,077						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/11/2021	03/14/2024	4,463		201.86		40,905		34,280		34,280	(6,626)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/12/2021	03/14/2023	15,441		201.86		122,810		88,325		88,325	(34,485)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/12/2021	03/14/2022	24,656		201.86		138,858		69,529		69,529	(69,329)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/12/2021	03/14/2024	93,456		201.86		903,634		717,741		717,741	(185,893)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/25/2021	03/27/2023	13,734		201.10		108,823		84,467		84,467	(24,356)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/25/2021	03/27/2024	15,848		201.10		152,976		128,051		128,051	(24,925)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/25/2021	03/27/2024	8,782		201.10		80,353		70,956		70,956	(9,397)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	03/26/2021	03/25/2022	20,313		201.10		113,972		66,221		66,221	(47,750)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/14/2021	04/12/2024	9,121		201.74		83,536		71,415		71,415	(12,121)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/14/2021	04/12/2024	115,232		201.74		1,113,531		902,270		902,270	(211,261)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/14/2021	04/13/2022	33,444		201.74		188,241		106,686		106,686	(81,555)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/14/2021	04/14/2023	17,344		201.74		137,861		102,504		102,504	(35,357)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/27/2021	04/27/2023	15,560		201.28		123,401		96,475		96,475	(26,926)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/27/2021	04/26/2024	15,536		201.28		141,966		125,993		125,993	(15,972)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/27/2021	04/26/2024	19,301		201.28		186,092		156,535		156,535	(29,557)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	04/27/2021	04/27/2022	20,002		201.28		112,325		70,407		70,407	(41,918)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2021	05/13/2022	32,800		201.77		184,642		113,815		113,815	(70,827)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2021	05/14/2024	92,655		201.77		897,360		739,387		739,387	(157,973)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/13/2021	05/14/2024	6,810		201.77		62,517		54,342		54,342	(8,175)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/14/2021	05/12/2023	15,096		201.77		119,708		91,937		91,937	(27,771)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/26/2021	05/23/2024	5,760		202.44		52,936		44,580		44,580	(8,356)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/26/2021	05/26/2022	19,028		202.44		107,471		63,173		63,173	(44,298)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/26/2021	05/23/2024	12,759		202.44		123,726		98,757		98,757	(24,968)						0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	05/27/2021	05/25/2023	10,872		202.44		86,499		64,038		64,038	(22,461)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/14/2021	06/14/2022	38,104		203.97		216,839		111,263		111,263	(105,576)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/14/2021	06/14/2023	14,429		203.97		115,954		77,914		77,914	(38,040)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/14/2021	06/14/2024	107,182		203.97		1,049,376		773,857		773,857	(275,519)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/14/2021	06/14/2024	6,947		203.97		64,474		50,158		50,158	(14,315)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/24/2021	06/27/2024	1,605		203.72		14,813		11,846		11,846	(2,967)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/25/2021	06/27/2023	8,428		203.72		67,650		47,030		47,030	(20,620)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/25/2021	06/27/2024	9,827		203.72		95,696		72,525		72,525	(23,171)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	06/25/2021	06/27/2022	18,138		203.72		103,460		56,589		56,589	(46,871)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/13/2021	07/12/2024	97,175		203.88		945,032		714,235		714,235	(230,798)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/14/2021	07/12/2024	2,869		203.88		26,442		21,090		21,090	(5,352)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/14/2021	07/14/2023	14,028		203.88		112,398		77,995		77,995	(34,403)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/14/2021	07/14/2022	28,154		203.88		160,146		90,374		90,374	(69,772)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/27/2021	07/27/2023	9,082		203.70		72,890		51,858		51,858	(21,032)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/27/2021	07/26/2024	10,339		203.70		100,877		77,437		77,437	(23,440)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/27/2021	07/26/2024	7,678		203.70		71,006		57,508		57,508	(13,498)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	07/27/2021	07/27/2022	18,297		203.70		103,983		61,842		61,842	(42,141)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/12/2021	08/12/2022	30,915		203.62		175,630		109,441		109,441	(66,190)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/12/2021	08/14/2023	10,215		203.62		81,952		59,758		59,758	(22,194)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/13/2021	08/14/2024	11,404		203.62		105,187		86,781		86,781	(18,405)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/13/2021	08/14/2024	108,270		203.62		1,053,799		823,937		823,937	(229,862)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/26/2021	08/27/2024	8,959		203.60		87,187		68,803		68,803	(18,384)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/26/2021	08/25/2023	7,014		203.60		56,120		41,592		41,592	(14,529)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/26/2021	08/27/2024	4,283		203.60		39,502		32,893		32,893	(6,609)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	08/27/2021	08/26/2022	21,498		203.60		122,118		78,468		78,468	(43,650)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/13/2021	09/13/2024	1,608		202.69		14,768		13,092		13,092	(1,676)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2021	09/14/2023	8,984		202.69		71,565		57,678		57,678	(13,887)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2021	09/13/2024	114,895		202.69		1,113,166		935,243		935,243	(177,924)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2021	09/14/2022	23,642		202.69		133,697		98,114		98,114	(35,582)						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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2021	09/14/2023	658		145.84		4,061		3,232		3,232	(829)						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/14/2021	09/14/2022	110		145.84		458		539		539	81						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/24/2021	09/27/2024	544		202.14		4,972		4,593		4,593	(379)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/27/2021	09/27/2023	9,513		202.14		75,574		64,024		64,024	(11,550)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/27/2021	09/27/2024	13,308		202.14		128,313		112,316		112,316	(15,997)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/27/2021	09/27/2022	19,897		202.14		112,616		89,139		89,139	(23,477)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/28/2021	09/27/2022	46		195.18		477		436		436	(41)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP2IHZNBB6K528	09/28/2021	09/27/2023	272		195.18		3,487		2,566		2,566	(921)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/12/2018	10/14/2021	4,529		218.60	58,014			46,919		46,919	1,404						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/26/2018	10/27/2021	3,965		217.17	49,766			46,941		46,941	3,053						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/14/2018	11/12/2021	8,647		219.74	109,440			83,007		83,007	(1,470)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/27/2018	11/26/2021	2,832		219.61	35,641			28,068		28,068	(227)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/14/2018	12/14/2021	5,494		218.62	67,857			60,759		60,759	1,538						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2018	12/27/2021	3,932		213.61	47,292			61,621		61,621	6,488						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/14/2019	01/14/2022	3,085		216.52	38,410			40,909		40,909	2,746						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/25/2019	01/27/2022	5,521		218.44	69,586			65,423		65,423	2,540						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/14/2019	02/14/2022	5,731		221.27	72,783			57,306		57,306	(287)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/27/2019	02/25/2022	1,841		222.19	23,354			17,561		17,561	(313)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/14/2019	03/14/2022	17,457		223.52	224,365			156,241		156,241	(5,237)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/27/2019	03/25/2022	11,231		224.38	145,656			96,586		96,586	(4,043)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/12/2019	04/14/2022	9,726		226.60	127,612			74,212		74,212	(5,350)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/26/2019	04/27/2022	4,656		225.31	61,262			39,900		39,900	(1,490)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/14/2019	05/13/2022	6,809		223.10	89,165			68,971		68,971	340						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/24/2019	05/27/2022	7,113		223.52	93,333			72,557		72,557	569						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2019	06/14/2022	4,573		226.13	61,213			40,330		40,330	(869)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/27/2019	06/27/2022	2,176		227.44	29,552			18,064		18,064	(609)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/12/2019	07/14/2022	2,131		228.49	29,220			17,030		17,030	(703)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/26/2019	07/27/2022	4,655		229.23	64,554			36,353		36,353	(1,583)						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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/14/2019	08/12/2022	7,929		226.77	108,419			73,341		73,341	(396)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/27/2019	08/26/2022	2,539		228.01	34,972			22,321		22,321	(305)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/13/2019	09/14/2022	2,369		230.49	32,924			18,596		18,596	(616)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/27/2019	09/27/2022	1,626		233.05	21,793			10,489		10,489	(472)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/14/2019	10/14/2021	925		230.27	9,841			823		823	(3,025)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/14/2019	10/14/2022	1,537		230.27	20,320			12,022		12,022	(77)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/25/2019	10/27/2022	1,753		232.23	23,443			12,496		12,496	(228)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/25/2019	10/27/2021	1,580		232.23	16,992			1,359		1,359	(4,472)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/14/2019	11/14/2022	2,052		232.48	27,332			14,855		14,855	(144)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/14/2019	11/12/2021	1,316		232.48	14,137			1,672		1,672	(3,304)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/27/2019	11/26/2021	1,058		234.50	11,383			1,121		1,121	(2,401)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/27/2019	11/25/2022	699		234.50	9,332			4,567		4,567	(112)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/13/2019	12/14/2021	1,743		234.64	18,896			2,528		2,528	(3,556)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/13/2019	12/14/2022	3,665		234.64	49,106			24,667		24,667	(330)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2019	12/27/2021	1,848		237.56	20,194			1,940		1,940	(3,382)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2019	12/27/2022	2,715		237.56	36,765			15,802		15,802	(516)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/14/2020	01/14/2022	1,608		237.00	17,526			2,315		2,315	(2,781)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/14/2020	01/13/2023	1,785		237.00	24,069			10,977		10,977	(250)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/27/2020	01/27/2023	385		233.89	5,148			2,878		2,878	35						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/27/2020	01/27/2022	3,044		233.89	33,037			7,580		7,580	(4,962)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/14/2020	02/14/2022	2,859		235.75	31,139			6,404		6,404	(4,374)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/14/2020	02/14/2023	1,290		235.75	17,389			8,962		8,962	52						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/27/2020	02/25/2022	4,447		222.85	45,883			37,666		37,666	(1,067)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/27/2020	02/27/2023	1,055		222.85	13,489			13,962		13,962	1,181						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/13/2020	03/14/2022	4,541		211.87	43,675			78,869		78,869	9,036						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/13/2020	03/14/2023	3,285		211.87	39,950			67,934		67,934	7,786						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/27/2020	03/25/2022	1,640		211.59	16,066			29,027		29,027	3,329						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/27/2020	03/27/2023	2,675		211.59	32,658			56,201		56,201	6,500						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/14/2020	04/14/2023	1,154		212.30	14,406			23,669		23,669	2,631						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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/14/2020	04/14/2022	3,570		212.30	35,474			61,447		61,447	6,677						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/27/2020	04/27/2023	905		212.08	11,386			18,822		18,822	2,109						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/27/2020	04/27/2022	1,834		212.08	18,205			32,099		32,099	3,467						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/14/2020	05/12/2023	2,130		212.20	26,939			44,369		44,369	5,006						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/14/2020	05/13/2022	6,315		212.20	63,114			110,635		110,635	11,746						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/27/2020	05/26/2023	2,498		212.60	31,648			51,601		51,601	5,845						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/27/2020	05/27/2022	2,385		212.60	24,133			41,209		41,209	4,245						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/12/2020	06/14/2023	2,412		212.71	30,011			50,043		50,043	5,692						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/12/2020	06/14/2022	4,184		212.71	41,207			72,552		72,552	7,364						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/26/2020	06/27/2022	1,390		212.88	13,823			24,069		24,069	2,419						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/26/2020	06/27/2023	1,738		212.88	21,719			36,065		36,065	4,137						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/14/2020	07/14/2022	4,875		213.34	48,568			83,116		83,116	8,044						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/14/2020	07/14/2023	1,711		213.34	21,462			34,919		34,919	3,815						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/27/2020	07/27/2023	3,414		213.85	42,851			68,853		68,853	7,510						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/27/2020	07/27/2022	2,834		213.85	28,300			47,465		47,465	4,449						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/14/2020	08/14/2023	3,466		213.79	43,423			70,568		70,568	7,764						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/14/2020	08/12/2022	3,503		213.79	34,903			59,313		59,313	5,535						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/27/2020	08/25/2023	2,142		213.86	26,839			43,710		43,710	4,840						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/27/2020	08/26/2022	1,641		213.86	16,357			27,885		27,885	2,593						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/14/2020	09/14/2022	3,690		214.39	37,177			61,763		61,763	5,571						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/14/2020	09/14/2023	1,371		214.39	17,317			27,715		27,715	3,072						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/25/2020	09/27/2022	1,452		212.18	14,445			26,927		26,927	2,642						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/25/2020	09/27/2023	3,662		212.18	45,765			79,978		79,978	9,082						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/14/2020	10/14/2022	3,073		215.12	31,133			50,454		50,454	4,333						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/14/2020	10/14/2021	4,611		215.12	32,438			61,792		61,792	7,332						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/14/2020	10/13/2023	2,873		215.12	36,524			56,824		56,824	5,947						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/27/2020	10/27/2021	4,146		213.20	28,907			63,522		63,522	8,417						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/27/2020	10/27/2023	1,271		213.20	15,935			26,922		26,922	2,898						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	10/27/2020	10/27/2022	1,871		213.20	18,753			33,668		33,668	3,182						0001

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JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/13/2020	11/12/2021	8,856		218.16	63,756			93,164		93,164	3,188						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/13/2020	11/14/2023	440		218.16	5,731			7,965		7,965	814						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/13/2020	11/14/2022	3,759		218.16	39,032			54,952		54,952	4,247						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/27/2020	11/26/2021	4,350		221.60	32,005			33,409		33,409	(2,915)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/27/2020	11/27/2023	1,196		221.60	15,847			19,337		19,337	1,901						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/27/2020	11/25/2022	3,330		221.60	35,203			41,762		41,762	2,598						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/14/2020	12/14/2022	3,281		222.46	35,113			40,165		40,165	2,494						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/14/2020	12/14/2021	7,723		222.46	57,381			56,685		56,685	(5,869)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/14/2020	12/14/2023	1,555		222.46	20,829			24,621		24,621	2,411						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/24/2020	12/27/2023	771		223.18	10,234			11,976		11,976	1,171						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/24/2020	12/27/2021	8,410		223.18	61,941			59,376		59,376	(6,896)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/24/2020	12/27/2022	3,840		223.18	40,708			45,964		45,964	2,842						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/14/2021	01/12/2024	4,035		224.27		54,300		60,166		60,166	5,866						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/14/2021	01/13/2023	2,635		224.27		28,309		30,226		30,226	1,917						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/14/2021	01/14/2022	8,160		224.27		61,122		54,263		54,263	(6,859)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/27/2021	01/27/2023	2,326		224.83		25,104		26,333		26,333	1,229						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/27/2021	01/27/2022	3,278		224.83		24,542		21,406		21,406	(3,137)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	01/27/2021	01/26/2024	2,664		224.83		36,000		39,244		39,244	3,244						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/12/2021	02/14/2023	6,548		225.40		70,700		73,407		73,407	2,707						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/12/2021	02/14/2024	3,026		225.40		40,988		44,145		44,145	3,157						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/12/2021	02/14/2022	8,980		225.40		67,399		58,367		58,367	(9,032)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/26/2021	02/25/2022	6,245		222.74		46,320		52,208		52,208	5,887						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/26/2021	02/27/2023	2,986		222.74		31,787		38,304		38,304	6,517						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	02/26/2021	02/27/2024	997		222.74		13,253		16,057		16,057	2,803						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/12/2021	03/14/2024	3,734		226.81		50,820		52,692		52,692	1,872						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/12/2021	03/14/2023	3,100		226.81		33,814		33,382		33,382	(433)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/12/2021	03/14/2022	8,289		226.81		62,980		51,060		51,060	(11,921)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/26/2021	03/25/2022	7,154		228.28		54,706		39,845		39,845	(14,861)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/26/2021	03/27/2024	5,011		228.28		68,754		67,654		67,654	(1,101)						0001

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JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	03/26/2021	03/27/2023	1,897		228.28		20,827		19,290		19,290	(1,537)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/14/2021	04/14/2022	9,860		229.21		75,936		53,244		53,244	(22,692)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/14/2021	04/12/2024	2,212		229.21		30,420		28,777		28,777	(1,643)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/14/2021	04/14/2023	4,502		229.21		49,639		44,259		44,259	(5,380)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/27/2021	04/27/2023	3,102		230.50		34,463		29,034		29,034	(5,429)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/27/2021	04/27/2022	5,020		230.50		38,875		25,198		25,198	(13,677)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	04/27/2021	04/26/2024	2,200		230.50		30,572		27,561		27,561	(3,011)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/14/2021	05/12/2023	4,726		234.89		53,502		36,246		36,246	(17,256)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/14/2021	05/14/2024	3,534		234.89		50,049		38,198		38,198	(11,851)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/14/2021	05/13/2022	11,742		234.89		92,669		41,918		41,918	(50,751)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/27/2021	05/27/2022	5,078		233.96		40,036		20,565		20,565	(19,471)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/27/2021	05/24/2024	2,842		233.96		40,299		31,977		31,977	(8,322)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	05/27/2021	05/26/2023	3,424		233.96		38,849		27,971		27,971	(10,877)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2021	06/14/2024	6,981		236.06		100,363		73,862		73,862	(26,501)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2021	06/14/2023	4,130		236.06		47,678		31,143		31,143	(16,535)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/14/2021	06/14/2022	13,056		236.06		104,480		46,871		46,871	(57,609)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/25/2021	06/27/2022	5,827		233.06		45,900		27,852		27,852	(18,048)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/25/2021	06/27/2023	1,969		233.06		22,353		17,430		17,430	(4,924)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	06/25/2021	06/27/2024	2,939		233.06		41,443		34,917		34,917	(6,525)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/14/2021	07/14/2022	7,432		232.79		58,474		37,752		37,752	(20,722)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/14/2021	07/14/2023	1,349		232.79		15,292		12,180		12,180	(3,112)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/14/2021	07/12/2024	3,750		232.79		52,904		44,777		44,777	(8,127)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/27/2021	07/26/2024	3,159		233.62		44,723		36,928		36,928	(7,794)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/27/2021	07/27/2023	2,132		233.62		24,203		18,780		18,780	(5,423)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	07/27/2021	07/27/2022	6,095		233.62		48,131		29,989		29,989	(18,142)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/13/2021	08/14/2023	3,421		234.73		39,026		29,146		29,146	(9,879)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/13/2021	08/14/2024	4,520		234.73		64,191		51,393		51,393	(12,797)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/13/2021	08/12/2022	10,003		234.73		79,362		46,914		46,914	(32,448)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/27/2021	08/27/2024	6,862		234.32		97,445		79,810		79,810	(17,635)						0001

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JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/27/2021	08/25/2023	2,859		234.32		32,562		25,134		25,134	(7,428)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	08/27/2021	08/26/2022	5,749		234.32		45,529		28,685		28,685	(16,843)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/14/2021	09/14/2022	6,467		233.04		51,087		36,731		36,731	(14,356)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/14/2021	09/14/2023	1,485		233.04		16,885		14,090		14,090	(2,795)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/14/2021	09/13/2024	7,346		233.04		103,747		90,140		90,140	(13,607)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/27/2021	09/27/2023	735		231.16		8,279		7,663		7,663	(616)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/27/2021	09/27/2022	8,129		231.16		63,510		53,567		53,567	(9,943)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	09/27/2021	09/27/2024	3,426		231.16		47,837		45,123		45,123	(2,714)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	10/14/2020	10/14/2021	3,402		3,488.67	995,725			2,779,150		2,779,150	1,326,283						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/27/2020	10/27/2021	2,516		3,390.68	750,816			2,301,769		2,301,769	1,033,851						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	11/13/2020	11/12/2021	3,864		3,585.15	1,077,841			2,810,909		2,810,909	1,381,515						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/27/2020	11/26/2021	1,895		3,638.35	516,975			1,290,371		1,290,371	647,705						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	12/14/2020	12/14/2021	4,753		3,647.49	1,359,299			3,231,504		3,231,504	1,616,489						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	12/24/2020	12/27/2021	1,699		3,703.06	495,102			1,078,782		1,078,782	554,732						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/14/2021	01/14/2022	4,338		3,795.54		1,283,040		2,441,356		2,441,356	1,158,316						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/27/2021	01/27/2022	1,458		3,750.77		492,229		887,364		887,364	395,135						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	02/12/2021	02/14/2022	4,948		3,934.83		1,619,904		2,302,909		2,302,909	683,005						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	02/26/2021	02/25/2022	2,188		3,811.15		730,496		1,253,775		1,253,775	523,278						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	03/12/2021	03/14/2022	3,852		3,943.34		1,207,446		1,831,686		1,831,686	624,240						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	03/26/2021	03/25/2022	2,389		3,974.54		700,879		1,093,508		1,093,508	392,629						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	04/14/2021	04/14/2022	5,582		4,124.66		1,590,889		1,994,258		1,994,258	403,369						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/27/2021	04/27/2022	2,278		4,186.72		660,385		735,262		735,262	74,877						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/14/2021	05/13/2022	4,293		4,173.85		1,252,787		1,464,128		1,464,128	211,341						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/27/2021	05/27/2022	2,925		4,200.88		835,516		966,228		966,228	130,712						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	06/14/2021	06/14/2022	4,356		4,255.15		1,217,750		1,331,904		1,331,904	114,154						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	06/25/2021	06/27/2022	2,996		4,280.70		825,288		889,256		889,256	63,968						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	07/14/2021	07/14/2022	5,046		4,374.30		1,483,306		1,263,485		1,263,485	(219,820)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	07/27/2021	07/27/2022	1,848		4,401.46		574,932		446,798		446,798	(128,135)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	08/13/2021	08/12/2022	3,701		4,468.00		1,112,940		790,467		790,467	(322,473)						0001

SCHEDULE DB - PART A - SECTION 1

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

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S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/27/2021	08/26/2022	1,455		4,509.37		447,985		289,163		289,163	(158,822)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2021	09/14/2022	2		4,443.05		517		383		383	(134)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	09/14/2021	09/14/2022	2,937		4,443.05		977,295		712,390		712,390	(264,906)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	09/27/2021	09/27/2022	2,020		4,443.11		657,043		501,901		501,901	(155,142)						0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										46,245,609	35,119,637	0	95,785,760	XXX	95,785,760	7,030,028	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										46,245,609	35,119,637	0	95,785,760	XXX	95,785,760	7,030,028	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
PREMIER OIL PLC PP Warrant G7216B186	Premier Oil	N/A		US - Chicago Board 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 Bo BBG00Z6RLQP8	02/11/2021	02/09/2026	2,159		36.18		37,783		63,216		63,216	25,433						
NOBEL CORP-CW2 NOBEL CORP-WARRANT 2 BMBQ572	Noble Corp	N/A		US - Chicago Board BBG011C8CKG0	03/17/2021	02/05/2028	6,192		23.13		27,245		86,688		86,688	59,443						
NOBLE HOLDINGS CORP NOBLE CORP-WARRANT 1 BMBQ583	Noble Holdings	N/A		US - Chicago Board BBG011C8CKG0	03/17/2021	02/05/2028	6,192		19.27		40,248		86,688		86,688	46,440						
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants										83,635	105,276	0	317,958	XXX	317,958	131,316	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										83,635	105,276	0	317,958	XXX	317,958	131,316	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										46,329,244	35,224,913	0	96,103,718	XXX	96,103,718	7,161,344	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										46,329,244	35,224,913	0	96,103,718	XXX	96,103,718	7,161,344	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/14/2020	10/14/2021	1,157		3,593.33	(267,653)			(824,507)		(824,507)	(415,875)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/14/2020	10/14/2021	779		3,602.05	(176,735)			(548,551)		(548,551)	(277,989)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/14/2020	10/14/2021	1,013		3,575.89	(243,915)			(739,613)		(739,613)	(369,574)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/14/2020	10/14/2021	33		3,584.61	(7,786)			(23,771)		(23,771)	(11,934)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/14/2020	10/14/2021	143		3,645.66	(29,183)			(94,269)		(94,269)	(48,922)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	10/14/2020	10/14/2021	276		3,636.94	(57,744)			(184,877)		(184,877)	(95,485)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/27/2020	10/27/2021	34		3,483.92	(8,103)			(27,669)		(27,669)	(13,034)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/27/2020	10/27/2021	587		3,475.45	(144,300)			(488,416)		(488,416)	(229,092)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/27/2020	10/27/2021	341		3,500.88	(78,990)			(274,634)		(274,634)	(130,516)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	10/27/2020	10/27/2021	351		3,534.78	(75,212)			(271,443)		(271,443)	(131,308)						0001

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

SCHEDULE DB - PART A - SECTION 1

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S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/27/2020	10/27/2021	305		3,543.26	(64,035)			(233,336)		(233,336)	(113,379)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	10/27/2020	10/27/2021	898		3,492.40	(212,328)			(731,561)		(731,561)	(346,144)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWOLXP3B76	11/13/2020	11/12/2021	139		3,701.67	(29,300)			(85,860)		(85,860)	(45,051)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWOLXP3B76	11/13/2020	11/12/2021	542		3,746.48	(101,619)			(310,679)		(310,679)	(167,178)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWOLXP3B76	11/13/2020	11/12/2021	458		3,737.52	(87,847)			(266,419)		(266,419)	(142,653)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWOLXP3B76	11/13/2020	11/12/2021	831		3,683.74	(182,254)			(525,577)		(525,577)	(272,952)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWOLXP3B76	11/13/2020	11/12/2021	970		3,674.78	(217,723)			(622,112)		(622,112)	(321,427)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWOLXP3B76	11/13/2020	11/12/2021	924		3,692.70	(198,449)			(576,808)		(576,808)	(301,105)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/27/2020	11/26/2021	391		3,729.31	(83,959)			(233,218)		(233,218)	(123,370)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/27/2020	11/26/2021	678		3,738.40	(142,124)			(398,314)		(398,314)	(211,796)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/27/2020	11/26/2021	128		3,802.08	(22,706)			(67,887)		(67,887)	(37,341)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/27/2020	11/26/2021	218		3,792.98	(39,539)			(117,092)		(117,092)	(64,106)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/27/2020	11/26/2021	90		3,756.60	(17,972)			(51,287)		(51,287)	(27,546)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	11/27/2020	11/26/2021	389		3,747.50	(79,622)			(225,187)		(225,187)	(120,348)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWOLXP3B76	12/14/2020	12/14/2021	882		3,747.80	(198,167)			(518,595)		(518,595)	(275,054)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWOLXP3B76	12/14/2020	12/14/2021	376		3,766.03	(80,870)			(215,135)		(215,135)	(115,264)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWOLXP3B76	12/14/2020	12/14/2021	1,232		3,738.68	(283,185)			(734,789)		(734,789)	(387,710)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWOLXP3B76	12/14/2020	12/14/2021	1,443		3,756.91	(317,359)			(836,527)		(836,527)	(445,946)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWOLXP3B76	12/14/2020	12/14/2021	309		3,811.63	(59,220)			(164,138)		(164,138)	(90,088)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWOLXP3B76	12/14/2020	12/14/2021	510		3,802.51	(100,176)			(275,088)		(275,088)	(150,263)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWOLXP3B76	12/24/2020	12/27/2021	136		3,869.70	(25,803)			(66,160)		(66,160)	(37,340)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWOLXP3B76	12/24/2020	12/27/2021	477		3,814.15	(104,488)			(255,564)		(255,564)	(139,838)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWOLXP3B76	12/24/2020	12/27/2021	151		3,860.44	(29,407)			(74,744)		(74,744)	(41,957)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWOLXP3B76	12/24/2020	12/27/2021	461		3,804.89	(103,213)			(250,759)		(250,759)	(136,538)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWOLXP3B76	12/24/2020	12/27/2021	269		3,795.64	(61,591)			(148,441)		(148,441)	(80,430)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLDOEJDB5FWOLXP3B76	12/24/2020	12/27/2021	207		3,823.41	(44,294)			(109,100)		(109,100)	(59,994)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/14/2021	01/14/2022	587		3,937.87		(124,133)		(259,808)		(259,808)	(135,675)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/14/2021	01/14/2022	1,502		3,890.43		(356,250)		(723,983)		(723,983)	(367,733)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/14/2021	01/14/2022	701		3,909.41		(158,935)		(326,785)		(326,785)	(167,850)						0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/14/2021	01/14/2022	139		3,871.45		(34,478)		(69,280)		(69,280)	(34,801)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/14/2021	01/14/2022	506		3,899.92		(117,392)		(239,987)		(239,987)	(122,595)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/14/2021	01/14/2022	903		3,918.90		(200,195)		(414,040)		(414,040)	(213,845)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/27/2021	01/27/2022	443		3,853.92		(121,050)		(230,881)		(230,881)	(109,832)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/27/2021	01/27/2022	33		3,882.05		(8,374)		(16,176)		(16,176)	(7,802)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/27/2021	01/27/2022	411		3,872.67		(107,955)		(207,640)		(207,640)	(99,685)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/27/2021	01/27/2022	460		3,891.42		(116,175)		(225,390)		(225,390)	(109,215)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/27/2021	01/27/2022	26		3,825.79		(7,471)		(14,079)		(14,079)	(6,608)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	01/27/2021	01/27/2022	85		3,863.29		(22,631)		(43,349)		(43,349)	(20,718)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/12/2021	02/14/2022	563		4,082.39		(136,124)		(197,634)		(197,634)	(61,511)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/12/2021	02/14/2022	1,679		4,033.20		(450,005)		(651,793)		(651,793)	(201,788)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	02/12/2021	02/14/2022	464		4,072.55		(114,428)		(166,123)		(166,123)	(51,695)						0001
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)		(401,151)		(401,151)	(124,444)						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)		(70,802)		(70,802)	(21,958)						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)		(50,343)		(50,343)	(15,542)						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)		(136,549)		(136,549)	(62,514)						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)		(402,865)		(402,865)	(181,035)						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)		(77,903)		(77,903)	(35,192)						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)		(182,919)		(182,919)	(83,403)						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)		(136,365)		(136,365)	(61,937)						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)		(112,558)		(112,558)	(49,713)						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)		(108,115)		(108,115)	(40,147)						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)		(481,006)		(481,006)	(177,318)						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)		(405,417)		(405,417)	(147,347)						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)		(46,894)		(46,894)	(17,347)						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)		(400,441)		(400,441)	(146,740)						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)		(60,814)		(60,814)	(22,608)						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)		(139,279)		(139,279)	(56,203)						0001

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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence 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	03/26/2021	03/25/2022	591		4,103.71		(126,665)		(213,191)		(213,191)	(86,526)						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)		(5,687)		(5,687)	(2,254)						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)		(164,475)		(164,475)	(67,165)						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)		(264,824)		(264,824)	(106,285)						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)		(80,832)		(80,832)	(33,226)						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)		(130,696)		(130,696)	(28,332)						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)		(184,387)		(184,387)	(39,846)						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)		(398,973)		(398,973)	(86,274)						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)		(168,275)		(168,275)	(36,375)						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)		(257,067)		(257,067)	(55,479)						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)		(57,660)		(57,660)	(12,492)						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)		(344,473)		(344,473)	(74,543)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/27/2021	04/27/2022	437		4,291.39		(98,199)		(111,111)		(111,111)	(12,912)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/27/2021	04/27/2022	8		4,364.66		(1,478)		(1,658)		(1,658)	(181)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/27/2021	04/27/2022	293		4,301.85		(64,153)		(72,518)		(72,518)	(8,365)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/27/2021	04/27/2022	331		4,322.79		(68,931)		(77,770)		(77,770)	(8,839)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/27/2021	04/27/2022	345		4,312.32		(73,716)		(83,269)		(83,269)	(9,553)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/27/2021	04/27/2022	194		4,354.19		(37,360)		(41,990)		(41,990)	(4,630)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/27/2021	04/27/2022	369		4,333.26		(74,869)		(84,387)		(84,387)	(9,518)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	04/27/2021	04/27/2022	303		4,343.72		(59,853)		(67,372)		(67,372)	(7,519)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/14/2021	05/13/2022	455		4,278.20		(104,673)		(124,028)		(124,028)	(19,355)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/14/2021	05/13/2022	166		4,340.80		(32,759)		(38,874)		(38,874)	(6,115)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/14/2021	05/13/2022	949		4,299.07		(207,899)		(246,504)		(246,504)	(38,605)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/14/2021	05/13/2022	392		4,351.24		(75,498)		(89,567)		(89,567)	(14,068)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/14/2021	05/13/2022	1,043		4,267.76		(245,970)		(291,307)		(291,307)	(45,336)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/14/2021	05/13/2022	62		4,330.37		(12,633)		(14,991)		(14,991)	(2,357)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/14/2021	05/13/2022	346		4,309.50		(73,809)		(87,547)		(87,547)	(13,737)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/14/2021	05/13/2022	412		4,288.63		(92,448)		(109,581)		(109,581)	(17,133)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	05/14/2021	05/13/2022	468		4,319.93		(97,327)		(115,472)		(115,472)	(18,146)						0001

STATEMENT AS OF SEPTEMBER 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/27/2021	05/27/2022	581		4,326.91		(121,319)		(145,676)		(145,676)	(24,358)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/27/2021	05/27/2022	147		4,337.41		(29,844)		(35,891)		(35,891)	(6,046)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/27/2021	05/27/2022	363		4,316.40		(77,841)		(93,318)		(93,318)	(15,477)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/27/2021	05/27/2022	263		4,305.90		(57,753)		(69,122)		(69,122)	(11,368)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/27/2021	05/27/2022	313		4,358.41		(60,227)		(72,654)		(72,654)	(12,427)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/27/2021	05/27/2022	274		4,347.91		(54,189)		(65,264)		(65,264)	(11,075)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/27/2021	05/27/2022	314		4,368.92		(58,851)		(71,087)		(71,087)	(12,236)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/27/2021	05/27/2022	669		4,379.42		(121,788)		(147,310)		(147,310)	(25,523)						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)		(77,151)		(77,151)	(8,802)						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)		(183,967)		(183,967)	(19,491)						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)		(57,638)		(57,638)	(6,578)						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)		(142,417)		(142,417)	(15,109)						0001
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)		(63,160)		(63,160)	(6,933)						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)		(73,915)		(73,915)	(8,001)						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)		(64,787)		(64,787)	(7,411)						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)		(266,789)		(266,789)	(29,045)						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)		(62,658)		(62,658)	(7,075)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/25/2021	06/27/2022	237		4,430.52		(43,906)		(49,742)		(49,742)	(5,836)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/25/2021	06/27/2022	296		4,462.63		(50,124)		(57,106)		(57,106)	(6,982)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/25/2021	06/27/2022	126		4,419.82		(24,006)		(27,126)		(27,126)	(3,120)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/25/2021	06/27/2022	420		4,387.72		(87,424)		(98,092)		(98,092)	(10,668)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/25/2021	06/27/2022	121		4,398.42		(24,586)		(27,659)		(27,659)	(3,073)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/25/2021	06/27/2022	555		4,451.93		(96,887)		(110,201)		(110,201)	(13,314)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/25/2021	06/27/2022	467		4,441.23		(84,082)		(95,453)		(95,453)	(11,371)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/25/2021	06/27/2022	773		4,409.12		(151,970)		(171,346)		(171,346)	(19,377)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2021	07/14/2022	63		4,516.46		(13,165)		(10,992)		(10,992)	2,173						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2021	07/14/2022	304		4,494.59		(67,032)		(56,310)		(56,310)	10,722						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2021	07/14/2022	651		4,538.34		(128,490)		(106,507)		(106,507)	21,983						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2021	07/14/2022	566		4,483.66		(128,205)		(107,966)		(107,966)	20,239						0001

STATEMENT AS OF SEPTEMBER 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 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	07/14/2021	07/14/2022	106		4,527.40		(21,483)		(17,870)		(17,870)	3,614						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	07/14/2021	07/14/2022	1,259		4,472.72		(292,919)		(247,351)		(247,351)	45,568						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	07/14/2021	07/14/2022	544		4,549.27		(104,200)		(86,104)		(86,104)	18,096						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	07/14/2021	07/14/2022	1,553		4,505.53		(333,635)		(279,082)		(279,082)	54,552						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	07/27/2021	07/27/2022	134		4,522.50		(31,105)		(23,744)		(23,744)	7,361						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	07/27/2021	07/27/2022	684		4,533.50		(155,368)		(117,896)		(117,896)	37,472						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	07/27/2021	07/27/2022	134		4,555.51		(28,851)		(21,689)		(21,689)	7,162						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	07/27/2021	07/27/2022	97		4,544.51		(21,536)		(16,279)		(16,279)	5,256						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	07/27/2021	07/27/2022	178		4,577.52		(36,346)		(27,041)		(27,041)	9,304						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	07/27/2021	07/27/2022	339		4,511.50		(81,165)		(62,108)		(62,108)	19,057						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	07/27/2021	07/27/2022	281		4,566.51		(58,881)		(44,028)		(44,028)	14,853						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	08/13/2021	08/12/2022	265		4,590.87		(60,096)		(40,531)		(40,531)	19,565						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	08/13/2021	08/12/2022	413		4,624.38		(86,208)		(57,219)		(57,219)	28,990						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	08/13/2021	08/12/2022	708		4,568.53		(169,644)		(115,684)		(115,684)	53,960						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	08/13/2021	08/12/2022	387		4,579.70		(90,149)		(61,130)		(61,130)	29,020						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	08/13/2021	08/12/2022	283		4,646.72		(55,957)		(36,629)		(36,629)	19,329						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	08/13/2021	08/12/2022	374		4,613.21		(80,208)		(53,574)		(53,574)	26,634						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	08/13/2021	08/12/2022	752		4,602.04		(166,033)		(111,422)		(111,422)	54,612						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	08/13/2021	08/12/2022	519		4,635.55		(105,237)		(69,426)		(69,426)	35,811						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/27/2021	08/26/2022	139		4,644.65		(30,794)		(18,870)		(18,870)	11,923						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/27/2021	08/26/2022	105		4,678.47		(21,508)		(12,929)		(12,929)	8,579						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/27/2021	08/26/2022	368		4,667.20		(77,293)		(46,760)		(46,760)	30,533						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/27/2021	08/26/2022	130		4,633.38		(29,574)		(18,239)		(18,239)	11,335						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/27/2021	08/26/2022	346		4,622.10		(81,203)		(50,409)		(50,409)	30,794						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	08/27/2021	08/26/2022	367		4,655.92		(79,403)		(48,347)		(48,347)	31,057						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	09/14/2021	09/14/2022	678		4,565.23		(173,908)		(121,935)		(121,935)	51,973						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	09/14/2021	09/14/2022	896		4,598.56		(212,877)		(147,078)		(147,078)	65,799						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	09/14/2021	09/14/2022	455		4,531.91		(125,162)		(89,216)		(89,216)	35,946						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	09/14/2021	09/14/2022	451		4,554.13		(118,555)		(83,571)		(83,571)	34,984						0001

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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence 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 PBLD0EJDB5FW0LXP3B76	09/14/2021	09/14/2022	276		4,576.34		(68,845)		(48,109)		(48,109)	20,736						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FW0LXP3B76	09/14/2021	09/14/2022	181		4,587.45		(43,950)		(30,562)		(30,562)	13,387						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/27/2021	09/27/2022	577		4,576.40		(138,456)		(103,896)		(103,896)	34,560						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/27/2021	09/27/2022	25		4,531.97		(6,568)		(4,995)		(4,995)	1,573						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/27/2021	09/27/2022	335		4,565.30		(82,435)		(62,070)		(62,070)	20,365						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/27/2021	09/27/2022	474		4,598.62		(107,788)		(80,360)		(80,360)	27,428						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/27/2021	09/27/2022	202		4,587.51		(47,296)		(35,375)		(35,375)	11,921						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	09/27/2021	09/27/2022	408		4,554.19		(102,919)		(77,742)		(77,742)	25,178						0001
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(3,976,871)	(13,225,281)	0	(28,005,087)	XXX	(28,005,087)	(9,186,226)	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(3,976,871)	(13,225,281)	0	(28,005,087)	XXX	(28,005,087)	(9,186,226)	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										(3,976,871)	(13,225,281)	0	(28,005,087)	XXX	(28,005,087)	(9,186,226)	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										(3,976,871)	(13,225,281)	0	(28,005,087)	XXX	(28,005,087)	(9,186,226)	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										42,268,738	21,894,356	0	67,780,673	XXX	67,780,673	(2,156,198)	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	105,276	0	317,958	XXX	317,958	131,316	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										42,352,373	21,999,632	0	68,098,631	XXX	68,098,631	(2,024,882)	0	0	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9		10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
															15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira- tion	Exchange		Trade Date	Transac- tion 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	0	XXX	XXX
MFZ1	32	1,600	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/17/2021	NYF	549300R4IG1TWPZT5U32	09/13/2021	2,375.8000	2,267.0000						174,017	174,017	337,672	0001	50
MFZ1	4	200	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/17/2021	NYF	549300R4IG1TWPZT5U32	09/14/2021	2,366.2000	2,267.0000						19,832	19,832	42,209	0001	50
MFZ1	4	200	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/17/2021	NYF	549300R4IG1TWPZT5U32	09/20/2021	2,289.8000	2,267.0000						4,552	4,552	42,209	0001	50
NQZ1	8	160	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/31/2021	CME	SNZ20JLFK8MNNCLQOF39	09/13/2021	15,434.0000	14,683.0000						120,267	120,267	84,418	0001	20
RTZ1	4	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/17/2021	NYF	549300R4IG1TWPZT5U32	09/13/2021	2,223.0000	2,200.8000						4,432	4,432	42,209	0001	50
RTZ1	34	1,700	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/17/2021	NYF	549300R4IG1TWPZT5U32	09/13/2021	2,222.7500	2,200.8000						37,260	37,260	358,776	0001	50
RTZ1	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/17/2021	NYF	549300R4IG1TWPZT5U32	09/20/2021	2,172.4000	2,200.8000						(2,844)	(2,844)	21,104	0001	50
RTZ1	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/17/2021	NYF	549300R4IG1TWPZT5U32	09/20/2021	2,159.0000	2,200.8000						(4,184)	(4,184)	21,104	0001	50
RTZ1	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/17/2021	NYF	549300R4IG1TWPZT5U32	09/20/2021	2,158.9000	2,200.8000						(4,186)	(4,186)	21,104	0001	50
ESZ1	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/31/2021	CME	SNZ20JLFK8MNNCLQOF39	09/10/2021	4,450.7500	4,297.7500						7,648	7,648	10,552	0001	50
ESZ1	41	2,050	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/31/2021	CME	SNZ20JLFK8MNNCLQOF39	09/13/2021	4,448.7500	4,297.7500						309,484	309,484	432,642	0001	50
ESZ1	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/31/2021	CME	SNZ20JLFK8MNNCLQOF39	09/20/2021	4,331.2500	4,297.7500						6,692	6,692	42,209	0001	50
ESZ1	5	250	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/31/2021	CME	SNZ20JLFK8MNNCLQOF39	09/20/2021	4,363.2500	4,297.7500						16,365	16,365	52,761	0001	50
ESZ1	7	350	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/31/2021	CME	SNZ20JLFK8MNNCLQOF39	09/28/2021	4,343.5000	4,297.7500						15,999	15,999	73,866	0001	50
1609999999. Subtotal - Short Futures - Hedging Other													0	0	0	0	0	705,334	705,334	1,582,835	XXX	XXX
1649999999. Subtotal - Short Futures													0	0	0	0	0	705,334	705,334	1,582,835	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments													0	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108													0	0	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108													0	0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other													0	0	0	0	0	705,334	705,334	1,582,835	XXX	XXX
1719999999. Subtotal - Replication													0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation													0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other													0	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives													0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals													0	0	0	0	0	705,334	705,334	1,582,835	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Goldman Sachs	2,096,985	(514,149)	1,582,836
Total Net Cash Deposits	2,096,985	(514,149)	1,582,836

(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

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX		1,900,794		1,900,794	317,958		317,958	1,582,835	1,582,835
Barclays	G5GSEF7VJP5I7OUK5573	Y	Y			11,766,798	(9,446,427)	2,320,371	11,766,798	(9,446,427)	2,320,371		
Goldman Sachs	W22LROWP2IHZNBB6K528	Y	Y	53,570,000		55,258,587		1,688,587	55,258,587		1,688,587		
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Y	Y	300,000				0			0		
Wells Fargo	PBLD0EJDB5FWOLXP3B76	Y	Y	4,510,000		22,921,908	(18,558,660)	0	22,921,908	(18,558,660)	0		
JP Morgan	ZBUT11V806EZRVTWT807	Y	Y			5,755,356		5,755,356	5,755,356		5,755,356		
Citibank	E57ODZWZ7FF32TWEFA76	Y	Y			83,111		83,111	83,111		83,111		
0299999999. Total NAIC 1 Designation				58,380,000	0	95,785,760	(28,005,087)	9,847,425	95,785,760	(28,005,087)	9,847,425	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)								0			0		
0999999999 - Gross Totals				58,380,000	0	97,686,554	(28,005,087)	11,748,219	96,103,718	(28,005,087)	10,165,383	1,582,835	1,582,835
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						97,686,554	(28,005,087)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

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

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Goldman Sachs	W22LROWP2IHZNBB6K528	Cash	000000-00-0	Cash	53,570,000	53,570,000	XXX		V
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Cash	000000-00-0	Cash	300,000	300,000	XXX		V
Wells Fargo	PBLD0EJDB5FWOLXP3B76	Cash	000000-00-0	Cash	4,510,000	4,510,000	XXX		V
0299999999 - Total					58,380,000	58,380,000	XXX	XXX	XXX

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

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase (Decrease) in VM-21 Liability	Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
Total								XXX										

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
5999999. Subtotal - SVO Identified Funds				0	0	XXX
6299999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
6399999. Total - Issuer Obligations				0	0	XXX
6499999. Total - Residential Mortgage-Backed Securities				0	0	XXX
6599999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
6699999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
6799999. Total - SVO Identified Funds				0	0	XXX
6899999. Total - Affiliated Bank Loans				0	0	XXX
6999999. Total - Unaffiliated Bank Loans				0	0	XXX
7099999. Total Bonds				0	0	XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
8099999. Total - Preferred and Common Stocks				0	0	XXX
	Short term investment from reverse repo program			5,121,844	5,121,844	10/01/2021
8999999. Total - Short-Term Invested Assets (Schedule DA type)				5,121,844	5,121,844	XXX
9999999 - Totals				5,121,844	5,121,844	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (6,500,597) Book/Adjusted Carrying Value $ (6,500,597)
2. Average balance for the year Fair Value $ 36,513,347 Book/Adjusted Carrying Value $ 36,513,347
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 0 NAIC 2 $ 5,121,844 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 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
690353-3B-1	DFC AGENCY DEBENTURES		1.A	3,683,175	3,683,175	02/15/2028
690353-3C-9	DFC AGENCY DEBENTURES		1.A	1,250,000	1,250,000	05/15/2024
690353-4F-1	DFC AGENCY DEBENTURES		1.A	514,286	514,286	09/20/2027
690353-4W-4	DFC AGENCY DEBENTURES		1.A	1,533,333	1,533,333	06/20/2027
690353-5A-1	DFC AGENCY DEBENTURES		1.A	1,650,000	1,650,000	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	2,905,040	2,905,040	02/15/2028
690353-X9-3	DFC AGENCY DEBENTURES		1.A	3,050,292	3,050,292	02/15/2028
690353-XQ-5	DFC VRDN		1.A	3,777,778	3,777,778	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				22,043,172	22,043,172	XXX
0599999. Total - U.S. Government Bonds				22,043,172	22,043,172	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	1,400,000	1,400,000	09/01/2030
62630W-FV-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.F FE	700,000	700,000	05/15/2056
62630W-FX-0	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.F FE	1,000,000	1,000,000	05/01/2041
62630W-JY-4	TXBL MUNI FUNDING TRUST VARIOU TRANSPORT		1.F FE	5,100,000	5,100,000	12/31/2023
751093-FE-0	RALEIGH NC CTFS PRTN VRDN		1.E FE	2,120,000	2,120,000	08/01/2033
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				10,420,000	10,420,000	XXX
3199999. Total - U.S. Special Revenues Bonds				10,420,000	10,420,000	XXX
00914A-AN-2	AIR LEASE CORP		2.B FE	12,812,241	12,800,000	12/15/2022
15189W-AN-0	CENTERPOINT		1.G FE	3,330,447	3,330,000	03/02/2023
185508-AH-1	CLECO POWER LLC		2.A FE	3,300,231	3,300,000	06/15/2023
22532X-QL-5	CREDIT AGRICOLE CIB NY		1.A FE	3,000,288	3,000,000	07/15/2022
22550U-AA-9	CREDIT SUISSE NEW YORK		1.E FE	5,907,080	5,900,000	02/04/2022
26444H-AG-6	DUKE ENERGY FLORIDA LLC		2.A FE	1,600,473	1,600,000	11/26/2021
37045X-CP-9	GENERAL MOTORS FINL CO		2.C FE	4,214,140	4,215,883	11/06/2021
57629W-CR-9	MASSMUTUAL GLOBAL FUND		1.B FE	5,501,626	5,500,000	01/07/2022
606822-AL-8	MITSUBISHI UFJ FINL-SPON ADR		1.G FE	10,611,441	10,614,829	02/22/2022
637432-MQ-5	NATIONAL RURAL UTILITY		1.E FE	1,003,231	1,003,513	02/15/2022
65339K-BT-6	NEXTERA ENERGY CAPITAL		2.A FE	5,100,594	5,100,000	02/22/2023
68235P-AK-4	ONE GAS INC		2.A FE	4,049,899	4,050,000	03/11/2023
694308-JR-9	PACIFIC GAS & EL		2.C FE	3,576,445	3,575,000	11/15/2021
842400-HE-6	SOUTHERN CAL EDISON		1.G FE	2,699,930	2,700,000	06/13/2022
89236T-HE-8	TOYOTA		1.E FE	7,003,638	7,000,000	02/14/2022
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				73,711,704	73,689,225	XXX
13213P-AA-8	Cambrian VRDN		1.B FE	1,179,000	1,179,000	02/01/2031
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				1,179,000	1,179,000	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				74,890,704	74,868,225	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				95,754,876	95,732,397	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				11,599,000	11,599,000	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				107,353,876	107,331,397	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	AT&T INC CP		1.A	15,991,418	15,989,425	12/15/2021
000000-00-0	CATHOLIC HEALTH INITIATV CP		1.A	3,999,409	3,996,243	10/21/2021
000000-00-0	CATHOLIC HEALTH INITIATV CP		1.A	3,499,042	3,497,155	11/04/2021
000000-00-0	LLOYDS BANK CP		1.A	3,999,670	3,998,888	10/25/2021
000000-00-0	METLIFE SHORT TERM FUND CP		1.A	8,196,292	8,196,037	01/11/2022
000000-00-0	MITSUBISHI UFJ TR&BK NY CP		1.A	4,449,576	4,448,507	10/26/2021
000000-00-0	NEW YORK ST POWER AUTH CP		1.A	4,997,763	4,997,542	12/01/2021
8999999. Total - Short-Term Invested Assets (Schedule DA type)				45,133,170	45,123,797	XXX
	CNRWAY CP		1.A	3,799,783	3,799,183	10/15/2021
	CNRWAY CP		1.A	3,499,603	3,499,239	10/25/2021
	CATHOLIC HEALTH INITIATV CP		1.A	8,708,825	8,705,463	10/07/2021
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKE		1.A	39,097	39,097	
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				16,047,309	16,042,982	XXX
9999999 - Totals				168,534,354	168,498,176	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 25,245,888 Book/Adjusted Carrying Value $ 25,192,751
2. Average balance for the year Fair Value $ 197,420,442 Book/Adjusted Carrying Value $ 197,548,352

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
				Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository		Code	Rate of Interest			First Month	Second Month	Third Month	*
BANK OF NEW YORK MELLON	NEW YORK, NY					106,172	2,990,585	753,405	XXX
BRANCH BANKING & TRUST CO.	WINSTON-SALEM, NC					4,034,146	4,034,180	4,034,215	XXX
FEDERAL HOME LOAN BANK	CINCINNATI, OH					327,332	313,663	294,740	XXX
FIFTH THIRD BANK	CINCINNATI, OH					2,222,828	1,741,237	1,318,333	XXX
GOLDMAN SACHS	NEW YORK, NY					(293,814)	(543,159)	705,593	XXX
HUNTINGTON BANK	COLUMBUS, OH					1,826,718	1,826,718	1,826,718	XXX
JP MORGAN/CHASE	NEW YORK, NY					(9,627,085)	(8,380,733)	(10,751,563)	XXX
KEYCORP (KEY BANK)	CLEVELAND, OH					5,517,011	5,517,714	5,518,417	XXX
M&T BANK	BUFFALO, NY					610,298	618,318	622,668	XXX
0199998. Deposits in ... 2 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			207,219	207,219	207,220	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	4,930,825	8,325,742	4,529,746	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	4,930,825	8,325,742	4,529,746	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	0	0	4,930,825	8,325,742	4,529,746	XXX

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

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
	AMER ELEC POWER CP		08/30/2021	0.190	10/25/2021	4,998,522	844	0
	CNRWAY CP		07/21/2021	0.090	10/15/2021	3,799,183	684	0
	CNRWAY CP		07/30/2021	0.090	10/25/2021	3,499,239	551	0
	CATHOLIC HEALTH INITIATV CP		07/13/2021	0.170	10/07/2021	8,705,463	3,290	0
	CENTERPOINT ENERGY INC CP		09/02/2021	0.130	10/05/2021	4,999,404	524	0
	FIDELITY NATL INFO SERV CP		09/17/2021	0.200	10/22/2021	3,999,222	311	0
	HEALTHPEAK PROPERTIES CP		09/22/2021	0.150	10/14/2021	3,999,633	150	0
	MERCY HEALTHCARE SYSTEM CP		08/05/2021	0.090	11/01/2021	8,498,130	1,211	0
	OGLETHORP CP		09/01/2021	0.190	10/19/2021	4,998,733	792	0
	OGLETHORP CP		09/10/2021	0.150	10/28/2021	4,999,000	438	0
	SEMPRA ENERGY CP		09/27/2021	0.170	10/04/2021	2,499,917	47	0
	SEMPRA ENERGY CP		09/22/2021	0.180	10/08/2021	3,999,680	180	0
	VW CREDIT INC CP		08/12/2021	0.170	10/13/2021	2,999,122	708	0
	EXPERIAN FINANCE PLC CP		08/17/2021	0.190	10/18/2021	4,998,364	1,188	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						66,993,612	10,918	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						66,993,612	10,918	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						66,993,612	10,918	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						66,993,612	10,918	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD	09/30/2021	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		09/30/2021	0.000		14,048,064	0	8
8699999. Subtotal - All Other Money Market Mutual Funds						14,048,064	0	8
9999999 - Total Cash Equivalents						81,071,676	10,918	8