



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

ANNUAL STATEMENT
FOR THE YEAR ENDED DECEMBER 31, 2021
OF THE CONDITION AND AFFAIRS OF THE

Integrity Life Insurance Company

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

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

Country of DomicileUnited States of America

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

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

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

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

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

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

Internet Website Addresswww.integritylife.com

Statutory Statement ContactWade Matthew Fugate513-629-1402
(Name)(Area Code) (Telephone Number)

CompAcctGrp@WesternSouthernLife.com513-629-1871
(E-mail Address)(FAX Number)

OFFICERS

Chairman of the BoardJohn Finn Barrett

SecretaryEdward Joseph Babbitt

President & CEOJill Tripp McGruder

OTHER

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

DIRECTORS OR TRUSTEES

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

State ofOhioSS
County ofHamilton

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

Jill Tripp McGruderPresident & CEO

Edward Joseph BabbittSecretary

Wade Matthew FugateVP and Controller

Subscribed and sworn to before me this11thday ofFebruary, 2022

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.....

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	58,955,573	0.754	58,955,573	0	58,955,573	0.754
1.02 All other governments	63,767,835	0.815	63,767,835	0	63,767,835	0.815
1.03 U.S. states, territories and possessions, etc. guaranteed	11,088,859	0.142	11,088,859	0	11,088,859	0.142
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	8,872,652	0.113	8,872,652	0	8,872,652	0.113
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	281,592,191	3.601	281,592,191	0	281,592,191	3.601
1.06 Industrial and miscellaneous	4,719,251,170	60.347	4,719,251,170	0	4,719,251,170	60.351
1.07 Hybrid securities	76,190,188	0.974	76,190,188	0	76,190,188	0.974
1.08 Parent, subsidiaries and affiliates		0.000	0	0	0	0.000
1.09 SVO identified funds		0.000	0	0	0	0.000
1.10 Unaffiliated Bank loans		0.000	0	0	0	0.000
1.11 Total long-term bonds	5,219,718,468	66.747	5,219,718,468	0	5,219,718,468	66.751
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	16,120,980	0.206	16,120,980	0	16,120,980	0.206
2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
2.03 Total preferred stocks	16,120,980	0.206	16,120,980	0	16,120,980	0.206
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	659,317,225	8.431	659,317,225	0	659,317,225	8.432
3.02 Industrial and miscellaneous Other (Unaffiliated)	49,556,490	0.634	49,556,490	0	49,556,490	0.634
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	426,317,098	5.452	426,317,098	0	426,317,098	5.452
3.05 Mutual funds	11,552,583	0.148	11,552,583	0	11,552,583	0.148
3.06 Unit investment trusts		0.000	0	0	0	0.000
3.07 Closed-end funds		0.000	0	0	0	0.000
3.08 Total common stocks	1,146,743,396	14.664	1,146,743,396	0	1,146,743,396	14.665
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000	0	0	0	0.000
4.02 Residential mortgages	0	0.000	0	0	0	0.000
4.03 Commercial mortgages	748,539,420	9.572	748,539,420	0	748,539,420	9.573
4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
4.05 Total valuation allowance		0.000			0	0.000
4.06 Total mortgage loans	748,539,420	9.572	748,539,420	0	748,539,420	9.573
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000	0	0	0	0.000
5.02 Properties held for production of income		0.000	0	0	0	0.000
5.03 Properties held for sale		0.000	0	0	0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	(124,548)	(0.002)	(124,546)	0	(124,546)	(0.002)
6.02 Cash equivalents (Schedule E, Part 2)	126,898,876	1.623	126,898,875	0	126,898,875	1.623
6.03 Short-term investments (Schedule DA)	12,193,415	0.156	12,193,414	3,844,480	16,037,894	0.205
6.04 Total cash, cash equivalents and short-term investments	138,967,743	1.777	138,967,743	3,844,480	142,812,223	1.826
7. Contract loans	102,267,174	1.308	102,267,174	0	102,267,174	1.308
8. Derivatives (Schedule DB)	114,319,430	1.462	114,319,430	0	114,319,430	1.462
9. Other invested assets (Schedule BA)	329,256,031	4.210	328,721,610	0	328,721,610	4.204
10. Receivables for securities	391,735	0.005	391,735	0	391,735	0.005
11. Securities Lending (Schedule DL, Part 1)	3,844,480	0.049	3,844,480	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13. Total invested assets	7,820,168,857	100.000	7,819,634,436	3,844,480	7,819,634,436	100.000

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Integrity Life Insurance Company

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year	
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	
3.	Current year change in encumbrances:	
	3.1 Totals, Part 1, Column 13	
	3.2 Totals, Part 3, Column 11	
4.	Total gain (loss) on disposals, Part 3, Column 18	
5.	Deduct amounts received on disposals, Part 3, Column 15	
6.	Total foreign exchange change in book/adjusted carrying value:	
	6.1 Totals, Part 1, Column 15	
	6.2 Totals, Part 3, Column 13	
7.	Deduct current year's other than temporary impairment recognized:	
	7.1 Totals, Part 1, Column 12	
	7.2 Totals, Part 3, Column 10	
8.	Deduct current year's depreciation:	
	8.1 Totals, Part 1, Column 11	
	8.2 Totals, Part 3, Column 9	
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	
10.	Deduct total nonadmitted amounts	
11.	Statement value at end of current period (Line 9 minus Line 10)	

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	653,394,121
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	133,510,000
	2.2 Additional investment made after acquisition (Part 2, Column 8)	3,319,136
		136,829,136
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 12	0
	3.2 Totals, Part 3, Column 11	0
		0
4.	Accrual of discount	0
5.	Unrealized valuation increase (decrease):	
	5.1 Totals, Part 1, Column 9	0
	5.2 Totals, Part 3, Column 8	0
		0
6.	Total gain (loss) on disposals, Part 3, Column 18	0
7.	Deduct amounts received on disposals, Part 3, Column 15	41,683,834
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:	
	9.1 Totals, Part 1, Column 13	0
	9.2 Totals, Part 3, Column 13	0
		0
10.	Deduct current year's other than temporary impairment recognized:	
	10.1 Totals, Part 1, Column 11	0
	10.2 Totals, Part 3, Column 10	0
		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)	748,539,423
12.	Total valuation allowance	
13.	Subtotal (Line 11 plus 12)	748,539,423
14.	Deduct total nonadmitted amounts	0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)	748,539,423

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SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year	326,147,932	
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	10,000,000	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	21,058,513	31,058,513
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		71
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	12,777,744	
	5.2 Totals, Part 3, Column 9	(226,845)	12,550,899
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		40,468,833
8.	Deduct amortization of premium and depreciation		18,646
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	13,904	
	10.2 Totals, Part 3, Column 11	0	13,904
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		329,256,032
12.	Deduct total nonadmitted amounts		534,421
13.	Statement value at end of current period (Line 11 minus Line 12)		328,721,611

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year	6,199,087,383	
2.	Cost of bonds and stocks acquired, Part 3, Column 7		1,417,869,348
3.	Accrual of discount		5,556,906
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	187,927	
	4.2. Part 2, Section 1, Column 15	876,680	
	4.3. Part 2, Section 2, Column 13	198,834,812	
	4.4. Part 4, Column 11	(21,825,419)	178,074,000
5.	Total gain (loss) on disposals, Part 4, Column 19		51,862,564
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		1,448,182,705
7.	Deduct amortization of premium		25,742,516
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	1,059,328	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	5,053,780	
	9.4. Part 4, Column 13	0	6,113,108
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		10,170,969
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		6,382,582,841
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		6,382,582,841

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Integrity Life Insurance Company

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS					
Governments (Including all obligations guaranteed by governments)	1. United States	58,955,573	59,914,476	62,547,762	54,632,203
	2. Canada	1,228,837	1,398,310	1,400,630	1,000,000
	3. Other Countries	62,538,997	63,557,957	63,000,592	61,828,000
	4. Totals	122,723,407	124,870,743	126,948,984	117,460,203
U.S. States, Territories and Possessions (Direct and guaranteed)					
	5. Totals	11,088,859	11,817,984	11,075,930	11,115,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)					
	6. Totals	8,872,652	9,448,859	9,334,992	8,550,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions					
	7. Totals	281,592,191	304,657,411	292,742,018	269,685,280
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States	3,737,501,884	4,024,671,722	3,773,870,893	3,684,478,190
	9. Canada	96,042,702	106,831,683	96,571,118	93,578,760
	10. Other Countries	961,896,771	1,015,239,642	964,651,524	953,247,525
	11. Totals	4,795,441,357	5,146,743,047	4,835,093,535	4,731,304,475
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	5,219,718,466	5,597,538,044	5,275,195,459	5,138,114,958
PREFERRED STOCKS Industrial and Miscellaneous (unaffiliated)	14. United States	16,120,980	16,120,980	15,244,300	
	15. Canada				
	16. Other Countries				
	17. Totals	16,120,980	16,120,980	15,244,300	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	16,120,980	16,120,980	15,244,300	
COMMON STOCKS Industrial and Miscellaneous (unaffiliated)	20. United States	714,981,590	714,981,590	517,363,251	
	21. Canada				
	22. Other Countries	5,444,708	5,444,708	3,789,081	
	23. Totals	720,426,298	720,426,298	521,152,332	
Parent, Subsidiaries and Affiliates	24. Totals	426,317,098	426,317,098	228,981,540	
	25. Total Common Stocks	1,146,743,396	1,146,743,396	750,133,872	
	26. Total Stocks	1,162,864,376	1,162,864,376	765,378,172	
	27. Total Bonds and Stocks	6,382,582,842	6,760,402,420	6,040,573,631	

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	3,420,228	38,170,254	7,910,778	8,237,384	1,216,927	XXX	58,955,571	1.1	51,780,953	1.0	58,955,571	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	3,420,228	38,170,254	7,910,778	8,237,384	1,216,927	XXX	58,955,571	1.1	51,780,953	1.0	58,955,571	0
2. All Other Governments												
2.1 NAIC 1	0	9,706,298	3,228,834	10,220,468	1,333,998	XXX	24,489,598	0.5	18,248,328	0.3	17,291,880	7,197,718
2.2 NAIC 2	0	0	2,274,753	15,285,712	11,358,845	XXX	28,919,310	0.5	17,121,257	0.3	28,919,310	0
2.3 NAIC 3	0	0	1,285,093	1,428,363	4,799,937	XXX	7,513,393	0.1	0	0.0	6,288,461	1,224,932
2.4 NAIC 4	0	550,000	416,335	616,678	986,213	XXX	2,569,226	0.0	0	0.0	395,332	2,173,894
2.5 NAIC 5	0	0	276,308	0	0	XXX	276,308	0.0	0	0.0	0	276,308
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	10,256,298	7,481,323	27,551,221	18,478,993	XXX	63,767,835	1.2	35,369,585	0.6	52,894,983	10,872,852
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	6,000,000	2,980,000	2,108,859	0	XXX	11,088,859	0.2	13,557,112	0.2	11,088,859	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	6,000,000	2,980,000	2,108,859	0	XXX	11,088,859	0.2	13,557,112	0.2	11,088,859	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	5,872,652	0	3,000,000	0	XXX	8,872,652	0.2	8,948,887	0.2	8,872,652	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	5,872,652	0	3,000,000	0	XXX	8,872,652	0.2	8,948,887	0.2	8,872,652	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	17,271,836	100,214,138	56,676,953	64,795,378	40,037,812	XXX	278,996,117	5.3	291,035,263	5.3	259,601,117	19,395,000
5.2 NAIC 2	0	0	0	0	2,596,076	XXX	2,596,076	0.0	2,607,562	0.0	2,596,076	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	17,271,836	100,214,138	56,676,953	64,795,378	42,633,888	XXX	281,592,193	5.3	293,642,825	5.4	262,197,193	19,395,000

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Integrity Life Insurance Company
SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	435,007,457	1,214,092,045	430,244,845	264,925,286	161,442,757	XXX	2,505,712,390	47.5	2,707,890,413	49.7	980,929,283	1,524,783,107
6.2 NAIC 2	112,996,325	739,948,342	534,405,976	318,044,114	183,282,312	XXX	1,888,677,069	35.8	1,860,344,303	34.1	1,198,098,271	690,578,798
6.3 NAIC 3	6,831,196	81,710,470	144,603,247	28,891,467	22,275,161	XXX	284,311,541	5.4	269,997,073	5.0	113,780,714	170,530,827
6.4 NAIC 4	4,667,038	60,845,766	30,443,524	3,419	106,023	XXX	96,065,770	1.8	118,358,658	2.2	10,141,162	85,924,608
6.5 NAIC 5	0	1,277,520	2,601,938	15,128	77	XXX	3,894,663	0.1	8,975,286	0.2	739,278	3,155,385
6.6 NAIC 6	0	907	1,321,155	2,810	1	XXX	1,324,873	0.0	962,505	0.0	1,324,872	1
6.7 Totals	559,502,016	2,097,875,050	1,143,620,685	611,882,224	367,106,331	XXX	4,779,986,306	90.5	4,966,528,238	91.2	2,305,013,580	2,474,972,726
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	4,853,613	0.1	0	0
7.2 NAIC 2	427,973	3,233,856	23,878,343	0	37,670,917	XXX	65,211,089	1.2	62,722,320	1.2	62,734,978	2,476,111
7.3 NAIC 3	0	0	2,000,000	5,000,000	0	XXX	7,000,000	0.1	7,000,000	0.1	7,000,000	0
7.4 NAIC 4	0	0	0	0	3,979,098	XXX	3,979,098	0.1	3,979,060	0.1	3,979,098	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	427,973	3,233,856	25,878,343	5,000,000	41,650,015	XXX	76,190,187	1.4	78,554,993	1.4	73,714,076	2,476,111
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Integrity Life Insurance Company
SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 11.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 455,699,521	1,374,055,387	501,041,410	353,287,375	204,031,494	0	2,888,115,187	54.7	XXX	XXX	1,336,739,362	1,551,375,825
11.2 NAIC 2	(d) 113,424,298	743,182,198	560,559,072	333,329,826	234,908,150	0	1,985,403,544	37.6	XXX	XXX	1,292,348,635	693,054,909
11.3 NAIC 3	(d) 6,831,196	81,710,470	147,888,340	35,319,830	27,075,098	0	298,824,934	5.7	XXX	XXX	127,069,175	171,755,759
11.4 NAIC 4	(d) 4,667,038	61,395,766	30,859,859	620,097	5,071,334	0	102,614,094	1.9	XXX	XXX	14,515,592	88,098,502
11.5 NAIC 5	(d) 0	1,277,520	2,878,246	15,128	77	0	4,170,971	0.1	XXX	XXX	739,278	3,431,693
11.6 NAIC 6	(d) 0	907	1,321,155	2,810	1	0	1,324,873	0.0	XXX	XXX	1,324,872	1
11.7 Totals	580,622,053	2,261,622,248	1,244,548,082	722,575,066	471,086,154	0	(b) 5,280,453,603	100.0	XXX	XXX	2,772,736,914	2,507,716,689
11.8 Line 11.7 as a % of Col. 7	11.0	42.8	23.6	13.7	8.9	0.0	100.0	XXX	XXX	XXX	52.5	47.5
12. Total Bonds Prior Year												
12.1 NAIC 1	601,304,671	1,303,147,982	584,004,956	387,204,320	220,652,640	0	XXX	XXX	3,096,314,569	56.8	1,483,345,213	1,612,969,356
12.2 NAIC 2	92,778,272	631,614,499	756,128,659	238,018,925	224,255,087	0	XXX	XXX	1,942,795,442	35.7	1,283,046,080	659,749,362
12.3 NAIC 3	12,005,433	81,929,726	112,658,652	43,681,474	26,721,788	0	XXX	XXX	276,997,073	5.1	163,872,846	113,124,227
12.4 NAIC 4	7,080,873	59,713,416	51,564,369	0	3,979,060	0	XXX	XXX	122,337,718	2.2	20,420,035	101,917,683
12.5 NAIC 5	0	8,975,286	0	0	0	0	XXX	XXX	(c) 8,975,286	0.2	239,217	8,736,069
12.6 NAIC 6	837,766	2,509	0	0	122,230	0	XXX	XXX	(c) 962,505	0.0	962,505	0
12.7 Totals	714,007,015	2,085,383,418	1,504,356,636	668,904,719	475,730,805	0	XXX	XXX	(b) 5,448,382,593	100.0	2,951,885,896	2,496,496,697
12.8 Line 12.7 as a % of Col. 9	13.1	38.3	27.6	12.3	8.7	0.0	XXX	XXX	100.0	XXX	54.2	45.8
13. Total Publicly Traded Bonds												
13.1 NAIC 1	92,160,344	579,204,825	258,298,141	225,661,193	181,414,859	0	1,336,739,362	25.3	1,483,345,213	27.2	1,336,739,362	XXX
13.2 NAIC 2	55,085,181	425,138,992	366,592,804	245,890,359	199,641,298	0	1,292,348,634	24.5	1,283,046,080	23.5	1,292,348,634	XXX
13.3 NAIC 3	840,598	35,119,242	61,323,222	17,606,961	12,179,152	0	127,069,175	2.4	163,872,846	3.0	127,069,175	XXX
13.4 NAIC 4	2,433,071	7,189,995	547,334	260,070	4,085,121	0	14,515,591	0.3	20,420,035	0.4	14,515,591	XXX
13.5 NAIC 5	0	227,166	496,906	15,128	77	0	739,277	0.0	239,217	0.0	739,277	XXX
13.6 NAIC 6	0	907	1,321,155	2,810	0	0	1,324,872	0.0	962,505	0.0	1,324,872	XXX
13.7 Totals	150,519,194	1,046,881,127	688,579,562	489,436,521	397,320,507	0	2,772,736,911	52.5	2,951,885,896	54.2	2,772,736,911	XXX
13.8 Line 13.7 as a % of Col. 7	5.4	37.8	24.8	17.7	14.3	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	2.9	19.8	13.0	9.3	7.5	0.0	52.5	XXX	XXX	XXX	52.5	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	363,539,177	794,850,562	242,743,269	127,626,182	22,616,635	0	1,551,375,825	29.4	1,612,969,356	29.6	XXX	1,551,375,825
14.2 NAIC 2	58,339,117	318,043,206	193,966,268	87,439,467	35,266,852	0	693,054,910	13.1	659,749,362	12.1	XXX	693,054,910
14.3 NAIC 3	5,990,598	46,591,228	86,565,118	17,712,869	14,895,946	0	171,755,759	3.3	113,124,227	2.1	XXX	171,755,759
14.4 NAIC 4	2,233,967	54,205,771	30,312,525	360,027	986,213	0	88,098,503	1.7	101,917,683	1.9	XXX	88,098,503
14.5 NAIC 5	0	1,050,354	2,381,340	0	0	0	3,431,694	0.1	8,736,069	0.2	XXX	3,431,694
14.6 NAIC 6	0	0	0	0	1	0	1	0.0	0	0.0	XXX	1
14.7 Totals	430,102,859	1,214,741,121	555,968,520	233,138,545	73,765,647	0	2,507,716,692	47.5	2,496,496,697	45.8	XXX	2,507,716,692
14.8 Line 14.7 as a % of Col. 7	17.2	48.4	22.2	9.3	2.9	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	8.1	23.0	10.5	4.4	1.4	0.0	47.5	XXX	XXX	XXX	XXX	47.5

(a) Includes \$2,202,613,073 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes \$0 current year of bonds with Z designations and \$0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
(c) Includes \$0 current year, \$239,217 prior year of bonds with 5GI designations and \$1 current year, \$122,230 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$60,735,144 ; NAIC 2 \$0 ; NAIC 3 \$0 ; NAIC 4 \$0 ; NAIC 5 \$0 ; NAIC 6 \$0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	2,351,395	34,848,341	4,711,129	2,413,463	975,928	XXX	45,300,256	0.9	31,709,873	0.6	45,300,256	0
1.02 Residential Mortgage-Backed Securities	334,620	1,440,619	2,009,743	4,979,803	0	XXX	8,764,785	0.2	9,525,210	0.2	8,764,785	0
1.03 Commercial Mortgage-Backed Securities	734,214	1,881,295	1,189,905	844,118	240,999	XXX	4,890,531	0.1	10,545,872	0.2	4,890,531	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	3,420,229	38,170,255	7,910,777	8,237,384	1,216,927	XXX	58,955,572	1.1	51,780,955	1.0	58,955,572	0
2. All Other Governments												
2.01 Issuer Obligations	0	10,256,298	7,481,323	27,551,221	18,478,993	XXX	63,767,835	1.2	35,369,584	0.6	52,894,982	10,872,853
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	10,256,298	7,481,323	27,551,221	18,478,993	XXX	63,767,835	1.2	35,369,584	0.6	52,894,982	10,872,853
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	6,000,000	2,980,000	2,108,859	0	XXX	11,088,859	0.2	13,557,112	0.2	11,088,859	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	0	6,000,000	2,980,000	2,108,859	0	XXX	11,088,859	0.2	13,557,112	0.2	11,088,859	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	5,872,652	0	3,000,000	0	XXX	8,872,652	0.2	8,948,887	0.2	8,872,652	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	0	5,872,652	0	3,000,000	0	XXX	8,872,652	0.2	8,948,887	0.2	8,872,652	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	0	0	181,996	2,152,579	974,668	XXX	3,309,243	0.1	13,357,711	0.2	3,309,243	0
5.02 Residential Mortgage-Backed Securities	13,805,276	43,866,215	22,710,220	16,698,440	2,711,255	XXX	99,791,406	1.9	103,049,711	1.9	99,791,406	0
5.03 Commercial Mortgage-Backed Securities	329,532	10,433,269	413,143	0	0	XXX	11,175,944	0.2	6,758,203	0.1	11,175,944	0
5.04 Other Loan-Backed and Structured Securities	3,137,027	45,914,654	33,371,594	45,944,359	38,947,965	XXX	167,315,599	3.2	170,477,200	3.1	147,920,599	19,395,000
5.05 Totals	17,271,835	100,214,138	56,676,953	64,795,378	42,633,888	XXX	281,592,192	5.3	293,642,825	5.4	262,197,192	19,395,000
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	253,827,074	1,293,347,316	921,870,414	549,770,506	359,001,659	XXX	3,377,816,969	64.0	3,683,137,030	67.6	2,127,721,567	1,250,095,402
6.02 Residential Mortgage-Backed Securities	60,079,433	112,503,446	39,757,573	3,010,225	4,611,092	XXX	219,961,769	4.2	244,186,186	4.5	20,380,823	199,580,946
6.03 Commercial Mortgage-Backed Securities	160,285,105	379,978,411	40,738,581	34,106,156	0	XXX	615,108,253	11.6	519,325,255	9.5	114,220,674	500,887,579
6.04 Other Loan-Backed and Structured Securities	85,310,404	312,045,877	141,254,118	24,995,338	3,493,580	XXX	567,099,317	10.7	519,879,764	9.5	42,690,518	524,408,799
6.05 Totals	559,502,016	2,097,875,050	1,143,620,686	611,882,225	367,106,331	XXX	4,779,986,308	90.5	4,966,528,235	91.2	2,305,013,582	2,474,972,726
7. Hybrid Securities												
7.01 Issuer Obligations	427,973	1,724,949	9,085,549	5,000,000	26,293,512	XXX	42,531,983	0.8	43,952,468	0.8	42,531,983	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	1,508,907	16,792,795	0	15,356,503	XXX	33,658,205	0.6	34,602,525	0.6	31,182,094	2,476,111
7.05 Totals	427,973	3,233,856	25,878,344	5,000,000	41,650,015	XXX	76,190,188	1.4	78,554,993	1.4	73,714,077	2,476,111
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Integrity Life Insurance Company
SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	256,606,442	1,352,049,556	946,310,411	591,996,628	405,724,760	XXX	3,552,687,797	67.3	XXX	XXX	2,291,719,542	1,260,968,255
11.02 Residential Mortgage-Backed Securities	74,219,329	157,810,280	64,477,536	24,688,468	7,322,347	XXX	328,517,960	6.2	XXX	XXX	128,937,014	199,580,946
11.03 Commercial Mortgage-Backed Securities	161,348,851	392,292,975	42,341,629	34,950,274	240,999	XXX	631,174,728	12.0	XXX	XXX	130,287,149	500,887,579
11.04 Other Loan-Backed and Structured Securities	88,447,431	359,469,438	191,418,507	70,939,697	57,798,048	XXX	768,073,121	14.5	XXX	XXX	221,793,211	546,279,910
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals	580,622,053	2,261,622,249	1,244,548,083	722,575,067	471,086,154	0	5,280,453,606	100.0	XXX	XXX	2,772,736,916	2,507,716,690
11.09 Line 11.08 as a % of Col. 7	11.0	42.8	23.6	13.7	8.9	0.0	100.0	XXX	XXX	XXX	52.5	47.5
12. Total Bonds Prior Year												
12.01 Issuer Obligations	346,850,673	1,379,090,161	1,179,791,016	511,082,950	413,217,865	XXX	XXX	XXX	3,830,032,665	70.3	2,460,526,088	1,369,506,577
12.02 Residential Mortgage-Backed Securities	77,228,436	190,364,870	57,270,604	28,778,065	3,119,132	XXX	XXX	XXX	356,761,107	6.5	138,404,591	218,356,516
12.03 Commercial Mortgage-Backed Securities	158,378,215	265,746,186	75,173,329	36,634,483	697,117	XXX	XXX	XXX	536,629,330	9.8	130,337,072	406,292,258
12.04 Other Loan-Backed and Structured Securities	131,549,692	250,182,201	192,121,686	92,409,218	58,696,692	XXX	XXX	XXX	724,959,489	13.3	222,618,144	502,341,345
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.08 Totals	714,007,016	2,085,383,418	1,504,356,635	668,904,716	475,730,806	0	XXX	XXX	5,448,382,591	100.0	2,951,885,895	2,496,496,696
12.09 Line 12.08 as a % of Col. 9	13.1	38.3	27.6	12.3	8.7	0.0	XXX	XXX	100.0	XXX	54.2	45.8
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	104,822,346	843,518,979	577,233,426	429,992,097	336,152,694	XXX	2,291,719,542	43.4	2,460,526,088	45.2	2,291,719,542	XXX
13.02 Residential Mortgage-Backed Securities	18,510,124	51,471,589	28,617,007	23,015,948	7,322,347	XXX	128,937,015	2.4	138,404,591	2.5	128,937,015	XXX
13.03 Commercial Mortgage-Backed Securities	21,624,688	93,347,930	14,229,415	844,118	240,999	XXX	130,287,150	2.5	130,337,072	2.4	130,287,150	XXX
13.04 Other Loan-Backed and Structured Securities	5,562,037	58,542,631	68,499,715	35,584,359	53,604,468	XXX	221,793,210	4.2	222,618,144	4.1	221,793,210	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	150,519,195	1,046,881,129	688,579,563	489,436,522	397,320,508	0	2,772,736,917	52.5	2,951,885,895	54.2	2,772,736,917	XXX
13.09 Line 13.08 as a % of Col. 7	5.4	37.8	24.8	17.7	14.3	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	2.9	19.8	13.0	9.3	7.5	0.0	52.5	XXX	XXX	XXX	52.5	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	151,784,096	508,530,577	369,076,985	162,004,531	69,572,066	XXX	1,260,968,255	23.9	1,369,506,577	25.1	XXX	1,260,968,255
14.02 Residential Mortgage-Backed Securities	55,709,205	106,338,691	35,860,529	1,672,520	0	XXX	199,580,945	3.8	218,356,516	4.0	XXX	199,580,945
14.03 Commercial Mortgage-Backed Securities	139,724,163	298,945,045	28,112,214	34,106,156	0	XXX	500,887,578	9.5	406,292,258	7.5	XXX	500,887,578
14.04 Other Loan-Backed and Structured Securities	82,885,394	300,926,807	122,918,792	35,355,338	4,193,580	XXX	546,279,911	10.3	502,341,345	9.2	XXX	546,279,911
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	430,102,858	1,214,741,120	555,968,520	233,138,545	73,765,646	0	2,507,716,689	47.5	2,496,496,696	45.8	XXX	2,507,716,689
14.09 Line 14.08 as a % of Col. 7	17.2	48.4	22.2	9.3	2.9	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	8.1	23.0	10.5	4.4	1.4	0.0	47.5	XXX	XXX	XXX	XXX	47.5

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Integrity Life Insurance Company

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	18,174,851	18,174,851	0	0	0
2. Cost of short-term investments acquired	99,746,318	99,746,318			
3. Accrual of discount	0	0			
4. Unrealized valuation increase (decrease)	0	0			
5. Total gain (loss) on disposals	17,984	17,984			
6. Deduct consideration received on disposals	105,745,738	105,745,738			
7. Deduct amortization of premium	0	0			
8. Total foreign exchange change in book/adjusted carrying value	0	0			
9. Deduct current year's other than temporary impairment recognized	0	0			
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	12,193,415	12,193,415	0	0	0
11. Deduct total nonadmitted amounts	0	0			
12. Statement value at end of current period (Line 10 minus Line 11)	12,193,415	12,193,415	0	0	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

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:	
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	29,783,115
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	105,619
		29,888,734
3.	Unrealized valuation increase/(decrease):	
3.1	Section 1, Column 17	5,495,073
3.2	Section 2, Column 19	207,499
		5,702,572
4.	SSAP No. 108 Adjustments	
5.	Total gain (loss) on termination recognized, Section 2, Column 22	11,610,472
6.	Considerations received/(paid) on terminations, Section 2, Column 15	44,162,221
7.	Amortization:	
7.1	Section 1, Column 19	0
7.2	Section 2, Column 21	0
		0
8.	Adjustment to the book/adjusted carrying value of hedged item:	
8.1	Section 1, Column 20	0
8.2	Section 2, Column 23	0
		0
9.	Total foreign exchange change in book/adjusted carrying value:	
9.1	Section 1, Column 18	0
9.2	Section 2, Column 20	0
		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)	72,576,149
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	72,576,149

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)	439,112
3.1	Add:	
	Change in variation margin on open contracts - Highly effective hedges	
3.11	Section 1, Column 15, current year 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 minus	(511,868)
3.14	Section 1, Column 18, prior year	(509,172)
		(2,696)
		(2,696)
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	(511,868)
3.24	Section 1, Column 19, prior year plus	(509,172)
3.25	SSAP No. 108 Adjustments	(2,696)
		(2,696)
3.3	Subtotal (Line 3.1 minus Line 3.2)	0
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)	(4,980,827)
4.2	Less:	
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17)	0
4.22	Amount recognized (Section 2, Column 16)	(4,980,827)
4.23	SSAP No. 108 Adjustments	(4,980,827)
		(4,980,827)
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)	2,536,097
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	2,536,097

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

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Integrity Life Insurance Company

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	72,576,130
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	2,536,097
3.	Total (Line 1 plus Line 2)	75,112,227
4.	Part D, Section 1, Column 6	114,319,437
5.	Part D, Section 1, Column 7	(39,207,210)
6.	Total (Line 3 minus Line 4 minus Line 5)	0
		Fair Value Check
7.	Part A, Section 1, Column 16	72,576,130
8.	Part B, Section 1, Column 13	0
9.	Total (Line 7 plus Line 8)	72,576,130
10.	Part D, Section 1, Column 9	111,783,340
11.	Part D, Section 1, Column 10	(39,207,210)
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	2,536,096
15.	Part D, Section 1, Column 12	2,536,096
16.	Total (Line 13 plus Line 14 minus Line 15)	0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Integrity Life Insurance Company

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1	2	3	4
	Total	Bonds	Money Market Mutual funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year	211,187,163	136,266,918	74,920,245	0
2. Cost of cash equivalents acquired	6,226,924,127	4,923,711,072	1,303,213,055	0
3. Accrual of discount	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	35,891	35,891	0	0
6. Deduct consideration received on disposals	6,311,248,307	5,011,472,152	1,299,776,155	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	126,898,874	48,541,729	78,357,145	0
11. Deduct total nonadmitted amounts	0	0	0	
12. Statement value at end of current period (Line 10 minus Line 11)	126,898,874	48,541,729	78,357,145	0

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment:

Schedule A - Part 1 - Real Estate Owned
N O N E

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

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Integrity Life Insurance Company

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0009044		Springville	UT		04/05/2006	6.070	2,269,481	0	0	0	0	0	6,080,000	02/12/2006
0009047		Ocala	FL		10/19/2007	6.080	232,077	0	0	0	0	0	11,400,000	08/06/2007
0009050		Houston	TX		09/28/2011	5.250	4,898,393	0	0	0	0	0	11,500,000	04/21/2011
0009052		Brentwood	TN		07/17/2014	5.150	6,241,542	0	0	0	0	0	21,300,000	05/08/2014
0009053		Frankfort	KY		12/12/2014	4.840	13,191,738	0	0	0	0	0	28,500,000	10/28/2014
0009054		Eldersburg	MD		12/18/2014	4.900	23,693,044	0	0	0	0	0	46,800,000	10/24/2014
0009055		Charlottesville	VA		10/06/2015	4.480	13,531,980	0	0	0	0	0	26,400,000	06/16/2015
0009056		Blacksburg	VA		10/06/2015	4.530	5,781,395	0	0	0	0	0	14,100,000	06/12/2015
0009058		Westfield	IN		11/03/2015	4.450	22,730,684	0	0	0	0	0	38,000,000	10/09/2015
0009059		Cincinnati	OH		11/12/2015	5.000	22,469,736	0	0	0	0	0	38,100,000	07/07/2015
0009060		Vineyard	UT		12/07/2015	4.300	29,081,132	0	0	0	0	0	52,900,000	09/03/2015
0009061		Westminster	CO		08/01/2016	4.500	33,958,246	0	0	0	0	0	50,900,000	05/18/2016
0009062		Humble	TX		08/03/2016	3.950	20,235,277	0	0	0	0	0	30,000,000	06/22/2016
0009064		Columbus	OH		10/31/2016	4.150	36,128,920	0	0	0	0	0	51,800,000	10/04/2016
0009065		Washington	DC		11/04/2016	4.500	31,658,807	0	0	0	0	0	54,300,000	09/10/2016
0009066		Westfield	IN		11/22/2016	4.450	9,695,270	0	0	0	0	0	14,400,000	08/23/2016
0009067		Silver Spring	MD		01/03/2017	4.250	17,946,126	0	0	0	0	0	41,100,000	11/16/2016
0009068		Dayton	OH		02/17/2017	4.650	10,391,428	0	0	0	0	0	21,100,000	04/11/2016
0009069		Las Vegas	NV		04/07/2017	4.030	12,805,393	0	0	0	0	0	21,900,000	03/09/2017
0009070		Louisville	KY		04/20/2017	4.550	35,025,818	0	0	0	0	0	60,600,000	10/14/2016
0009071		Naples	FL		08/07/2017	4.800	30,049,045	0	0	0	0	0	53,000,000	04/30/2017
0009072		Columbus	OH		10/25/2017	4.600	41,932,665	0	0	0	0	0	63,880,000	09/06/2017
0009073		Seattle	WA		03/28/2018	5.220	40,044,968	0	0	0	0	0	71,170,000	06/02/2017
0009074		EL Paso	TX		06/13/2018	4.800	6,412,296	0	0	0	0	0	9,470,000	05/14/2018
0009075		Clearwater	FL		08/21/2018	4.540	41,416,308	0	0	0	0	0	69,500,000	08/09/2018
0009076		Columbus	OH		07/18/2019	4.500	40,500,000	0	0	0	0	0	53,450,000	05/22/2019
0009077		Noblesville	IN		09/10/2019	5.250	32,000,000	0	0	0	0	0	41,700,000	04/15/2019
0009078		Louisville	KY		09/19/2019	5.000	4,874,968	0	0	0	0	0	60,600,000	10/14/2016
0009079		Breckenridge	CO		12/19/2019	3.800	25,000,000	0	0	0	0	0	39,310,000	11/29/2019
0009081		Dayton	OH		11/04/2020	4.650	980,358	0	0	0	0	0	21,100,000	04/11/2016
0009082		Naples	FL		02/25/2021	3.250	14,000,000	0	0	0	0	0	22,200,000	02/12/2021
0009083		Roseville	CA		06/01/2021	3.710	13,000,000	0	0	0	0	0	25,320,000	05/06/2021
0009084		Overland Park	KS		09/15/2021	3.000	32,250,000	0	0	0	0	0	45,900,000	09/01/2021
0009085		Boynton Beach	FL		10/14/2021	3.550	18,102,325	0	0	0	0	0	28,000,000	07/17/2021
0009086		Chattanooga	TN		10/07/2021	2.810	28,560,000	0	0	0	0	0	35,800,000	08/09/2021
0009087		Minneapolis	MN		10/28/2021	2.950	20,350,000	0	0	0	0	0	29,150,000	09/30/2021
0009088		Springfield	OR		11/29/2021	3.270	7,100,000	0	0	0	0	0	10,900,000	10/04/2021
0599999. Mortgages in good standing - Commercial mortgages-all other							748,539,420	0	0	0	0	0	1,321,630,000	XXX
0899999. Total Mortgages in good standing							748,539,420	0	0	0	0	0	1,321,630,000	XXX
1699999. Total - Restructured Mortgages							0	0	0	0	0	0	0	XXX
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0	0	0	0	0	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							748,539,420	0	0	0	0	0	1,321,630,000	XXX

General Interrogatory:

1. Mortgages in good standing \$ unpaid taxes \$ interest due and unpaid.
2. Restructured mortgages \$ unpaid taxes \$ interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure \$ unpaid taxes \$ interest due and unpaid.
4. Mortgages in process of foreclosure \$ unpaid taxes \$ interest due and unpaid.

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Integrity Life Insurance Company

SCHEDULE B - PART 2

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

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Integrity Life Insurance Company

SCHEDULE B - PART 3

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

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	175,523	0	0	0
0009047	Ocala	FL		10/19/2007		986,425	0	0	0	0	0	0	0	754,348	0	0	0
0009050	Houston	TX		09/28/2011		5,269,397	0	0	0	0	0	0	0	371,004	0	0	0
0009052	Brentwood	TN		07/17/2014		6,889,005	0	0	0	0	0	0	0	647,463	0	0	0
0009053	Frankfort	KY		12/12/2014		14,334,089	0	0	0	0	0	0	0	1,142,351	0	0	0
0009054	Eldersburg	MD		12/18/2014		24,370,122	0	0	0	0	0	0	0	677,079	0	0	0
0009055	Charlottesville	VA		10/06/2015		13,979,826	0	0	0	0	0	0	0	447,845	0	0	0
0009056	Blacksburg	VA		10/06/2015		6,075,464	0	0	0	0	0	0	0	294,069	0	0	0
0009058	Westfield	IN		11/03/2015		23,218,487	0	0	0	0	0	0	0	487,803	0	0	0
0009059	Cincinnati	OH		11/12/2015		22,997,234	0	0	0	0	0	0	0	527,498	0	0	0
0009060	Vineyard	UT		12/07/2015		29,716,064	0	0	0	0	0	0	0	634,932	0	0	0
0009061	Westminster	CO		08/01/2016		34,603,177	0	0	0	0	0	0	0	644,931	0	0	0
0009062	Humble	TX		08/03/2016		20,681,994	0	0	0	0	0	0	0	446,717	0	0	0
0009063	Charleston	SC		10/14/2016		24,282,100	0	0	0	0	0	0	0	143,257	0	0	0
0009064	Columbus	OH		10/31/2016		36,801,813	0	0	0	0	0	0	0	672,893	0	0	0
0009065	Washington	DC		11/04/2016		31,975,701	0	0	0	0	0	0	0	316,894	0	0	0
0009066	Westfield	IN		11/22/2016		9,878,947	0	0	0	0	0	0	0	183,677	0	0	0
0009067	Silver Spring	MD		01/03/2017		18,490,477	0	0	0	0	0	0	0	544,351	0	0	0
0009068	Dayton	OH		02/17/2017		10,583,982	0	0	0	0	0	0	0	192,555	0	0	0
0009069	Las Vegas	NV		04/07/2017		13,042,854	0	0	0	0	0	0	0	237,462	0	0	0
0009070	Louisville	KY		04/20/2017		35,619,152	0	0	0	0	0	0	0	593,334	0	0	0
0009071	Naples	FL		08/07/2017		30,667,478	0	0	0	0	0	0	0	618,433	0	0	0
0009072	Columbus	OH		10/25/2017		42,703,492	0	0	0	0	0	0	0	770,827	0	0	0
0009073	Seattle	WA		03/28/2018		40,220,000	0	0	0	0	0	0	0	175,032	0	0	0
0009074	EL Paso	TX		06/13/2018		6,612,960	0	0	0	0	0	0	0	200,664	0	0	0
0009075	Clearwater	FL		08/21/2018		41,580,000	0	0	0	0	0	0	0	163,692	0	0	0
0009078	Louisville	KY		09/19/2019		4,951,231	0	0	0	0	0	0	0	76,263	0	0	0
0009079	Breckenridge	CO		12/19/2019		25,238,253	0	0	0	0	0	0	0	238,253	0	0	0
0009081	Dayton	OH		11/04/2020		998,524	0	0	0	0	0	0	0	18,166	0	0	0
0009085	Boynton Beach	FL		10/14/2021		0	0	0	0	0	0	0	0	147,675	0	0	0
0299999. Mortgages with partial repayments						579,213,252	0	0	0	0	0	0	0	12,544,991	0	0	0
0599999 - Totals						608,495,352	0	0	0	0	0	0	29,138,843	41,683,834	0	0	0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Integrity Life Insurance Company

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identifi- cation	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum- brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreci- ation) or (Amorti- zation)/ Accretion	Current Year's Other- Than- Tempo- rary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest- ment Income	Commit- ment for Additional Invest- ment	Percent- age of Owner- ship
000000-00-0	First Eagle Direct Lending Fund III, LLC		BOSTON	MA	First Eagle Direct Lending Fund III, LLC	1.E FE	10/24/2016	1	4,078,735	5,540,302	5,540,302	1,026,590						1,902,832	4.680
1599999	Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated								4,078,735	5,540,302	5,540,302	1,026,590	0	0	0	0	0	1,902,832	XXX
34918*-10-0	Emerging Market LLC		CINCINNATI	OH	Emerging Market LLC	4.B	01/15/2013	2	65,000,000	93,924,707	93,924,707	(367,637)							33.540
34918*-10-0	FT WASHINGTON FIXED INCOME LLC FIXED INCOME LLC		CINCINNATI	OH	FT WASHINGTON FIXED INCOME LLC FIXED INCOME LLC	3.B	11/20/2020	2	40,000,000	40,139,227	40,139,227	(243,844)							4.060
34921*-10-1	FT WASHINGTON FLEX INCOME LLC FLEX INCOME LLC		CINCINNATI	OH	FT WASHINGTON FLEX INCOME LLC FLEX INCOME LLC	4.A	09/27/2019	2	50,000,000	58,331,351	58,331,351	2,008,578							17.310
34920*-10-2	FORT WASHINGTON HIGH YIELD INV LLC		CINCINNATI	OH	FORT WASHINGTON HIGH YIELD INV LLC	4.B	04/24/2014	2	16,000,000	22,855,028	22,855,028	1,067,498							6.010
1699999	Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated								171,000,000	215,250,313	215,250,313	2,464,595	0	0	0	0	0	0	XXX
000000-00-0	Ares Capital Europe II		CAYMAN ISLANDS	CYM	Ares Capital Europe II		03/27/2013	1	356,630	379,472	379,472	785,688					863,816	3,600,588	2.270
000000-00-0	Audax Direct Lending Solutions D		WILMINGTON	DE	Audax Direct Lending Solutions D		10/24/2018	2	9,149,375	9,727,839	9,727,839	1,400,093					1,125,254	5,431,918	2.600
000000-00-0	AUDAX MEZZANINE IV		WILMINGTON	DE	AUDAX MEZZANINE IV		09/30/2016	2	6,833,541	6,941,355	6,941,355	1,009,997					1,013,349	5,145,877	2.150
000000-00-0	Benefit Street Partners Debt Fund IV LP		WILMINGTON	DE	Benefit Street Partners Debt Fund IV LP		01/24/2017		13,893,527	14,797,620	14,797,620	1,585,161					824,854	554,594	1.170
000000-00-0	Goldman Sachs LP LP		New York	NY	Goldman Sachs LP LP		07/18/2016		10,460,098	10,607,834	10,607,834	1,652,669					2,307,571	1,100,000	0.000
000000-00-0	Maranon Capital L.P. MA SCSF X		CHICAGO	IL	Maranon Capital L.P. MA SCSF X		10/22/2021		17,500,000	17,500,000	17,500,000							32,500,000	38.530
000000-00-0	Maranon Capital L.P. Senior Credit Strategies V		CHICAGO	IL	Maranon Capital L.P. Senior Credit Strategies V		09/21/2017		2,958,270	3,293,802	3,293,802	774,590					431,609	320,472	6.250
000000-00-0	NEWSTONE CAPITAL PARTNERS II LP		MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS II LP		03/15/2011		1,409,592	1,923,880	1,923,880	123,054						623,882	1.440
000000-00-0	REGIMENT CAPITAL SSF V LP		BOSTON	MA	REGIMENT CAPITAL SSF V LP		07/15/2011	1	300,633	548,161	548,161	245,523						864,910	1.610
000000-00-0	TCW Direct Lending LLC		LOS ANGELES	CA	TCW Direct Lending LLC		03/31/2015	1	2,675,386	3,837,045	3,837,045	1,241,839					148,997	5,065,882	0.990
000000-00-0	WATERFALL EDEN FUND LP		New York	NY	WATERFALL EDEN FUND LP		06/08/2016			3,761,452	3,761,452	1,520,121							0.570
1799999	Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								65,537,052	73,318,460	73,318,460	10,338,735	0	0	0	0	6,715,450	55,208,123	XXX
000000-00-0	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP		NEW YORK	NY	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP		01/05/2012	2		1,213,016	1,213,016	289,404						218,818	1.250
1999999	Joint Venture Interests - Common Stock - Unaffiliated								0	1,213,016	1,213,016	289,404	0	0	0	0	0	218,818	XXX
	TXFL NNN OFFICE INV.HOLDINGS, LLC		Cincinnati	OH	JDM Partners		07/01/2019		9,962,500	10,181,805	10,181,805	11,232					870,832		14.820
	PATTERSON @ FIRST INV. HOLDINGS, LLC		DAYTON	OH	CRAWFORD/DOYLE		07/27/2016		534,121	576,516	534,421			13,904				0	100.000
2299999	Joint Venture Interests - Real Estate - Affiliated								10,496,621	10,758,321	10,716,226	11,232	0	13,904	0	0	870,832	0	XXX
023138-AA-8	AMBAC ASSURANCE CORP 5.1% Due 6/7/2020 Ann-6/7				AMBAC ASSURANCE CORP 5.1% Due 6/7/2020 Ann-6/7	5.B	02/12/2018		65,058	86,934	65,058								
401378-AA-2	GUARDIAN LIFE INSURANCE 7 3/8% Due 9/30/2039 MS30				GUARDIAN LIFE INSURANCE 7 3/8% Due 9/30/2039 MS30	1.D	01/01/2015		519,715	747,289	516,050		(444)				36,875		
575767-AM-0	MASS MUTUAL LIFE INS CO MASSACHUSETTS MUT 5.077% Due 2/15/2069 FA15				MASS MUTUAL LIFE INS CO MASSACHUSETTS MUT 5.077% Due 2/15/2069 FA15	1.D	05/21/2021		5,000,000	6,268,681	5,000,000						126,925		
638671-AJ-6	NATIONWIDE MUTUAL INS Flt % Due 12/15/2024 MUSD15				NATIONWIDE MUTUAL INS Flt % Due 12/15/2024 MUSD15	1.G	01/01/2009		1,000,000	999,086	1,000,000						24,826		
64952G-AF-5	NEW YORK LIFE 6 3/4% Due 11/15/2039 MN15				NEW YORK LIFE 6 3/4% Due 11/15/2039 MN15	1.C	01/01/2015		2,258,980	3,018,328	2,206,126		(6,432)				135,000		
668131-AA-3	NORTHWESTERN MUT LIFE 6.063% Due 3/30/2040 MS30				NORTHWESTERN MUT LIFE 6.063% Due 3/30/2040 MS30	1.C	01/01/2015		5,124,480	7,057,535	5,099,598		(3,069)				303,150		
878091-BC-0	TIAA 6.85% Due 12/16/2039 JD16				TIAA 6.85% Due 12/16/2039 JD16	1.D	01/01/2011		5,115,390	7,453,109	5,092,337		(2,672)				342,500		
878091-BD-8	TIAA 4.9% Due 9/15/2044 MS15				TIAA 4.9% Due 9/15/2044 MS15	1.D	04/13/2015		2,045,771	2,295,933	2,010,028		(5,958)				87,465		
2799999	Surplus Debentures, etc - Unaffiliated								21,129,394	27,926,895	20,989,197	0	(18,575)	0	0	0	1,056,741	0	XXX
	R4 Housing Partners LP		New York	NY	RHP GP LLC		05/30/2012		2,228,518	2,913,840	2,228,518	(1,352,812)						15,150	
3799999	Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								2,228,518	2,913,840	2,228,518	(1,352,812)	0	0	0	0	0	0	XXX
4899999	Total - Unaffiliated								92,973,699	110,912,513	103,289,493	10,301,917	(18,575)	0	0	0	7,772,191	57,329,773	XXX
4999999	Total - Affiliated								181,496,621	226,008,634	225,966,539	2,475,827	0	13,904	0	0	870,832	0	XXX
5099999	Totals								274,470,320	336,921,147	329,256,032	12,777,744	(18,575)	13,904	0	0	8,643,023	57,329,773	XXX

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Integrity Life Insurance Company

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:													
1A	1A ..\$	0	1B ..\$	0	1C ..\$	7,305,724	1D ..\$	12,618,415	1E ..\$	5,540,302	1F ..\$	0	1G ..\$	1,000,000
1B	2A ..\$	0	2B ..\$	0	2C ..\$	0								
1C	3A ..\$	0	3B ..\$	40,139,227	3C ..\$	0								
1D	4A ..\$	58,331,351	4B ..\$	116,779,735	4C ..\$	0								
1E	5A ..\$	0	5B ..\$	65,058	5C ..\$	0								
1F	6 ..\$	0												

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Integrity Life Insurance Company

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
		3 City	4 State							
000000-00-0	First Eagle Direct Lending Fund III, LLC	BOSTON	MA	First Eagle Direct Lending Fund III, LLC	10/24/2016	1		121,431		4.680
1599999. Joint	Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated						0		0	XXX
000000-00-0	Audax Direct Lending Solutions D	WILMINGTON	DE	Audax Direct Lending Solutions D	10/24/2018	2		2,603,257		2.600
000000-00-0	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	2		1,576,185		2.150
000000-00-0	Benefit Street Partners Debt Fund IV LP	WILMINGTON	DE	Benefit Street Partners Debt Fund IV LP	01/24/2017			4,231,805		1.170
000000-00-0	Maranon Capital L.P. MA SCSF X	CHICAGO	IL	Maranon Capital L.P. MA SCSF X	10/22/2021		10,000,000	7,500,000		38.530
1799999. Joint	Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated						10,000,000	15,911,247	0	XXX
000000-00-0	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	NEW YORK	NY	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	01/05/2012	2		25,835		1.000
1999999. Joint	Venture Interests - Common Stock - Unaffiliated						0	25,835	0	XXX
	EQT Exeter Industrial Core Plus Fund IV	Conshohocken	PA	EQT Exeter	12/03/2021					1.700
2199999. Joint	Venture Interests - Real Estate - Unaffiliated						0	0	0	XXX
575767-AM-0	MASS MUTUAL LIFE INS CO MASSACHUSETTS MUT 5.077% Due 2/15/2069 FA15			MASS MUTUAL LIFE INS CO MASSACHUSETTS MUT 5.077% Due 2/15/2069 FA15	05/21/2021			5,000,000		
2799999. Surplus	Debentures, etc - Unaffiliated						0	5,000,000	0	XXX
4899999. Total -	Unaffiliated						10,000,000	21,058,513	0	XXX
4999999. Total -	Affiliated						0	0	0	XXX
5099999 - Totals							10,000,000	21,058,513	0	XXX

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Integrity Life Insurance Company

SCHEDULE BA - PART 3

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

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
000000-00-0	First Eagle Direct Lending Fund III, LLC	BOSTON	MA	First Eagle Direct Lending Fund III, LLC	10/24/2016	03/15/2021	4,656,303					0		4,656,303	4,656,303			0	
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							4,656,303	0	0	0	0	0	0	4,656,303	4,656,303	0	0	0	0
000000-00-0	Ares Capital Europe II	CAYMAN ISLANDS	CYM	Ares Capital Europe II	03/27/2013	03/09/2021	7,172,310					0		7,172,310	7,172,310			0	
000000-00-0	Audax Direct Lending Solutions D	WILMINGTON	DE	Audax Direct Lending Solutions D	10/24/2018	01/22/2021	1,323,940					0		1,323,940	1,323,940			0	
000000-00-0	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	01/07/2021	2,462,376					0		2,462,376	2,462,376			0	
000000-00-0	Benefit Street Partners Debt Fund IV LP	WILMINGTON	DE	Benefit Street Partners Debt Fund IV LP	01/24/2017	02/24/2021	824,944					0		824,944	824,944			0	
000000-00-0	CARLYLE MEZZANINE PARTNERS LP L.P.	WASHINGTON	DC	CARLYLE MEZZANINE PARTNERS LP L.P.	05/05/2006	05/05/2021	226,845	(226,845)				(226,845)						0	
000000-00-0	Goldman Sachs LP LP	New York	NY	Goldman Sachs LP LP	07/18/2016	02/01/2021	7,502,100					0		7,502,100	7,502,100			0	
000000-00-0	Maranoh Capital L.P. Senior Credit			Maranoh Capital L.P. Senior Credit															
000000-00-0	Strategies V	CHICAGO	IL	Strategies V	09/21/2017	03/18/2021	1,716,697					0		1,716,697	1,716,697			0	
000000-00-0	TCW Direct Lending LLC	LOS ANGELES	CA	TCW Direct Lending LLC	03/31/2015	02/24/2021	2,811,068					0		2,811,068	2,811,068			0	
000000-00-0	WATERFALL EDEN FUND LP	New York	NY	WATERFALL EDEN FUND LP	06/08/2016	02/26/2021	9,419,868					0		9,419,868	9,419,868			0	
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							33,460,148	(226,845)	0	0	0	(226,845)	0	33,233,303	33,233,303	0	0	0	0
000000-00-0	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	NEW YORK	NY	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	01/05/2012	01/11/2021	2,403,870					0		2,403,870	2,403,870			0	
1999999. Joint Venture Interests - Common Stock - Unaffiliated							2,403,870	0	0	0	0	0	0	2,403,870	2,403,870	0	0	0	0
	TXFL NNW OFFICE INV. HOLDINGS, LLC	CINCINNATI	OH	PARTIAL CAPITAL REPAYMENT	07/01/2019	08/03/2021	10,183,073					0		12,500	12,500			0	
	Patterson @ First Inv. Holdings, LLC	Dayton	OH	PARTIAL CAPITAL REPAYMENT	07/27/2016	11/01/2021	711,182					0		162,857	162,857			0	
2299999. Joint Venture Interests - Real Estate - Affiliated							10,894,255	0	0	0	0	0	0	175,357	175,357	0	0	0	0
4899999. Total - Unaffiliated							40,520,321	(226,845)	0	0	0	(226,845)	0	40,293,476	40,293,476	0	0	0	0
4999999. Total - Affiliated							10,894,255	0	0	0	0	0	0	175,357	175,357	0	0	0	0
5099999 - Totals							51,414,576	(226,845)	0	0	0	(226,845)	0	40,468,833	40,468,833	0	0	0	0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
842587-CY-1	SOUTHERN CO			2	2.C FE	429,781	100.1930	425,822	425,000	427,973	.0	(1,808)	.0	.0	5.500	2.054	MS	6,883	.0	11/12/2021	03/15/2057
949746-TF-8	WELLS FARGO & CO				2.B FE	1,550,000	.96.8260	1,500,799	1,550,000	1,550,000	.0	.0	.0	.0	1.124	1.184	JAJO	3,774	9,099	06/21/2021	04/15/2027
976657-AH-9	WISCONSIN ENERGY CORP			1	2.B FE	13,230,610	.92.6370	15,096,185	16,296,000	13,324,636	.0	30,140	.0	.0	2.267	3.683	FMAN	48,229	370,670	04/19/2021	05/15/2067
06738C-82-8	BARCLAYS BK	D		2	3.B FE	5,000,000	.139.2570	6,962,850	5,000,000	5,000,000	.0	.0	.0	.0	6.278	6.278	JD	13,951	313,900	06/01/2005	12/15/2034
404280-BL-2	HSBC HOLDINGS PLC-SPONS	LS.D		2	2.C FE	5,000,000	107.4400	5,371,998	5,000,000	5,000,000	.0	.0	.0	.0	6.000	6.000	MM	32,500	300,000	05/15/2017	05/22/2027
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						42,531,361	XXX	46,116,224	45,546,000	42,531,983	0	13,843	0	0	XXX	XXX	XXX	361,905	1,846,523	XXX	XXX
05567S-AA-0	BNSF FUNDING TRUST I			1	2.B FE	2,524,375	.112.9900	2,824,750	2,500,000	2,508,907	.0	(1,887)	.0	.0	6.613	6.510	JJ	76,233	165,325	10/19/2010	12/15/2055
21869M-AA-5	CORESTATES CAPTL III				2.B FE	2,426,768	.97.4710	2,598,573	2,666,000	2,476,111	.0	33,976	.0	.0	0.724	2.173	FMAN	2,521	19,243	03/23/2021	02/15/2027
32080B-AD-0	FIRST MARYLAND CAPITAL				2.A FE	4,221,360	.96.3320	4,277,126	4,440,000	4,282,743	.0	29,412	.0	.0	1.124	1.848	JAJO	10,810	53,876	08/27/2019	01/15/2027
553086-AC-3	MEDICAL MALPRACTICE				2.A FE	10,083,564	.125.4360	12,543,553	10,000,000	10,033,941	.0	(4,370)	.0	.0	7.625	7.553	JD	33,889	762,500	05/13/1998	12/15/2027
857477-AY-9	STATE STREET CORP				2.A FE	13,775,392	.86.8800	16,237,829	18,690,000	14,356,503	.0	122,409	.0	.0	1.203	2.412	MJSD	10,615	219,553	12/21/2016	06/15/2047
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						33,031,459	XXX	38,481,831	38,296,000	33,658,205	0	179,540	0	0	XXX	XXX	XXX	134,068	1,220,497	XXX	XXX
4899999. Total - Hybrid Securities						75,562,820	XXX	84,598,055	83,842,000	76,190,188	0	193,383	0	0	XXX	XXX	XXX	495,973	3,067,020	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7699999. Total - Issuer Obligations						3,501,547,676	XXX	3,820,283,803	3,436,875,840	3,491,952,654	0	(3,365,882)	0	0	XXX	XXX	XXX	37,172,207	134,964,416	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						333,626,227	XXX	340,787,734	345,323,351	328,517,953	187,927	(1,053,791)	0	0	XXX	XXX	XXX	1,047,243	12,023,678	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						671,904,825	XXX	640,632,529	585,871,978	631,174,731	0	(9,324,014)	1,059,328	0	XXX	XXX	XXX	1,953,638	26,223,383	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						768,116,748	XXX	795,833,986	770,043,790	768,073,130	0	(336,698)	0	0	XXX	XXX	XXX	3,425,824	17,995,589	XXX	XXX
8099999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8199999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						5,275,195,476	XXX	5,597,538,052	5,138,114,959	5,219,718,468	187,927	(14,080,385)	1,059,328	0	XXX	XXX	XXX	43,598,912	191,207,066	XXX	XXX

1. Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:
Number
1A 1A ...\$1,290,893,331 1B ...\$26,467,272 1C ...\$119,457,219 1D ...\$137,136,918 1E ...\$199,488,722 1F ...\$478,975,625 1G ...\$574,960,953
1B 2A ...\$682,550,032 2B ...\$797,995,900 2C ...\$504,857,622
1C 3A ...\$117,195,739 3B ...\$72,754,396 3C ...\$108,874,798
1D 4A ...\$38,092,161 4B ...\$39,390,204 4C ...\$25,131,732
1E 5A ...\$2,635,629 5B ...\$1,146,142 5C ...\$389,201
1F 6 ...\$1,324,872

SCHEDULE D - PART 2 - SECTION 1

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ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
81369Y-88-6	UTILITIES SELECT SPDR CLOSED END FUND			161,394,000	11,552,583	71.580	11,552,583	10,002,442	0	322,762	0	1,433,179	0	1,433,179	0	02/28/2020	
9499999. Subtotal - Mutual Funds					11,552,583	XXX	11,552,583	10,002,442	0	322,762	0	1,433,179	0	1,433,179	0	XXX	XXX
9799999 - Total Common Stocks					1,146,743,396	XXX	1,146,743,396	750,133,877	699,334	12,326,617	0	198,834,812	5,053,780	193,781,032	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					1,162,864,376	XXX	1,162,864,376	765,378,177	699,334	13,053,146	0	199,711,492	5,053,780	194,657,712	0	XXX	XXX

1. Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:
Number
1A 1A...\$ 0 1B...\$ 0 1C...\$ 0 1D...\$ 0 1E...\$ 0 1F...\$ 0 1G...\$ 0
1B 2A...\$ 0 2B...\$ 0 2C...\$ 0
1C 3A...\$ 0 3B...\$ 0 3C...\$ 0
1D 4A...\$ 0 4B...\$ 0 4C...\$ 0
1E 5A...\$ 0 5B...\$ 0 5C...\$ 0
1F 6...\$ 0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
36176F-2C-1	G2 G2 765171 4.700% 12/20/61		12/01/2021	Interest Capitalization		.18	.18	.0
36230U-YL-7	G2 G2 759715 4.700% 10/20/61		12/01/2021	Interest Capitalization		.618	.618	.0
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		12/01/2021	Interest Capitalization		1,913	1,913	.0
90376P-DK-4	INT DEV FIN CORP AGENCY DEBENTURES 0.100% 07/05/38		06/29/2021	JANNEY MONTGOMERY SCOTT NINC		1,500,000	1,500,000	.0
912810-SQ-2	U S TREASURY 1.125% 08/15/40		06/30/2021	BANK of AMERICA SEC		.861,098	1,000,000	4,227
912810-SU-3	U S TREASURY 1.875% 02/15/51		06/22/2021	Various		2,508,597	2,770,000	14,407
91282C-BQ-3	US TREASURY 0.500% 02/28/26		03/29/2021	DEUTSCHE BANK		9,836,362	10,000,000	4,076
91282C-BX-8	US TREASURY NOTES 0.125% 04/30/23		12/29/2021	CITIGROUP GLOBAL MKTS		4,574,859	4,600,000	953
91282C-CD-1	US TREASURY 0.125% 05/31/23		06/30/2021	Various		6,086,841	6,100,000	537
91282C-CF-6	US TREASURY 0.750% 05/31/26		06/21/2021	GOLDMAN SACHS		7,947,058	8,000,000	3,504
91282C-DM-0	US TREASURY NOTES 0.500% 11/30/23		12/21/2021	GOLDMAN SACHS		4,550,928	4,565,000	1,380
0599999. Subtotal - Bonds - U.S. Governments						37,868,292	38,537,549	29,084
03846J-AC-4	ARAB REPUBLIC OF EGYPT SOVEREIGN 7.500% 02/16/61	D.	04/21/2021	MORGAN STANLEY FIXED INC		573,000	600,000	8,375
056732-AJ-9	COMMONWEALTH OF BAHAMAS SOVEREIGN 6.000% 11/21/28	D.	10/08/2021	SEAPORT GROUP LLC		277,140	298,000	7,102
168863-DQ-8	REPUBLIC OF CHILE SOVEREIGN 3.100% 01/22/61	D.	10/05/2021	JPM FUNDS RECAP		2,336,451	2,586,000	16,701
168863-DS-4	REPUBLIC OF CHILE SOVEREIGN 3.100% 05/07/41	D.	10/08/2021	Various		10,219,182	10,287,000	72,744
195325-DZ-5	COLOMBIA, REPUBLIC OF SOVEREIGN 3.250% 04/22/32	D.	05/03/2021	JEFFERIES & CO		483,375	500,000	587
25714P-EF-1	DOMINICAN REPUBLIC SOVEREIGN 4.875% 09/23/32	D.	03/25/2021	STIFEL NICHOLAS		664,625	650,000	528
279271-AE-3	REPUBLIC OF ECUADOR SOVEREIGN 5.000% 07/31/30	D.	10/12/2021	GOLDMAN SACHS		137,840	160,000	1,644
279271-AF-0	REPUBLIC OF ECUADOR SOVEREIGN 1.000% 07/31/35	D.	08/31/2021	JPM FUNDS RECAP		250,556	345,000	307
362420-AD-3	GABONESE REPUBLIC SOVEREIGN 6.625% 02/06/31	D.	10/08/2021	HONG KONG SHANGHAI BK		276,220	280,000	3,452
374422-AH-6	REPUBLIC OF GHANA SOVEREIGN 8.627% 06/16/49	D.	08/06/2021	GOLDMAN SACHS		328,090	350,000	4,529
65412J-AB-9	REPUBLIC OF NIGERIA SOVEREIGN 7.625% 11/28/47	D.	10/08/2021	MORGAN STANLEY FIXED INC		275,790	290,000	8,292
695847-AS-2	ISLAMIC REP OF PAKISTAN SOVEREIGN 6.000% 04/08/26	D.	03/30/2021	J P MORGAN SEC		550,000	550,000	.0
698299-BB-9	REPUBLIC OF PANAMA SOVEREIGN 4.300% 04/29/53	D.	12/10/2021	MIZUHO SECURITIES USA INC		1,283,827	1,184,000	6,297
715638-DS-8	REPUBLIC OF PERU SOVEREIGN 3.300% 03/11/41	D.	03/03/2021	BANK of AMERICA SEC		4,815,800	5,000,000	.0
718286-CA-3	REPUBLIC OF PHILIPPINES SOVEREIGN 3.700% 03/01/41	D.	05/13/2021	MORGAN STANLEY FIXED INC		10,475,000	10,000,000	78,111
903724-BM-3	UKRAINE SOVEREIGN 7.375% 09/25/32	D.	03/23/2021	HONG KONG SHANGHAI BK		360,500	350,000	.0
91087B-AM-2	UNITED MEXICAN STATES SOVEREIGN 2.659% 05/24/31	D.	10/08/2021	GOLDMAN SACHS		280,088	291,000	2,988
91087B-AN-0	UNITED MEXICAN STATES SOVEREIGN 3.771% 05/24/61	D.	12/07/2021	BBVA		765,566	818,000	1,285
91822Q-2C-0	REPUBLIC OF UZBEKISTAN SOVEREIGN 3.700% 11/25/30	D.	10/08/2021	JPM FUNDS RECAP		280,575	290,000	4,113
Y7177R-AL-9	REPUBLIC OF AZERBAIJAN SOVEREIGN 3.500% 09/01/32	D.	10/08/2021	JEFFERIES & CO		280,363	275,000	1,123
1099999. Subtotal - Bonds - All Other Governments						34,913,988	35,104,000	218,178
30316K-AE-1	FRESB 2020-SB78 X1 1.168% 06/25/40		03/24/2021	PIPER JAFFRAY		1,039,092	.0	11,034
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		12/01/2021	Interest Capitalization		275,302	275,302	.0
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		12/01/2021	Interest Capitalization		287,232	287,232	.0
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		12/01/2021	Interest Capitalization		90,850	90,850	.0
3136AU-O9-5	FNR 2016-98 BZ 4.000% 01/25/57		12/01/2021	Interest Capitalization		382,383	382,383	.0
3137BQ-CQ-5	FHR FHR 4184 GZ 3.000% 03/15/43		11/01/2021	Interest Capitalization		2,881	2,881	.0
3137BB-BB-2	FHR FHR 4337 YZ 3.500% 05/15/54		07/01/2021	Interest Capitalization		77,773	77,773	.0
3137BS-P9-8	FHMS K058 X1 0.921% 08/25/26		04/12/2021	BREAN CAPITAL LLC		514,777	.0	4,191
3137FM-U8-3	FHMS K735 X1 0.957% 05/25/26		02/19/2021	BREAN CAPITAL LLC		6,024,917	.0	80,003
31418D-4X-7	FNCL 4 N MA4437 2.000% 10/01/51		09/15/2021	BARCLAYS		20,200,927	19,938,456	14,400
45506E-DF-7	INDIANA ST FIN AUTH REVENUE MEDICAL 3.026% 03/01/44		10/15/2021	J P MORGAN SEC		8,000,000	8,000,000	.0
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
62630W-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING HOME 0.280% 09/01/30		10/21/2021	BARCLAYS		3,735,000	3,735,000	405
62630W-FV-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL 0.280% 05/15/56		04/21/2021	BARCLAYS		700,000	700,000	.0
62630W-FX-0	TXBL MUNI FUNDING TRUST VARIOU GENERAL 0.140% 05/01/41		10/29/2021	BARCLAYS		2,845,000	2,845,000	1,105
62630W-JY-4	TXBL MUNI FUNDING TRUST VARIOU TRANSPORTATION 0.280% 12/31/23		09/30/2021	BARCLAYS		5,100,000	5,100,000	.0
3199999. Subtotal - Bonds - U.S. Special Revenues						57,887,363	50,044,877	112,316
00091J-AA-6	AB Issuer LLC 20211 2021-1 A2 3.734% 07/30/51		05/05/2021	BANK of AMERICA SEC		17,120,000	17,120,000	.0
00206R-KB-7	AT&T INC 3.850% 06/01/60		08/24/2021	WELLS FARGO		1,697,940	1,586,000	14,417
00914A-AN-2	AIR LEASE CORP 0.553% 12/15/22		05/27/2021	WELLS FARGO		12,800,000	12,800,000	.0
032177-AJ-6	AMSTED INDUSTRIES 4.625% 05/15/30		03/23/2021	WELLS FARGO		311,192	305,000	5,094
03522A-AJ-9	ANHEUSER-BUSCH CO/INBEV 4.900% 02/01/46		03/23/2021	JEFFERIES & CO		673,255	572,000	4,204
039524-AA-1	ARCHES BUYER INC 4.250% 06/01/28		03/23/2021	MARKET AXESS		417,416	419,000	5,491
04010L-AV-5	ARES CAPITAL CORP 4.250% 03/01/25		03/24/2021	MITSUBISHI UFJ SECURITIES		1,205,165	1,120,000	3,306
046497-AA-1	Atalaya Equipmen20211A g Fund 2021-1A A1 0.326% 11/15/22		11/16/2021	SUNTRUST		2,000,000	2,000,000	.0
054970-AL-2	BFLD 2019-DPLO D 1.950% 10/15/34		04/20/2021	J P MORGAN SEC		446,600	448,000	146
05554B-AJ-3	BFLD Trust 2021FPM 2021-FPM C 3.609% 06/15/38		06/08/2021	BARCLAYS		1,000,000	1,000,000	.0
05591Q-AA-4	BPR 2021-KEN A 1.359% 02/15/29		10/21/2021	MORGAN STANLEY FIXED INC		13,164,638	13,140,000	4,895
05591Q-AJ-5	BPR 2021-KEN C 2.659% 02/15/29		02/18/2021	MORGAN STANLEY FIXED INC		10,000,000	10,000,000	.0
05605N-AA-5	BX Trust 2020V1V2 2020-V1V2 C 3.542% 03/09/44		08/10/2021	CITIGROUP GLOBAL MKTS		8,037,305	7,500,000	8,118
05609J-AJ-1	BXPPP Trust 2021FILM 2021-FILM B 1.009% 08/15/36		08/17/2021	BARCLAYS		14,000,000	14,000,000	.0

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
05609Q-AC-0	BX Trust 2021ACNT 2021-ACNT B 1.359% 11/15/26		11/04/2021	GOLDMAN SACHS		42,895,011	43,000,000	0
05609R-AG-9	BX 2021 2021-BXMF B 1.151% 10/15/26		10/26/2021	BANK of AMERICA SEC		28,936,066	29,230,000	0
06051G-JT-7	BANK OF AMERICA CORP 2.687% 04/22/32		04/20/2021	BANK of AMERICA SEC		1,301,123	1,286,000	0
075887-BG-3	BECTON DICKINSON 4.685% 12/15/44		02/08/2021	BNP SECURITIES		518,658	410,000	2,935
08162Y-AF-9	BENCHMARK Mortga2019B14 2019-B14 AS 3.352% 12/15/62		05/26/2021	MESIROW FINANCIAL		5,442,188	5,000,000	12,568
08576P-AH-4	BERRY GLOBAL INC 1.570% 01/15/26		10/25/2021	Tax Free Exchange		4,998,592	5,000,000	21,806
095796-AE-8	BLUE RACER MID LLC/FINAN 6.625% 07/15/26		03/23/2021	MORGAN STANLEY FIXED INC		226,666	220,000	2,834
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
097023-CW-3	BOEING CO 5.805% 05/01/50		03/23/2021	MORGAN STANLEY FIXED INC		345,117	275,000	6,386
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
10638M-AA-8	Brean Asset Back2021RM2 ities 2021-RM2 A 1.750% 10/25/61		12/25/2021	Interest Capitalization		38,029	38,029	0
11135F-AQ-4	BROADCOM INC 4.150% 11/15/30		10/13/2021	J P MORGAN SEC		2,164,349	1,972,000	34,099
11135F-BH-3	BROADCOM INC 2.450% 02/15/31		01/04/2021	RBC/DAIN		2,994,120	3,000,000	0
12592B-AH-7	CNH INDUSTRIAL CAPITAL L 4.375% 04/05/22		11/15/2021	BANK of AMERICA SEC		2,231,702	2,200,000	11,229
12592B-AM-6	CNH INDUSTRIAL CAPITAL L 1.450% 07/15/26		05/17/2021	WELLS FARGO		2,240,117	2,258,000	0
126307-BD-8	CSC HOLDINGS INC 4.625% 12/01/30		03/23/2021	GOLDMAN SACHS		411,067	420,000	6,151
12640B-GK-3	CSX CORP 6.150% 05/01/37		03/16/2021	DEUTSCHE BANK		9,719,569	7,105,000	166,287
126650-CN-8	CVS CORP 5.125% 07/20/45		05/13/2021	US BANCORP		567,710	462,000	7,695
126650-CZ-1	CVS CORP 5.050% 03/25/48		03/23/2021	INTL FCSTONE FINANCIAL INC		644,681	530,000	0
126694-HK-7	CIVL 2005-25 A6 5.500% 11/25/35		12/01/2021	Interest Capitalization		0	0	0
131347-CR-5	CALPINE CORP 3.750% 03/01/31		09/20/2021	Various		10,032,138	10,180,000	21,398
143905-AP-2	CARRIAGE SERVICES INC 4.250% 05/15/29		04/29/2021	BANK of AMERICA SEC		360,000	360,000	0
14575E-AA-3	CARS.COM INC 6.375% 11/01/28		07/19/2021	STIFEL NICHOLAS		384,300	360,000	5,100
15189W-AN-0	CENTERPOINT 0.673% 03/02/23		02/26/2021	MTSUBISHI UFJ SECURITIES		3,330,000	3,330,000	0
16411Q-AL-5	CHENIERE ENERGY PARTNERS LP 3.250% 01/31/32		11/30/2021	Various		1,893,850	1,948,000	11,389
16411R-AK-5	CHENIERE ENERGY INC 4.625% 10/15/28		07/13/2021	Tax Free Exchange		368,862	358,000	4,047
17027N-AB-8	CHOBANI LLC/FINANCE CORP 4.625% 11/15/28		03/23/2021	MARKET AXESS		429,387	419,000	8,182
171484-AE-8	CHURCHILL DOWNS INC 4.750% 01/15/28		03/23/2021	MARKET AXESS		414,668	400,000	3,694
17291H-AG-9	Citigroup Commer2021PRM2tgage 2021-PRM2 B 1.309% 10/15/36		10/22/2021	CITIGROUP GLOBAL MKTS		15,400,000	15,400,000	0
172967-MU-2	CITIGROUP 4.000% 12/10/25		03/24/2021	DEUTSCHE BANK		709,520	700,000	1,244
172967-MV-0	CITIGROUP 3.875% Perpet.		02/10/2021	CITIGROUP GLOBAL MKTS		3,000,000	3,000,000	0
172967-MX-6	CITIGROUP 0.981% 05/01/25		04/27/2021	CITIGROUP GLOBAL MKTS		1,802,000	1,802,000	0
17324D-BA-1	CGOIT 2015-P1 XA 0.712% 09/15/48		04/21/2021	WELLS FARGO		925,663	0	17,339
17326D-AM-4	Citigroup Commer2017PB tgage SERICL 3.000% 09/15/50		05/26/2021	BREAN CAPITAL LLC		911,875	1,000,000	2,250
18064P-AD-1	CALRIV SCI HLD CORP 4.875% 07/01/29		08/19/2021	Tax Free Exchange		331,986	328,000	2,443
18538R-AJ-2	CLEARWATER PAPER CORP 4.750% 08/15/28		09/17/2021	Various		4,660,699	4,520,000	20,398
18550B-AH-1	CLECO POWER LLC 0.703% 06/15/23		09/08/2021	CIBC WORLD MARKET		3,300,000	3,300,000	0
18610B-CL-8	CLEVELAND ELEC ILLUM 4.550% 11/15/30		07/07/2021	Various		2,397,205	2,082,000	15,057
20030N-CK-5	COMCAST CORP 4.000% 03/01/48		05/10/2021	BARCLAYS		519,546	458,000	3,613
20268J-AC-7	COMMONSPIRIT HEALTH 4.187% 10/01/49		03/16/2021	Various		558,677	520,000	10,052
212015-AT-8	CONTINENTAL RESOURCES 5.750% 01/15/31		12/02/2021	J P MORGAN SEC		1,398,734	1,196,000	26,935
224044-CC-9	COX COMMUNICATIONS INC 4.500% 06/30/43		03/02/2021	CREDIT SUISSE FIRST BOSTON		5,822,000	5,000,000	40,000
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
22822V-AX-9	CROWN CASTLE INTL CORP 2.900% 04/01/41		03/18/2021	J P MORGAN SEC		4,442,650	5,000,000	14,500
233046-AQ-4	DNKN 2021-1A A211 2.493% 11/20/51		10/15/2021	BARCLAYS		10,000,000	10,000,000	0
24703T-AA-4	DELL INT LLC / EMC CORP 5.450% 06/15/23		06/15/2021	Tax Free Exchange		4,999,353	5,000,000	0
24703T-AD-8	DELL INT LLC / EMC CORP 6.020% 06/15/26		06/15/2021	Tax Free Exchange		1,055,029	1,000,000	0
25461L-AA-0	DIRECTV HOLDINGS/FING 5.875% 08/15/27		07/22/2021	Various		367,923	358,000	0
26209X-AA-9	HONK 2020-1A A2 3.786% 07/20/50		03/25/2021	BARCLAYS		522,258	497,500	3,610
26209X-AC-5	HONK 2020-2A A2 3.237% 01/20/51		03/25/2021	BARCLAYS		514,844	500,000	3,102
26209X-AD-3	HONK 2021-1A A2 2.791% 10/20/51		09/23/2021	BARCLAYS		9,500,000	9,500,000	0
276480-AG-5	EASTERN GAS TRAN 3.000% 11/15/29		06/30/2021	Tax Free Exchange		4,602,421	5,000,000	18,750
281020-AM-9	EDISON INTERNATIONAL 4.125% 03/15/28		03/24/2021	CITIGROUP GLOBAL MKTS		494,799	460,000	580
292480-AM-2	ENABLE MIDSTREAM PARTNERS LP 4.150% 09/15/29		07/21/2021	Various		5,396,905	4,991,000	84,376
29278N-AG-8	ENERGY TRANSFER PARTNERS 5.250% 04/15/29		03/24/2021	J P MORGAN SEC		667,239	585,000	13,735
302491-AV-7	FMC CORP 4.500% 10/01/49		01/21/2021	SUNTRUST		6,337,500	5,000,000	71,250
30314D-AG-4	FREMF 2019-K96 C 3.810% 08/25/56		01/13/2021	PERFORMANCE TRUST CAPITAL		6,753,831	6,254,000	9,267
31620M-BU-9	FIDELITY NATIONAL INFORM 3.100% 03/01/41		02/23/2021	J P MORGAN SEC		4,969,750	5,000,000	0
33767D-AB-1	FIRSTCASH INC 4.625% 09/01/28		03/23/2021	JANE STREET EXECUTION SERVICES		435,555	429,000	1,323
34417M-AB-3	FOCUS 2017-1A A211 5.093% 04/30/47		05/10/2021	Various		697,620	672,000	1,093
34417R-AA-4	Focus Brands Fun20171A 2017-1A A21B 3.857% 04/30/47		05/07/2021	J P MORGAN SEC		306,278	304,706	359
34417R-AA-4	Focus Brands Fun20171A 2017-1A A21B 3.857% 04/30/47		03/04/2021	Tax Free Exchange		4,812,500	4,812,500	36,094
345370-CQ-1	FORD MOTOR 4.750% 01/15/43		03/23/2021	SUMRIDGE PARTNERS		470,495	478,000	4,415
345370-DA-5	FORD MOTOR 3.250% 02/12/32		11/08/2021	MORGAN STANLEY FIXED INC		1,970,000	1,970,000	0
345397-WW-9	FORD MOTOR CREDIT 3.664% 09/08/24		03/09/2021	BANK of AMERICA SEC		990,860	962,000	294

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
34960P-AB-7	FORTRESS TRANSPORTATION & IN 6.500% 10/01/25		03/23/2021	J P MORGAN SEC		517,815	498,000	15,646
36255M-AN-7	GSMS 2017-SLP E 4.591% 10/10/32		03/24/2021	WELLS FARGO		995,000	1,000,000	3,188
37185L-AM-4	GENESIS ENERGY 8.000% 01/15/27		03/23/2021	SUMRIDGE PARTNERS		489,038	483,000	10,519
378272-BG-2	GLENORE FUNDING LLC 2.625% 09/23/31		09/15/2021	CITIGROUP GLOBAL MKTS		9,977,300	10,000,000	.0
38141G-YB-4	GOLDMAN SACHS GROUP INC 2.615% 04/22/32		04/20/2021	GOLDMAN SACHS		2,152,968	2,140,000	.0
38173M-AC-6	GOLUB CAPITAL BDC INC 2.050% 02/15/27		07/27/2021	SMBC NIKKO		454,669	460,000	.0
389286-AA-3	GRAY ESCROW II INC 5.375% 11/15/31		10/26/2021	WELLS FARGO		186,000	186,000	.0
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
411707-AH-5	HNGRY 2020-1A A2 3.981% 12/20/50		03/25/2021	BARCLAYS		1,035,686	997,500	993
41242*-BZ-4	HARDWOOD FUNDING PRIVATE PLACEMENT 2.370% 06/07/28		05/26/2021	PRIVATE PLACEMENT		1,000,000	1,000,000	.0
41242*-CA-8	HARDWOOD FUNDING PRIVATE PLACEMENT 2.830% 06/07/31		05/26/2021	PRIVATE PLACEMENT		1,000,000	1,000,000	.0
431318-AU-8	HILCORP ENERGY 5.750% 02/01/29		03/23/2021	CREDIT SUISSE FIRST BOSTON		279,781	279,000	2,807
44107T-AW-6	HOST HOTELS & RESORTS LP 4.500% 02/01/26		06/17/2021	Various		13,167,081	11,978,000	197,458
44267D-AF-4	HOWARD HUGHES CORP 4.375% 02/01/31		03/23/2021	JANE STREET EXECUTION SERVICES		416,619	425,000	2,737
44891A-CA-3	HYUNDAI CAPITAL AMERICA 2.100% 09/15/28		09/14/2021	SOCIETE GENERALE		9,989,000	10,000,000	.0
451102-BZ-9	ICAHN ENTERPRISES/FIN 5.250% 05/15/27		08/30/2021	BANK of AMERICA SEC		369,200	355,000	5,488
454889-AM-8	INDIANA MICHIGAN POWER 6.050% 03/15/37		02/01/2021	KEY BANC-MCDONALD		2,320,338	1,645,000	38,150
46646R-AL-7	JPMDB 2016-C4 XA 0.755% 12/15/49		10/28/2021	Various		5,058,679	.0	85,553
46653J-BU-4	JPMIT 2020-5 B1 3.623% 12/25/50		03/04/2021	ROBERT W. BAIRD		4,470,649	4,190,415	3,025
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
47760Q-AB-9	JIMMY 2017-1A A211 4.846% 07/30/47		10/07/2021	Various		6,242,645	5,790,000	50,011
483007-AL-4	Kaiser ALUMINUM CORP 4.500% 06/01/31		05/12/2021	Various		12,567,250	12,533,000	.0
49456B-AG-6	KINDER MORGAN 5.300% 12/01/34		03/01/2021	Cantor Fitzgerald Fixed		2,424,840	2,000,000	27,089
52524M-AV-1	LXS 2007-9 Wf3 6.320% 04/25/37		11/01/2021	Interest Capitalization		3	3	.0
55354G-AH-3	MSCI INC 4.000% 11/15/29		06/16/2021	Various		330,881	316,000	1,050
55819M-AU-0	MDPK 2019-35A BR 1.532% 04/20/32		03/12/2021	BANK of AMERICA SEC		5,000,000	5,000,000	.0
57636Q-AU-8	MASTERCARD INC 2.000% 11/18/31		11/15/2021	CITIGROUP GLOBAL MKTS		2,238,458	2,250,000	.0
58502B-AC-0	MEDNAX INC 6.250% 01/15/27		03/24/2021	J P MORGAN SEC		494,063	464,000	5,719
59001A-BD-3	MERITAGE CORPORATION 3.875% 04/15/29		05/24/2021	MORGAN STANLEY HI-YLD		588,355	564,000	2,445
59001K-AH-3	MERITOR INC 4.500% 12/15/28		03/23/2021	BANK of AMERICA SEC		573,602	572,000	8,151
595017-AX-2	MICROCHIP TECHNOLOGY INC 0.983% 09/01/24		05/18/2021	Various		2,152,046	2,150,000	.0
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
59980T-AG-1	MOULT 2016-1 B3 3.578% 04/25/57		03/25/2021	J P MORGAN SEC		711,813	700,000	2,011
61747Y-EF-8	MORGAN STANLEY 2.484% 09/16/36		09/13/2021	MORGAN STANLEY FIXED INC		15,000,000	15,000,000	.0
61772B-AC-7	MORGAN STANLEY 3.217% 04/22/42		04/19/2021	MORGAN STANLEY FIXED INC		5,000,000	5,000,000	.0
626717-AG-7	MURPHY OIL CORP 6.375% 12/01/42		03/23/2021	SUMRIDGE PARTNERS		337,640	367,000	7,409
626717-AN-2	MURPHY OIL CORP 6.375% 07/15/28		08/04/2021	Various		108,714	103,000	349
628530-BK-2	MYLAN LABORATORIES INC 4.550% 04/15/28		03/24/2021	BARCLAYS		957,622	845,000	17,195
62912X-AC-8	NGPL PIPE LLC 7.768% 12/15/37		04/06/2021	J P MORGAN SEC		827,522	469,000	11,290
637432-NK-7	NATIONAL RURAL UTILITY 5.250% 04/20/46		03/01/2021	CREDIT SUISSE FIRST BOSTON		10,862,500	10,000,000	193,958
64016N-AA-5	NBLY 2021-1A A2 3.584% 04/30/51		03/26/2021	BARCLAYS		1,005,469	1,000,000	498
64110L-AV-8	NETFLIX INC 4.875% 06/15/30		05/10/2021	Various		2,122,594	1,819,000	33,749
651290-AR-9	NEWFIELD EXPLORATION CO 5.375% 01/01/26		04/21/2021	BARCLAYS		1,844,779	1,653,000	26,730
65339K-BT-6	NEXTERA ENERGY CAPITAL 0.430% 02/22/23		02/17/2021	J P MORGAN SEC		5,100,000	5,100,000	.0
668138-AA-8	NORTHWESTERN MUTUAL LIFE 3.850% 09/30/47		08/20/2021	J P MORGAN SEC		316,642	271,000	4,173
67059T-AH-8	NUSTAR LOGISTICS 6.375% 10/01/30		11/02/2021	Various		11,034,300	10,000,000	70,902
675553-AA-9	OHNSNER CLINIC FND 5.897% 05/15/45		01/28/2021	RAYMOND JAMES		7,128,300	5,000,000	62,246
677415-CT-6	OHIO POWER COMPANY 1.625% 01/15/31		01/05/2021	WELLS FARGO		4,992,150	5,000,000	.0
677415-CU-3	OHIO POWER COMPANY 2.900% 10/01/51		10/22/2021	BARCLAYS		1,980,942	2,040,000	7,066
680665-AK-2	OLIN CORPORATION 5.000% 02/01/30		03/23/2021	SUMRIDGE PARTNERS		292,950	279,000	2,093
68235P-AK-4	ONE GAS INC 0.811% 03/11/23		03/08/2021	BANK of AMERICA SEC		8,100,000	8,100,000	.0
69349A-AA-0	PNC CAPITAL TRUST C 0.741% 06/01/28		03/23/2021	J P MORGAN SEC		655,235	679,000	344
69356G-AG-4	PKHL 2021-MF B 1.289% 07/15/38		07/09/2021	BMO CAPITAL MARKETS CORP		22,000,000	22,000,000	.0
69357X-AC-5	PPF III 20218 2021-8 AS 1.358% 08/09/37		09/16/2021	CITIGROUP GLOBAL MKTS		10,000,000	10,000,000	.0
694308-JG-3	PACIFIC GAS & EL 2.500% 02/01/31		03/24/2021	WELLS FARGO		435,519	460,000	1,757
719245-AD-4	PHOTO HOLDINGS MERGER SU 8.500% 10/01/26		03/23/2021	BARCLAYS		622,610	575,000	23,623
72147K-AG-3	PILGRIM'S PRIDE CORP 3.500% 03/01/32		08/20/2021	Various		282,853	280,000	.0
74166N-AA-2	ADT SEC CORP 4.875% 07/15/32		03/23/2021	CITIGROUP GLOBAL MKTS		323,739	322,000	3,052
742718-FM-6	PROCTER & GAMBLE CO 1.200% 10/29/30		07/14/2021	Various		2,804,723	2,924,000	7,505
74333F-AB-5	Progress Residen2021SFR5st 2021-SFR5 B 1.658% 07/17/38		06/10/2021	GOLDMAN SACHS		9,499,756	9,500,000	.0
74333F-AC-3	Progress Residen2021SFR5st 2021-SFR5 C 1.808% 07/17/38		06/10/2021	GOLDMAN SACHS		1,593,931	1,594,000	.0
745867-AT-8	PULTE HOMES INC 6.000% 02/15/35		08/03/2021	DEUTSCHE BANK		20,126,550	15,000,000	425,000
747262-AZ-6	QVC INC 4.375% 09/01/28		03/23/2021	JANE STREET EXECUTION SERVICES		401,102	403,000	1,175
749571-AG-0	RHP HOTEL PPTY/RHP FINAN 4.500% 02/15/29		09/08/2021	Various		359,918	355,000	739
756109-BD-5	REALTY INCOME CORP 4.600% 02/06/24		11/09/2021	Tax Free Exchange		2,010,039	2,000,000	.0

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1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
756109-BE-3	REALTY INCOME CORP 4.625% 11/01/25		11/09/2021	Tax Free Exchange		2,489,872	2,500,000	.0
756109-BG-8	REALTY INCOME CORP 3.950% 08/15/27		11/09/2021	Tax Free Exchange		3,922,435	4,055,000	.0
761713-BG-0	REYNOLDS AMERICAN INC 4.450% 06/12/25		08/17/2021	WELLS FARGO		1,036,728	935,000	7,744
76174L-AA-1	REYNOLDS GRP ISS/REYNOLD 4.000% 10/15/27		07/19/2021	Various		349,849	355,000	2,143
78403D-AX-8	SBA TOWER TRUST 2.593% 10/15/31		10/08/2021	BARCLAYS		5,000,000	5,000,000	.0
78572X-AG-6	SABRA HEALTH/CAPTL CORP 3.900% 10/15/29		03/23/2021	Various		613,511	593,000	10,279
808513-BR-5	SCHWAB CORP 1.150% 05/13/26		05/11/2021	CREDIT SUISSE FIRST BOSTON		2,603,945	2,610,000	.0
81721M-AM-1	SENIOR HOUSING PROPS TR 4.750% 02/15/28		03/23/2021	CITIGROUP GLOBAL MKTS		427,810	432,000	2,280
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
817826-AC-4	7-ELEVEN INC 0.950% 02/10/26		01/27/2021	Various		2,224,637	2,228,000	.0
82967N-BM-9	SIRIUS XM RADIO INC 3.875% 09/01/31		10/20/2021	BARCLAYS		4,856,250	5,000,000	35,521
83012A-AA-7	SIXTH TREET SPECIALITY LENDING 2.500% 08/01/26		03/24/2021	MARKET AXESS		457,120	460,000	1,693
842400-HE-6	SOUTHERN CAL EDISON 0.400% 06/13/22		06/09/2021	CITIGROUP GLOBAL MKTS		2,700,000	2,700,000	.0
845467-AP-4	SOUTHWESTERN ENERGY 8.375% 09/15/28		03/23/2021	SUMRIDGE PARTNERS		304,700	277,000	644
84779M-AA-2	SPEEDWAY MOT/SPEEDWAY FD 4.875% 11/01/27		03/23/2021	SUNTRUST		483,157	482,000	9,399
858912-AG-3	STERICYCLE INC 3.875% 01/15/29		12/14/2021	Various		305,766	311,000	4,930
862121-AB-6	STORE CAPITAL CORP 4.625% 03/15/29		03/31/2021	SUMRIDGE PARTNERS		558,045	500,000	1,285
86787X-AA-3	SUNTRUST CAPITAL I 0.820% 05/15/27		09/01/2021	Various		768,875	790,000	600
87264A-BB-0	T-MOBILE USA INC 3.500% 04/15/25		05/18/2021	Tax Free Exchange		5,222,855	5,000,000	.0
87264A-BF-1	T-MOBILE USA INC 3.875% 04/15/30		05/18/2021	Tax Free Exchange		2,618,112	2,521,000	.0
87422V-AJ-7	TALEN ENERGY SUPPLY LLC 7.625% 06/01/28		03/23/2021	CITIGROUP GLOBAL MKTS		462,467	467,000	11,276
89177W-AE-9	TPMT 2019-MH1 B1 3.750% 11/25/58		04/28/2021	BMO CAPITAL MARKETS CORP		864,277	845,000	2,553
89178B-AC-8	TPMT 2019-4 M1 3.500% 10/25/59		06/10/2021	BARCLAYS		16,384,219	15,250,000	19,274
893647-BE-6	TRANSIGM INC 6.250% 03/15/26		03/23/2021	MARKET AXESS		418,155	395,000	686
90041L-AF-2	TURNING POINT BRANDS INC 5.625% 02/15/26		09/01/2021	BARCLAYS		372,306	355,000	998
911365-BP-8	NA UNITED RENTALS 3.750% 01/15/32		07/30/2021	Various		477,958	474,000	.0
92343V-FW-9	VERIZON COMMUNICATIONS 2.987% 10/30/56		04/27/2021	Tax Free Exchange		2,369,739	2,483,000	.0
92556H-AD-9	VIACOMCBS INC 4.200% 05/19/32		03/24/2021	SUNTRUST		516,856	460,000	6,816
92556V-AC-0	VIATRIS INC 2.300% 06/22/27		10/08/2021	Tax Free Exchange		4,998,157	5,000,000	.0
92840V-AH-5	VISTRA OPERATIONS CO LLC 4.375% 05/01/29		09/20/2021	Various		15,300,625	15,000,000	237,405
928563-AJ-4	VMWARE INC-CLASS A 1.400% 08/15/26		07/20/2021	Various		1,983,663	1,986,000	.0
94106L-BM-0	WASTE MANAGEMENT INC 2.500% 11/15/50		01/29/2021	Various		1,204,320	1,280,000	6,643
94988D-AW-0	Wells Fargo Rere2013FRR11 2013-FRR1 BK26 0.000% 01/27/45		12/17/2021	AMHERST SECURITIES GROUP		660,450	680,000	.0
957638-AD-1	WESTERN ALLIANCE BANCORP 3.000% 06/15/31		06/03/2021	PIPER JAFFRAY		10,000,000	10,000,000	.0
98421M-AB-2	XEROX HOLDINGS CORP 5.500% 08/15/28		03/23/2021	SUMRIDGE PARTNERS		415,958	399,000	2,438
064159-BN-9	BANK OF NOVA SCOTIA 3.625% 10/27/81	A.	09/29/2021	SCOTIA		2,871,000	2,871,000	.0
15135U-AP-4	CENOVUS ENERGY INC 5.250% 06/15/37	A.	03/24/2021	CITIGROUP GLOBAL MKTS		553,472	512,000	7,541
443628-AH-5	HUDBAY MINERALS INC 6.125% 04/01/29	A.	03/23/2021	SUMRIDGE PARTNERS		313,510	293,000	9,073
443628-AJ-1	HUDBAY MINERALS INC 4.500% 04/01/26	A.	03/25/2021	Various		906,121	902,000	612
70137W-AG-3	PARKLAND CORP/CANADA 4.500% 10/01/29	A.	05/21/2021	JEFFERIES & CO		284,900	280,000	1,470
740212-AM-7	PRECISION DRILLING CORP 6.875% 01/15/29	A.	09/16/2021	MARKET AXESS		369,424	355,000	6,441
77381W-AA-4	ROCKPOINT GAS STORAGE CA 7.000% 03/31/23	A.	03/24/2021	MARKET AXESS		126,800	125,000	4,278
86828L-AC-6	SUPERIOR PLUS/GEN PRTRN 4.500% 03/15/29	A.	03/02/2021	Various		10,172,818	9,992,000	.0
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
00037L-AG-5	ABBSL 2021-2A C 2.224% 04/15/34	D.	04/01/2021	J P MORGAN SEC		500,000	500,000	.0
00037L-AJ-9	ABBSL 2021-2A D 3.474% 04/15/34	D.	04/01/2021	J P MORGAN SEC		500,000	500,000	.0
00774M-AV-7	AERCAP IRELAND CAP/GLOBA 2.450% 10/29/26	D.	10/21/2021	CITIGROUP GLOBAL MKTS		2,346,052	2,350,000	.0
00973R-AE-3	AKER BP ASA 3.000% 01/15/25	D.	03/24/2021	SUSQUEHANNA		441,337	425,000	2,515
035198-AD-2	ANGOLA 8.000% 11/26/29	D.	03/23/2021	BARCLAYS LONDON		588,600	600,000	15,867
03768M-AJ-6	Apidos QLO 202033A 2020-33A AR 1.275% 10/24/34	D.	09/14/2021	GOLDMAN SACHS		30,000,000	30,000,000	.0
05581K-AC-5	BNP PARIBAS 4.625% 03/13/27	D.	09/08/2021	DEUTSCHE BANK		2,114,544	1,864,000	42,138
05586A-AJ-7	BSPT 2018-FL4 D 2.860% 09/15/35	D.	03/24/2021	WELLS FARGO		995,000	1,000,000	873
05875J-AN-9	BALLY 2019-1A BR 2.024% 07/15/32	D.	06/09/2021	CITIGROUP GLOBAL MKTS		750,000	750,000	.0
06849A-AB-5	BARRICK INTL BK CORP 6.350% 10/15/36	D.	03/17/2021	CREDIT SUISSE FIRST BOSTON		9,481,500	7,000,000	190,147
07335V-AA-4	BDS Ltd 2021FL10 2021-FL10 A 1.453% 12/18/36	D.	11/19/2021	WELLS FARGO		25,000,000	25,000,000	.0
09261M-AA-4	BLKMM 2021-6A A 1.828% 04/20/33	D.	02/08/2021	BARCLAYS		12,000,000	12,000,000	.0
10554T-AE-5	BRASKEM NETHERLANDS 5.875% 01/31/50	D.	03/31/2021	JEFFERIES & CO		654,550	650,000	6,895
111021-AL-5	BRITISH TELECOM PLC 5.125% 12/04/28	D.	09/27/2021	UBS WARBURG		851,563	725,000	11,869
11102A-AE-1	BRITISH TELECOMMUNICATIO 3.250% 11/08/29	D.	09/22/2021	Various		2,245,987	2,128,000	24,838
13877E-AG-7	CANYC 2021-1A C 2.074% 04/15/34	D.	03/22/2021	J P MORGAN SEC		800,000	800,000	.0
13887W-AJ-9	CANYC CANYON CAPITAL ADVISORS 1.396% 10/15/34	D.	10/22/2021	BARCLAYS		18,000,000	18,000,000	.0
143658-BJ-0	CARNIVAL CRUISE 9.875% 08/01/27	D.	03/24/2021	CITIGROUP GLOBAL MKTS		474,977	407,000	6,140
15033X-AL-0	CEDF 2019-10A BR 1.728% 10/20/32	D.	09/29/2021	CITIGROUP GLOBAL MKTS		4,000,000	4,000,000	.0
151290-BZ-5	CEMEX SAB-SPONS ADR 3.875% 07/11/31	D.	04/20/2021	MORGAN STANLEY FIXED INC		766,535	770,000	8,288
17186H-AC-6	CIMPRESS NV 7.000% 06/15/26	D.	08/05/2021	GOLDMAN SACHS		374,081	355,000	3,728

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SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
20752T-AA-2	CONNECT FINCO SARL/CONNÉ 6.750% 10/01/26	D.	03/23/2021	WELLS FARGO		442,176	421,000	13,735
22535W-AA-5	CREDIT AGRICOLE LONDON 3.375% 01/10/22	D.	11/16/2021	CREDIT AGRICOLE SECURITIES		6,540,662	6,500,000	66,239
232806-AA-6	INFINEON TECH PP 3.100% 06/16/31	C.	06/03/2021	PRIVATE PLACEMENT		7,000,000	7,000,000	0
268317-AV-6	ELECTRICITE DE FRANCE 4.875% 09/21/38	D.	06/02/2021	STIFEL NICHOLAS		2,263,972	1,881,000	19,359
29646A-AD-8	ESKOM HOLDINGS LIMITED 8.450% 08/10/28	D.	10/08/2021	JPM FUNDS RECAP		275,313	250,000	3,697
372319-AB-9	GENNEIA SA 8.750% 09/02/27	D.	09/02/2021	Taxable Exchange		197,981	203,000	0
40049J-BA-4	GRUPO TELEVISÁ SAB 5.000% 05/13/45	D.	03/16/2021	GOLDMAN SACHS		3,817,450	3,500,000	60,764
45262B-AB-9	IMPERIAL BRANDS FIN PLC 3.500% 07/26/26	D.	03/24/2021	Various		913,562	850,000	4,958
46137N-AC-2	INVERSIONES LATAM POWER 5.125% 06/15/33	D.	06/14/2021	Various		10,004,850	10,000,000	569
46592Q-AB-5	JBS FINANCE LUXEMBOURG 2.500% 01/15/27	D.	11/29/2021	Various		2,722,410	2,750,000	198
48275R-AA-5	Kref 2018-Ft11 LT2021FL2 2021-FL2 A 1.173% 02/15/39	D.	07/23/2021	WELLS FARGO		25,000,000	25,000,000	0
48667Q-AP-0	KAZMUNAYGAS NATIONAL 5.750% 04/19/47	D.	10/08/2021	CREDIT SUISSE FIRST BOSTON		275,379	230,000	6,392
55284A-AA-6	MF1 Multifamily 2021FL7 Mortga 2021-FL7 A 1.189% 10/16/36	D.	09/10/2021	J P MORGAN SEC		16,500,000	16,500,000	0
55292W-AA-8	MC BRAZIL DINSTRM 7.250% 06/30/31	D.	10/08/2021	CITIBANK		276,329	274,000	4,525
566076-AO-8	MP18 2020-2A BR 1.882% 10/15/34	D.	09/17/2021	BARCLAYS		5,000,000	5,000,000	0
591555-AF-4	METINVEST BV 7.750% 10/17/29	D.	03/24/2021	JEFFERIES & CO		644,100	600,000	16,663
606822-AL-8	mitsubishi UFJ FINL-SPON ADR 2.998% 02/22/22	D.	06/30/2021	TD SECURITIES		10,688,895	10,500,000	111,925
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
64755R-AQ-6	NMC CLO-1A B1R 1.932% 10/15/34	D.	10/08/2021	WELLS FARGO		10,000,000	10,000,000	0
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
68560E-AB-4	ORBITA ADVANCE CORP SAB 2.875% 05/11/31	D.	05/06/2021	CITIGROUP GLOBAL MKTS		4,940,800	5,000,000	0
69290L-AG-2	PFP 2021-7 C 1.759% 04/14/38	D.	04/20/2021	GOLDMAN SACHS		1,120,781	1,125,000	276
69702E-AG-0	Palmer Square CL20214A 2021-4A D 3.074% 10/15/34	D.	08/19/2021	MORGAN STANLEY FIXED INC		500,000	500,000	0
706451-BG-5	PEMEX FINANCE LTD 6.625% 06/15/35	D.	03/31/2021	CITIGROUP GLOBAL MKTS		622,375	650,000	13,158
74445P-AF-9	INDONESIA ASAHAN ALUMINI 5.450% 05/15/30	D.	03/25/2021	BANK of AMERICA SEC		685,500	600,000	12,172
74977R-DK-7	RABOBANK NEDERLAND 1.106% 02/24/27	D.	02/18/2021	Various		1,857,101	1,856,000	0
75735G-AA-6	REDE D'OR FINANCE SARL 0.000% 01/22/30	D.	03/25/2021	GOLDMAN SACHS		638,625	650,000	5,444
78392B-AC-1	SK HYNIX INC 2.375% 01/19/31	D.	01/13/2021	CITIGROUP GLOBAL MKTS		5,939,280	6,000,000	0
81254U-AK-2	SEASPAR CORP 5.500% 08/01/29	D.	07/09/2021	Various		386,630	384,000	0
86964W-AK-8	SUZANO AUSTRIA GMBH 3.125% 01/15/32	D.	06/28/2021	SEAPORT GROUP LLC		1,985,540	2,000,000	0
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
88167A-AE-1	TEVA PHARMACEUTICALS NE 3.150% 10/01/26	D.	03/23/2021	J P MORGAN SEC HI-YIELD		460,558	481,000	7,323
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
903742-AA-2	ULKER BISKUVI SANAYI AS 6.950% 10/30/25	D.	03/24/2021	CREDIT SUISSE FIRST BOSTON		681,460	650,000	18,321
92857W-AQ-3	VODAFONE GROUP PLC 6.150% 02/27/37	D.	02/18/2021	RBC/DAIN		5,568,560	4,000,000	119,583
94876Q-AA-4	WEIR GROUP PLC (THE) 2.200% 05/13/26	D.	09/27/2021	Various		3,423,969	3,415,000	5,687
96466C-AN-8	WBOX 2020-2A A2R 1.718% 10/24/34	D.	10/28/2021	BANK of AMERICA SEC		5,000,000	5,000,000	0
980236-AQ-6	WOODSIDE FINANCE LTD 4.500% 03/04/29	D.	03/05/2021	J P MORGAN SEC		9,893,520	9,000,000	5,625
984245-AL-4	YPF SOCIEDAD ANONIMA 8.500% 07/28/25	D.	03/23/2021	LAKE FOREST SECURITIES		546,000	750,000	10,094
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						997,863,548	962,447,653	3,531,326
01852F-AC-7	ALLFIRST PFD CAP TRUST 1.624% 07/15/29		03/23/2021	J P MORGAN SEC		534,188	550,000	1,836
21869M-AA-5	CORESTATES CAPTL III 0.724% 02/15/27		03/23/2021	J P MORGAN SEC		426,140	440,000	357
29273V-AM-2	ENERGY TRANSFER EQUITY LP 7.125% 05/15/30		04/05/2021	Tax Free Exchange		2,000,000	2,000,000	55,417
69352P-AC-7	PPL CAPITAL FUNDING 2.883% Perpet.		08/31/2021	STIFEL NICHOLAS		267,094	275,000	1,375
842587-CY-1	SOUTHERN CO 5.500% 03/15/57		11/12/2021	SUMRIDGE PARTNERS		429,781	425,000	3,961
949746-TF-8	WELLS FARGO & CO 1.124% 04/15/27		06/21/2021	Tax Free Exchange		1,550,000	1,550,000	3,249
976657-AH-9	WISCONSIN ENERGY CORP 2.267% 05/15/67		04/19/2021	Various		959,375	1,050,000	2,921
4899999. Subtotal - Bonds - Hybrid Securities						6,166,578	6,290,000	69,116
8399997. Total - Bonds - Part 3						1,134,699,769	1,092,424,079	3,960,020
8399998. Total - Bonds - Part 5						62,796,872	62,248,100	491,508
8399999. Total - Bonds						1,197,496,641	1,154,672,179	4,451,528
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						0	XXX	0
00206R-10-2	AT&T INC		12/02/2021	Various	72,110,000	1,836,853		0
009158-10-6	APD		12/17/2021	S. G. COWEN SECURITIES CORP.	2,160,000	649,244		0
023135-10-6	AMAZON.COM INC		03/04/2021	INSTINET	315,000	959,431		0
04010L-10-3	ARES CAPITAL CORP		03/29/2021	Various	28,000,000	515,222		0
053015-10-3	AUTOMATIC DATA PROCESSING INC		06/28/2021	INSTINET	4,146,602	814,602		0
060505-10-4	BANK OF AMERICA CORP		11/11/2021	Various	42,147,000	1,890,154		0
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		09/28/2021	S. G. COWEN SECURITIES CORP.	21,521,000	1,673,241		0
09259E-10-8	TOP CAPITAL CORP		03/29/2021	Various	38,000,000	523,538		0
110122-10-8	BRISTOL-MYERS SQUIBB		12/02/2021	Various	49,236,000	2,927,273		0

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
12685J-10-5	CABLE ONE INC		06/14/2021	INSTINET	412,000	744,111		0
165167-73-5	CHESAPEAKE ENERGY COMMON		11/26/2021	Various	319,000	0		0
165167-73-5	CHESAPEAKE ENERGY COMMON		02/11/2021	Taxable Exchange	1,144,000	48,963		0
166764-10-0	CHEVRON CORPORATION		09/23/2021	VIRTU FINANCIAL	7,179,000	718,561		0
256677-10-5	DOLLAR GENERAL CORP		12/28/2021	Various	16,713,000	3,766,541		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	Various	24,226,000	1,813,431		0
302316-10-2	EXXON MOBIL CORP		09/23/2021	Various	15,931,000	909,201		0
30309M-10-2	FACEBOOK INC-A		03/04/2021	INSTINET	2,480,000	640,115		0
303075-10-5	FACTSET RESEARCH SYSTEMS INC		08/26/2021	S. G. COWEN SECURITIES CORP.	219,000	82,133		0
316773-10-0	FIFTH THIRD BANCORP		06/07/2021	S. G. COWEN SECURITIES CORP.	1,098,380,000	42,172,718		0
320209-10-9	FIRST FINANCIAL BANCORP		11/10/2021	Various	400,962,000	10,240,171		0
35137L-10-5	FOX CORP		09/30/2021	Various	46,468,000	1,707,387		0
368736-10-4	GENERAC HOLDINGS INC		08/26/2021	S. G. COWEN SECURITIES CORP.	836,000	357,052		0
38141G-10-4	GOLDMAN SACHS GROUP INC		03/24/2021	Morgan Stanley	1,342,000	446,699		0
38147U-10-7	GOLDMAN SACHS BDC INC		03/29/2021	Various	28,000,000	557,350		0
38173M-10-2	GOLUB CAPITAL BDC INC		03/29/2021	Various	36,000,000	535,892		0
40412C-10-1	HCA HOLDINGS INC		06/28/2021	INSTINET	9,690,000	2,003,576		0
437076-10-2	HOME DEPOT		08/25/2021	Various	4,537,000	1,381,723		0
446150-10-4	HUNTINGTON BANCSHARES INC		08/10/2021	S. G. COWEN SECURITIES CORP.	83,515,000	1,241,133		0
459200-10-1	IBM		03/24/2021	Morgan Stanley	3,567,000	469,642		0
460690-10-0	INTERPUBLIC GROUP		09/30/2021	Various	19,298,000	639,452		0
46120E-60-2	INTUITIVE SURGICAL INC		10/05/2021	Stock Split	3,280,000	0		0
478160-10-4	JOHNSON & JOHNSON		03/24/2021	Morgan Stanley	2,850,000	461,585		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	6,814,000	2,537,421		0
580135-10-1	McDONALDS		01/26/2021	S. G. COWEN SECURITIES CORP.	2,778,000	594,831		0
58933Y-10-5	MERCK & CO INC		12/28/2021	INSTINET	12,645,000	968,861		0
589584-10-1	MERIDIAN BIOSCIENCE INC		04/20/2021	VIRTU FINANCIAL	221,434,000	5,091,949		0
595017-10-4	MICROCHIP TECHNOLOGY INC		10/13/2021	Stock Split	2,437,000	0		0
61174X-10-9	MONSTER BEVERAGE CORP		03/04/2021	Various	7,137,000	618,575		0
64110D-10-4	NETAPP INC		05/11/2021	STIFEL NICHOLAS	10,121,000	779,845		0
67066G-10-4	NVIDIA CORP		07/20/2021	Stock Split	5,886,000	0		0
681919-10-6	OMNICOM GROUP		09/30/2021	Various	21,737,000	1,613,244		0
68389X-10-5	ORACLE CORP		04/30/2021	Various	60,710,000	4,269,504		0
68622V-10-6	ORGANON & CO-W/I COMMON		06/03/2021	Spin Off	1,533,000	54,588		0
693506-10-7	PPG INDUSTRIES INC		08/26/2021	S. G. COWEN SECURITIES CORP.	1,759,000	285,671		0
704326-10-7	PAYCOM INC		06/28/2021	INSTINET	12,872,000	1,315,541		0
70450Y-10-3	PAYPAL HOLDINGS INC		05/11/2021	STIFEL NICHOLAS	3,141,000	777,890		0
718172-10-9	PHILLIP MORRIS INTERNAT-W/I		06/28/2021	Various	12,986,000	1,162,611		0
718546-10-4	PHILLIPS 66		09/10/2021	S. G. COWEN SECURITIES CORP.	11,482,000	766,072		0
744320-10-2	PRUDENTIAL FINANCIAL		11/16/2021	S. G. COWEN SECURITIES CORP.	10,911,000	1,219,325		0
75513E-10-1	RAYTHEON CO RAYTEHON		08/10/2021	Various	16,601,000	1,374,946		0
78467J-10-0	SS&C TECHNOLOGIES		02/24/2021	S. G. COWEN SECURITIES CORP.	14,848,000	1,021,318		0
79466L-30-2	SALESFORCE.COM INC		05/11/2021	Various	11,113,000	2,382,829		0
83012A-10-9	SIXTH TREET SPECIALITY LENDING		03/29/2021	Various	24,000,000	503,124		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		11/10/2021	Various	57,182,000	2,958,307		0
871829-10-7	SYSCO CORP		12/28/2021	INSTINET	19,474,000	1,527,570		0
87612E-10-6	TARGET CORP		08/25/2021	INSTINET	5,185,000	1,200,695		0
880770-10-2	TERADYNE INC		05/11/2021	STIFEL NICHOLAS	6,501,000	779,249		0
882508-10-4	TEXAS INSTRUMENTS		03/24/2021	Morgan Stanley	2,604,000	473,458		0
88579Y-10-1	3M CO		05/28/2021	INSTINET	2,775,000	565,653		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
91324P-10-2	UNITEDHEALTH GROUP INC		03/16/2021	S. G. COWEN SECURITIES CORP.	1,733,000	611,922		0
918204-10-8	VF CORP		05/28/2021	Various	22,346,000	1,834,480		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	Various	25,464,000	1,413,333		0
92826C-83-9	VISA INC		12/01/2021	Various	21,322,000	4,444,766		0
931142-10-3	WAL-MART		12/28/2021	INSTINET	5,870,000	836,816		0
963320-10-6	WHIRLPOOL CORP		04/30/2021	Various	7,068,000	1,506,679		0
988498-10-1	YUM! BRANDS INC		09/30/2021	Various	12,958,000	1,447,952		0
98850P-10-9	YUM CHINA HOLDINGS INC -W/I		08/25/2021	INSTINET	10,885,000	664,400		0
G5960L-10-3	MDT		12/28/2021	INSTINET	9,691,000	1,012,502		0

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SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
01609W-10-2	ALIBABA GROUP HOLDING-SP ADR RECEIPTS	D.....	.03/04/2021	INSTINET	4,073,000	950,825		0
06610J-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						135,778,298	XXX	0
31337#-10-5	FHLB CINCINNATI		.07/29/2021	PRIVATE PLACEMENT	65,813,000	6,581,300		0
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						6,581,300	XXX	0
9799997. Total - Common Stocks - Part 3						142,359,598	XXX	0
9799998. Total - Common Stocks - Part 5						78,013,109	XXX	0
9799999. Total - Common Stocks						220,372,707	XXX	0
9899999. Total - Preferred and Common Stocks						220,372,707	XXX	0
9999999 - Totals						1,417,869,348	XXX	4,451,528

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SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi- fication	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
64289T-10-3	HARBOUR ENERGY PLC COMMON	B	05/07/2021	Taxable Exchange	06/25/2021	Reverse Stock Split	2,369,771.000	0	0	0	0	0	0	0	0	0	0	0	0	0
64289T-11-1	HARBOUR ENERGY PLC COMMON	B	06/25/2021	Tax Free Exchange	12/15/2021	JPM FUNDS RECAP	124,724.000	773,289	624,506	1,030,150	0	0	0	0	0	256,862	(405,644)	(148,782)	0	0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								2,542,872	2,208,134	2,799,735	0	0	0	0	0	256,864	(591,600)	(334,736)	0	0
78462F-10-3	SPDR TRUST SERIES 1		03/04/2021	VIRTU FINANCIAL	07/30/2021	VIRTU FINANCIAL	201,272.000	75,470,237	88,334,892	75,470,237	0	0	0	0	0	0	12,864,654	12,864,654	534,108	0
9499999. Subtotal - Common Stocks - Mutual Funds								75,470,237	88,334,892	75,470,237	0	0	0	0	0	0	12,864,654	12,864,654	534,108	0
9799998. Total - Common Stocks								78,013,109	90,543,026	78,269,972	0	0	0	0	0	256,864	12,273,054	12,529,918	534,108	0
9899999. Total - Preferred and Common Stocks								78,013,109	90,543,026	78,269,972	0	0	0	0	0	256,864	12,273,054	12,529,918	534,108	0
9999999 - Totals								140,809,981	153,322,195	140,869,411	0	(197,426)	0	(197,426)	0	256,864	12,440,573	12,697,437	1,660,972	491,508

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Integrity Life Insurance Company

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For- eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non- Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1099999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
Entergy Corp CP			.10/07/2021	J P MORGAN SEC	02/02/2022	3,997,378	0	0	0	0	4,000,000	3,997,378	1,911	0	0.200	0.203	MAT	0	0
METLIFE SHORT TERM FUND CP			07/21/2021	CREDIT SUISSE FIRST BOSTON	01/11/2022	8,196,037	0	0	0	0	8,200,000	8,196,037	3,736	0	0.100	0.101	MAT	0	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						12,193,415	0	0	0	0	12,200,000	12,193,415	5,647	0	XXX	XXX	XXX	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						12,193,415	0	0	0	0	12,200,000	12,193,415	5,647	0	XXX	XXX	XXX	0	0
4899999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7699999. Total - Issuer Obligations						12,193,415	0	0	0	0	12,200,000	12,193,415	5,647	0	XXX	XXX	XXX	0	0
7799999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8199999. Total - Affiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds						12,193,415	0	0	0	0	12,200,000	12,193,415	5,647	0	XXX	XXX	XXX	0	0
8699999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
9199999 - Totals						12,193,415	0	0	0	0	XXX	12,193,415	5,647	0	XXX	XXX	XXX	0	0

1. Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:
Number
1A 1A...\$ 12,193,415 1B...\$ 0 1C...\$ 0 1D...\$ 0 1E...\$ 0 1F...\$ 0 1G...\$ 0
1B 2A...\$ 0 2B...\$ 0 2C...\$ 0
1C 3A...\$ 0 3B...\$ 0 3C...\$ 0
1D 4A...\$ 0 4B...\$ 0 4C...\$ 0
1E 5A...\$ 0 5B...\$ 0 5C...\$ 0
1F 6...\$ 0

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	06/14/2021	06/14/2022	38,104	203.97		216,839		112,787		112,787	(104,052)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	06/14/2021	06/14/2023	14,429	203.97		115,954		84,696		84,696	(31,258)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	06/14/2021	06/14/2024	107,182	203.97		1,049,376		836,023		836,023	(213,353)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	06/14/2021	06/14/2024	6,947	203.97		64,474		54,187		54,187	(10,286)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	06/24/2021	06/27/2024	1,605	203.72		14,813		12,809		12,809	(2,004)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	06/25/2021	06/27/2023	8,428	203.72		67,650		51,244		51,244	(16,406)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	06/25/2021	06/27/2024	9,827	203.72		95,696		78,421		78,421	(17,274)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	06/25/2021	06/27/2022	18,138	203.72		103,460		58,222		58,222	(45,238)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	07/13/2021	07/12/2024	97,175	203.88		945,032		768,653		768,653	(176,380)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	07/14/2021	07/12/2024	2,869	203.88		26,442		22,696		22,696	(3,746)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	07/14/2021	07/14/2023	14,028	203.88		112,398		84,307		84,307	(28,091)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	07/14/2021	07/14/2022	28,154	203.88		160,146		93,189		93,189	(66,957)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	07/27/2021	07/27/2023	9,082	203.70		72,890		56,217		56,217	(16,673)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	07/27/2021	07/26/2024	10,339	203.70		100,877		83,330		83,330	(17,547)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	07/27/2021	07/26/2024	7,678	203.70		71,006		61,884		61,884	(9,121)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	07/27/2021	07/27/2022	18,297	203.70		103,983		64,587		64,587	(39,397)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/12/2021	08/12/2022	30,915	203.62		175,630		115,005		115,005	(60,625)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/12/2021	08/14/2023	10,215	203.62		81,952		64,866		64,866	(17,086)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/13/2021	08/14/2024	11,404	203.62		105,187		93,510		93,510	(11,677)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/13/2021	08/14/2024	108,270	203.62		1,053,799		887,817		887,817	(165,982)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/26/2021	08/27/2024	8,959	203.60		87,187		74,089		74,089	(13,098)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/26/2021	08/25/2023	7,014	203.60		56,120		45,169		45,169	(10,952)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/26/2021	08/27/2024	4,283	203.60		39,502		35,420		35,420	(4,082)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/27/2021	08/26/2022	21,498	203.60		122,118		82,982		82,982	(39,136)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	09/13/2021	09/13/2024	1,608	202.69		14,768		14,105		14,105	(662)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	09/14/2021	09/14/2023	8,984	202.69		71,565		62,799		62,799	(8,766)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	09/14/2021	09/13/2024	114,895	202.69		1,113,166		1,007,626		1,007,626	(105,540)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	09/14/2021	09/14/2022	23,642	202.69		133,697		105,207		105,207	(28,490)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	09/24/2021	09/27/2024	544	202.14		4,972		4,947		4,947	(25)						0001

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	09/27/2021	09/27/2023	9,513	202.14		75,574		69,732		69,732	(5,842)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	09/27/2021	09/27/2024	13,308	202.14		128,313		120,966		120,966	(7,347)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	09/27/2021	09/27/2022	19,897	202.14		112,616		96,103		96,103	(16,513)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	10/13/2021	10/13/2023	11,145	201.53		88,560		84,923		84,923	(3,637)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	10/13/2021	10/11/2024	5,081	201.53		46,182		47,712		47,712	1,529						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	10/13/2021	10/14/2022	23,669	201.53		133,083		124,972		124,972	(8,111)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	10/14/2021	10/11/2024	111,725	201.53		1,071,762		1,049,101		1,049,101	(22,661)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	10/26/2021	10/25/2024	1,455	202.73		13,187		12,936		12,936	(250)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	10/27/2021	10/27/2023	8,095	202.73		64,163		57,876		57,876	(6,287)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	10/27/2021	10/25/2024	49,100	202.73		469,829		436,497		436,497	(33,332)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	10/27/2021	10/27/2022	19,745	202.73		111,684		94,976		94,976	(16,708)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	11/10/2021	11/14/2024	79,297	203.45		763,091		687,506		687,506	(75,585)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	11/10/2021	11/14/2022	29,319	203.45		167,020		135,748		135,748	(31,272)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	11/12/2021	11/14/2024	1,917	203.45		17,472		16,620		16,620	(852)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	11/12/2021	11/14/2023	11,816	203.45		93,996		82,004		82,004	(11,992)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	11/22/2021	11/27/2024	51,215	202.87		490,408		460,423		460,423	(29,985)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	11/22/2021	11/27/2023	9,676	202.87		76,753		70,539		70,539	(6,214)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	11/24/2021	11/27/2024	1,415	202.87		12,829		12,718		12,718	(111)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	11/24/2021	11/22/2022	20,235	202.87		114,119		100,768		100,768	(13,351)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	12/13/2021	12/13/2024	56,094	200.43		529,545		572,724		572,724	43,179						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	12/13/2021	12/14/2022	37,120	200.43		207,576		235,713		235,713	28,137						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	12/13/2021	12/13/2024	5,553	200.43		49,640		56,697		56,697	7,057						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	12/13/2021	12/14/2023	12,792	200.43		99,996		109,632		109,632	9,636						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	12/22/2021	12/27/2022	17,984	202.29		101,864		99,272		99,272	(2,592)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	12/27/2021	12/27/2023	7,277	202.29		57,408		56,394		56,394	(1,014)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	12/27/2021	12/27/2024	5,087	202.29		45,893		47,816		47,816	1,922						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	12/27/2021	12/27/2024	54,051	202.29		514,991		508,080		508,080	(6,911)						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	09/14/2021	09/14/2023	658	145.84		4,061		5,424		5,424	1,363						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	09/14/2021	09/14/2022	110	145.84		458		677		677	219						0001

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs	W22LR0WP21HZNB6K528	11/24/2021	11/23/2022	20	148.62		.86		100		100	.14						0001	
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs	W22LR0WP21HZNB6K528	12/14/2021	12/14/2022	526	148.15		2,223		2,790		2,790	.567						0001	
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs	W22LR0WP21HZNB6K528	09/28/2021	09/27/2022	46	195.18		.477		934		934	.457						0001	
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs	W22LR0WP21HZNB6K528	09/28/2021	09/27/2023	272	195.18		3,487		6,191		6,191	2,704						0001	
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs	W22LR0WP21HZNB6K528	10/14/2021	10/14/2022	36	195.30		.371		730		730	.359						0001	
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs	W22LR0WP21HZNB6K528	10/14/2021	10/13/2023	768	195.30		9,870		17,442		17,442	7,572						0001	
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs	W22LR0WP21HZNB6K528	10/27/2021	10/27/2023	139	201.02		1,834		2,684		2,684	.850						0001	
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs	W22LR0WP21HZNB6K528	10/27/2021	10/27/2022	124	201.02		1,325		2,065		2,065	.740						0001	
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs	W22LR0WP21HZNB6K528	11/12/2021	11/14/2023	360	205.50		4,840		6,096		6,096	1,257						0001	
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs	W22LR0WP21HZNB6K528	11/12/2021	11/14/2022	302	205.50		3,286		4,266		4,266	.980						0001	
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs	W22LR0WP21HZNB6K528	11/24/2021	11/27/2023	333	206.91		4,506		5,446		5,446	.940						0001	
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs	W22LR0WP21HZNB6K528	11/24/2021	11/23/2022	377	206.91		4,126		5,093		5,093	.967						0001	
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs	W22LR0WP21HZNB6K528	12/14/2021	12/14/2022	446	203.88		4,814		6,936		6,936	2,122						0001	
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs	W22LR0WP21HZNB6K528	12/14/2021	12/14/2023	991	203.88		13,191		17,963		17,963	4,772						0001	
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs	W22LR0WP21HZNB6K528	12/27/2021	12/27/2022	531	210.96		5,925		6,323		6,323	.398						0001	
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs	W22LR0WP21HZNB6K528	12/27/2021	12/27/2023	758	210.96		10,432		11,096		11,096	.664						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRVTT807	01/14/2019	01/14/2022	3,085	216.52	38,410			59,760		59,760	21,596						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRVTT807	01/25/2019	01/27/2022	5,521	218.44	69,586			96,396		96,396	33,512						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRVTT807	02/14/2019	02/14/2022	5,731	221.27	72,783			84,526		84,526	26,934						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRVTT807	02/27/2019	02/25/2022	1,841	222.19	23,354			25,716		25,716	7,842						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRVTT807	03/14/2019	03/14/2022	17,457	223.52	224,365			226,243		226,243	64,766						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRVTT807	03/27/2019	03/25/2022	11,231	224.38	145,656			138,927		138,927	38,298						0001	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 04/12/2019	04/14/2022	9,726		226.60	127,612			105,142		105,142	25,580						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 04/26/2019	04/27/2022	4,656		225.31	61,262			56,149		56,149	14,759						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 05/14/2019	05/13/2022	6,809		223.10	89,165			95,865		95,865	27,234						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 05/24/2019	05/27/2022	7,113		223.52	93,333			100,371		100,371	28,383						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 06/14/2019	06/14/2022	4,573		226.13	61,213			55,694		55,694	14,495						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 06/27/2019	06/27/2022	2,176		227.44	29,552			24,898		24,898	6,225						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 07/12/2019	07/14/2022	2,131		228.49	29,220			23,253		23,253	5,520						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 07/26/2019	07/27/2022	4,655		229.23	64,554			49,480		49,480	11,544						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 08/14/2019	08/12/2022	7,929		226.77	108,419			99,030		99,030	25,293						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 08/27/2019	08/26/2022	2,539		228.01	34,972			30,117		30,117	7,491						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 09/13/2019	09/14/2022	2,369		230.49	32,924			25,039		25,039	5,827						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 09/27/2019	09/27/2022	1,626		233.05	21,793			14,474		14,474	3,513						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 10/14/2019	10/14/2022	1,537		230.27	20,320			16,311		16,311	4,212						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 10/25/2019	10/27/2022	1,753		232.23	23,443			16,895		16,895	4,171						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 11/14/2019	11/14/2022	2,052		232.48	27,332			19,943		19,943	4,945						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 11/27/2019	11/25/2022	699		234.50	9,332			6,119		6,119	1,441						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 12/13/2019	12/14/2022	3,665		234.64	49,106			32,803		32,803	7,807						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 12/27/2019	12/27/2022	2,715		237.56	36,765			20,933		20,933	4,616						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 01/14/2020	01/14/2022	1,608		237.00	17,526			1,624		1,624	(3,472)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 01/14/2020	01/13/2023	1,785		237.00	24,069			14,403		14,403	3,177						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 01/27/2020	01/27/2023	385		233.89	5,148			3,760		3,760	916						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 01/27/2020	01/27/2022	3,044		233.89	33,037			9,711		9,711	(2,831)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 02/14/2020	02/14/2022	2,859		235.75	31,139			8,148		8,148	(2,630)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 02/14/2020	02/14/2023	1,290		235.75	17,389			11,722		11,722	2,811						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 02/27/2020	02/25/2022	4,447		222.85	45,883			57,588		57,588	18,855						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 02/27/2020	02/27/2023	1,055		222.85	13,489			17,800		17,800	5,020						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 03/13/2020	03/14/2022	4,541		211.87	43,675			107,974		107,974	38,140						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 03/13/2020	03/14/2023	3,285		211.87	39,950			83,900		83,900	23,751						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 03/27/2020	03/25/2022	1,640		211.59	16,066			39,507		39,507	13,808						0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .03/27/2020	.03/27/2023	2,675		211.59	32,658			69,255		69,255	19,554						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .04/14/2020	.04/14/2023	1,154		212.30	14,406			29,093		29,093	8,055						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .04/14/2020	.04/14/2022	3,570		212.30	35,474			83,476		83,476	28,706						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .04/27/2020	.04/27/2023	905		212.08	11,386			23,086		23,086	6,373						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .04/27/2020	.04/27/2022	1,834		212.08	18,205			43,361		43,361	14,729						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .05/14/2020	.05/12/2023	2,130		212.20	26,939			54,381		54,381	15,017						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .05/14/2020	.05/13/2022	6,315		212.20	63,114			148,903		148,903	50,013						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .05/27/2020	.05/26/2023	2,498		212.60	31,648			63,216		63,216	17,459						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .05/27/2020	.05/27/2022	2,385		212.60	24,133			55,422		55,422	18,458						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .06/12/2020	.06/14/2023	2,412		212.71	30,011			61,234		61,234	16,882						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .06/12/2020	.06/14/2022	4,184		212.71	41,207			97,155		97,155	31,967						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .06/26/2020	.06/27/2022	1,390		212.88	13,823			32,147		32,147	10,498						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .06/26/2020	.06/27/2023	1,738		212.88	21,719			44,095		44,095	12,166						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .07/14/2020	.07/14/2022	4,875		213.34	48,568			110,464		110,464	35,391						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .07/14/2020	.07/14/2023	1,711		213.34	21,462			42,618		42,618	11,514						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .07/27/2020	.07/27/2023	3,414		213.85	42,851			84,043		84,043	22,701						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .07/27/2020	.07/27/2022	2,834		213.85	28,300			63,080		63,080	20,063						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .08/14/2020	.08/14/2023	3,466		213.79	43,423			85,992		85,992	23,188						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .08/14/2020	.08/12/2022	3,503		213.79	34,903			78,477		78,477	24,699						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .08/27/2020	.08/25/2023	2,142		213.86	26,839			53,197		53,197	14,327						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .08/27/2020	.08/26/2022	1,641		213.86	16,357			36,797		36,797	11,505						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .09/14/2020	.09/14/2022	3,690		214.39	37,177			81,354		81,354	25,163						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .09/14/2020	.09/14/2023	1,371		214.39	17,317			33,735		33,735	9,092						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .09/25/2020	.09/27/2022	1,452		212.18	14,445			34,998		34,998	10,713						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .09/25/2020	.09/27/2023	3,662		212.18	45,765			96,750		96,750	25,854						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .10/14/2020	.10/14/2022	3,073		215.12	31,133			65,879		65,879	19,757						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .10/14/2020	.10/13/2023	2,873		215.12	36,524			69,063		69,063	18,185						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .10/27/2020	.10/27/2023	1,271		213.20	15,935			32,540		32,540	8,516						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .10/27/2020	.10/27/2022	1,871		213.20	18,753			43,418		43,418	12,932						0001

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JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 11/13/2020	11/14/2023	440		218.16	5,731			9,720		9,720	2,570						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 11/13/2020	11/14/2022	3,759		218.16	39,032			71,829		71,829	21,124						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 11/27/2020	11/27/2023	1,196		221.60	15,847			23,738		23,738	6,302						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 11/27/2020	11/25/2022	3,330		221.60	35,203			54,984		54,984	15,819						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 12/14/2020	12/14/2022	3,281		222.46	35,113			52,668		52,668	14,996						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 12/14/2020	12/14/2023	1,555		222.46	20,829			30,236		30,236	8,026						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 12/24/2020	12/27/2023	771		223.18	10,234			14,712		14,712	3,907						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 12/24/2020	12/27/2022	3,840		223.18	40,708			60,095		60,095	16,973						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 01/14/2021	01/12/2024	4,035		224.27		54,300		74,169		74,169	19,869						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 01/14/2021	01/13/2023	2,635		224.27		28,309		39,291		39,291	10,982						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 01/14/2021	01/14/2022	8,160		224.27		61,122		91,063		91,063	29,941						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 01/27/2021	01/27/2023	2,326		224.83		25,104		34,195		34,195	9,091						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 01/27/2021	01/27/2022	3,278		224.83		24,542		34,911		34,911	10,369						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 01/27/2021	01/26/2024	2,664		224.83		36,000		48,356		48,356	12,356						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 02/12/2021	02/14/2023	6,548		225.40		70,700		95,213		95,213	24,513						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 02/12/2021	02/14/2024	3,026		225.40		40,988		54,372		54,372	13,384						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 02/12/2021	02/14/2022	8,980		225.40		67,399		92,490		92,490	25,091						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 02/26/2021	02/25/2022	6,245		222.74		46,320		80,622		80,622	34,302						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 02/26/2021	02/27/2023	2,986		222.74		31,787		49,291		49,291	17,504						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 02/26/2021	02/27/2024	997		222.74		13,253		19,655		19,655	6,401						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 03/12/2021	03/14/2024	3,734		226.81		50,820		64,904		64,904	14,084						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 03/12/2021	03/14/2023	3,100		226.81		33,814		43,300		43,300	9,486						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 03/12/2021	03/14/2022	8,289		226.81		62,980		78,661		78,661	15,681						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 03/26/2021	03/25/2022	7,154		228.28		54,706		60,805		60,805	6,099						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 03/26/2021	03/27/2024	5,011		228.28		68,754		83,490		83,490	14,735						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 03/26/2021	03/27/2023	1,897		228.28		20,827		25,076		25,076	4,248						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 04/14/2021	04/14/2022	9,860		229.21		75,936		80,063		80,063	4,127						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 04/14/2021	04/12/2024	2,212		229.21		30,420		35,635		35,635	5,215						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 04/14/2021	04/14/2023	4,502		229.21		49,639		57,226		57,226	7,587						0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 04/27/2021	04/27/2023	3,102		230.50		34,463		37,596		37,596	3,133						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 04/27/2021	04/27/2022	5,020		230.50		38,875		37,546		37,546	(1,329)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 04/27/2021	04/26/2024	2,200		230.50		30,572		34,159		34,159	3,587						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 05/14/2021	05/12/2023	4,726		234.89		53,502		47,209		47,209	(6,293)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 05/14/2021	05/14/2024	3,534		234.89		50,049		47,597		47,597	(2,452)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 05/14/2021	05/13/2022	11,742		234.89		92,669		61,174		61,174	(31,495)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 05/27/2021	05/27/2022	5,078		233.96		40,036		30,162		30,162	(9,874)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 05/27/2021	05/24/2024	2,842		233.96		40,299		39,793		39,793	(506)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 05/27/2021	05/26/2023	3,424		233.96		38,849		36,291		36,291	(2,558)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 06/14/2021	06/14/2024	6,981		236.06		100,363		92,013		92,013	(8,350)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 06/14/2021	06/14/2023	4,130		236.06		47,678		40,518		40,518	(7,159)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 06/14/2021	06/14/2022	13,056		236.06		104,480		68,022		68,022	(36,458)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 06/25/2021	06/27/2022	5,827		233.06		45,900		40,730		40,730	(5,171)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 06/25/2021	06/27/2023	1,969		233.06		22,353		22,511		22,511	158						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 06/25/2021	06/27/2024	2,939		233.06		41,443		43,264		43,264	1,822						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 07/14/2021	07/14/2022	7,432		232.79		58,474		54,474		54,474	(4,000)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 07/14/2021	07/14/2023	1,349		232.79		15,292		15,647		15,647	355						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 07/14/2021	07/12/2024	3,750		232.79		52,904		55,540		55,540	2,636						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 07/27/2021	07/26/2024	3,159		233.62		44,723		45,837		45,837	1,114						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 07/27/2021	07/27/2023	2,132		233.62		24,203		24,131		24,131	(72)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 07/27/2021	07/27/2022	6,095		233.62		48,131		43,094		43,094	(5,037)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 08/13/2021	08/14/2023	3,421		234.73		39,026		37,459		37,459	(1,566)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 08/13/2021	08/14/2024	4,520		234.73		64,191		63,824		63,824	(367)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 08/13/2021	08/12/2022	10,003		234.73		79,362		67,320		67,320	(12,042)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 08/27/2021	08/27/2024	6,862		234.32		97,445		98,956		98,956	1,511						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 08/27/2021	08/25/2023	2,859		234.32		32,562		32,225		32,225	(337)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 08/27/2021	08/26/2022	5,749		234.32		45,529		40,987		40,987	(4,541)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 09/14/2021	09/14/2022	6,467		233.04		51,087		52,186		52,186	1,099						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 09/14/2021	09/14/2023	1,485		233.04		16,885		17,995		17,995	1,110						0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .09/14/2021	.09/13/2024	7,346		233.04		103,747		111,445		111,445	7,697						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .09/27/2021	.09/27/2023	735		231.16		8,279		9,737		9,737	1,458						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .09/27/2021	.09/27/2022	8,129		231.16		63,510		75,596		75,596	12,086						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .09/27/2021	.09/27/2024	3,426		231.16		47,837		55,539		55,539	7,702						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .10/14/2021	.10/11/2024	2,886		231.80		40,006		45,658		45,658	5,652						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .10/14/2021	.10/14/2022	5,699		231.80		44,650		51,518		51,518	6,868						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .10/14/2021	.10/13/2023	1,406		231.80		15,746		18,100		18,100	2,354						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .10/27/2021	.10/27/2023	1,717		231.20		19,175		22,889		22,889	3,714						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .10/27/2021	.10/27/2022	3,651		231.20		28,527		34,789		34,789	6,262						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .10/27/2021	.10/25/2024	2,781		231.20		38,323		45,054		45,054	6,732						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .11/12/2021	.11/14/2022	8,613		232.68		67,735		76,825		76,825	9,090						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .11/12/2021	.11/14/2023	2,016		232.68		22,606		25,639		25,639	3,033						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .11/12/2021	.11/14/2024	6,627		232.68		91,595		103,450		103,450	11,855						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .11/26/2021	.11/25/2022	5,586		229.86		43,399		59,491		59,491	16,092						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .11/26/2021	.11/27/2023	1,022		229.86		11,327		14,661		14,661	3,334						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .11/26/2021	.11/27/2024	2,293		229.86		31,357		39,274		39,274	7,917						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .12/14/2021	.12/14/2023	1,901		231.45		20,988		25,930		25,930	4,942						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .12/14/2021	.12/14/2022	5,215		231.45		40,314		51,784		51,784	11,471						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .12/14/2021	.12/13/2024	3,953		231.45		53,802		64,914		64,914	11,112						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .12/27/2021	.12/27/2023	2,454		234.69		27,245		29,771		29,771	2,526						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .12/27/2021	.12/27/2022	8,386		234.69		65,534		70,187		70,187	4,652						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .12/27/2021	.12/27/2024	2,015		234.69		27,671		30,131		30,131	2,460						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573 .01/14/2021	.01/14/2022	4,338		3,795.54		1,283,040		4,201,169		4,201,169	2,918,129						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5I70UK5573 .01/27/2021	.01/27/2022	1,458		3,750.77		492,229		1,476,263		1,476,263	984,033						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76 .02/12/2021	.02/14/2022	4,948		3,934.83		1,619,904		4,122,436		4,122,436	2,502,532						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76 .02/26/2021	.02/25/2022	2,188		3,811.15		730,496		2,093,220		2,093,220	1,362,724						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76 .03/12/2021	.03/14/2022	3,852		3,943.34		1,207,446		3,208,041		3,208,041	2,000,595						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76 .03/26/2021	.03/25/2022	2,389		3,974.54		700,879		1,929,648		1,929,648	1,228,770						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76 .04/14/2021	.04/14/2022	5,582		4,124.66		1,590,889		3,779,312		3,779,312	2,188,422						0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
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)			(706,111)		(706,111)	(484,281)						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)			(137,204)		(137,204)	(94,493)						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)			(325,371)		(325,371)	(225,855)						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)			(241,353)		(241,353)	(166,926)						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)			(193,648)		(193,648)	(130,803)						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)			(204,857)		(204,857)	(136,889)						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)			(900,051)		(900,051)	(596,363)						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)			(745,120)		(745,120)	(487,051)						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)			(88,295)		(88,295)	(58,748)						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)			(744,755)		(744,755)	(491,054)						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)			(115,978)		(115,978)	(77,772)						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)			(263,301)		(263,301)	(180,225)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/26/2021	03/25/2022	591	4,103.71	(126,665)			(405,658)		(405,658)	(278,993)						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)			(10,552)		(10,552)	(7,118)						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)			(315,042)		(315,042)	(217,732)						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)			(497,462)		(497,462)	(338,923)						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)			(155,878)		(155,878)	(108,272)						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)			(273,628)		(273,628)	(171,265)						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)			(376,331)		(376,331)	(231,790)						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)			(807,665)		(807,665)	(494,965)						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)			(346,312)		(346,312)	(214,412)						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)			(542,972)		(542,972)	(341,385)						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)			(122,888)		(122,888)	(77,720)						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)			(714,959)		(714,959)	(445,030)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/27/2021	04/27/2022	437	4,291.39	(98,199)			(234,895)		(234,895)	(136,696)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/27/2021	04/27/2022	8	4,364.66	(1,478)			(3,745)		(3,745)	(2,267)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/27/2021	04/27/2022	293	4,301.85	(64,153)			(154,686)		(154,686)	(90,533)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/27/2021	04/27/2022	331	4,322.79	(68,931)			(168,961)		(168,961)	(100,030)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/27/2021	04/27/2022	345	4,312.32	(73,716)			(179,245)		(179,245)	(105,528)						0001

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.04/27/2021	.04/27/2022	194	4,354.19		(37,360)		(93,889)		(93,889)	(56,529)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.04/27/2021	.04/27/2022	369	4,333.26		(74,869)		(185,070)		(185,070)	(110,201)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.04/27/2021	.04/27/2022	303	4,343.72		(59,853)		(149,177)		(149,177)	(89,323)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.05/14/2021	.05/13/2022	455	4,278.20		(104,673)		(254,607)		(254,607)	(149,934)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.05/14/2021	.05/13/2022	166	4,340.80		(32,759)		(84,002)		(84,002)	(51,243)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.05/14/2021	.05/13/2022	949	4,299.07		(207,899)		(514,466)		(514,466)	(306,567)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.05/14/2021	.05/13/2022	392	4,351.24		(75,498)		(195,300)		(195,300)	(119,801)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.05/14/2021	.05/13/2022	1,043	4,267.76		(245,970)		(593,194)		(593,194)	(347,223)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.05/14/2021	.05/13/2022	62	4,330.37		(12,633)		(32,106)		(32,106)	(19,472)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.05/14/2021	.05/13/2022	346	4,309.50		(73,809)		(184,272)		(184,272)	(110,463)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.05/14/2021	.05/13/2022	412	4,288.63		(92,448)		(226,810)		(226,810)	(134,362)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.05/14/2021	.05/13/2022	468	4,319.93		(97,327)		(245,153)		(245,153)	(147,826)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.05/27/2021	.05/27/2022	581	4,326.91		(121,319)		(306,385)		(306,385)	(185,067)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.05/27/2021	.05/27/2022	147	4,337.41		(29,844)		(76,129)		(76,129)	(46,284)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.05/27/2021	.05/27/2022	363	4,316.40		(77,841)		(194,642)		(194,642)	(116,801)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.05/27/2021	.05/27/2022	263	4,305.90		(57,753)		(142,993)		(142,993)	(85,240)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.05/27/2021	.05/27/2022	313	4,358.41		(60,227)		(156,819)		(156,819)	(96,592)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.05/27/2021	.05/27/2022	274	4,347.91		(54,189)		(139,636)		(139,636)	(85,447)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.05/27/2021	.05/27/2022	314	4,368.92		(58,851)		(154,821)		(154,821)	(95,971)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.05/27/2021	.05/27/2022	669	4,379.42		(121,788)		(323,806)		(323,806)	(202,018)						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)		(174,279)		(174,279)	(105,930)						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)		(386,346)		(386,346)	(221,870)						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)		(128,911)		(128,911)	(77,851)						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)		(301,593)		(301,593)	(174,286)						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)		(137,313)		(137,313)	(81,086)						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)		(157,875)		(157,875)	(91,961)						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)		(143,498)		(143,498)	(86,122)						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)		(574,853)		(574,853)	(337,109)						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)		(137,479)		(137,479)	(81,895)						0001

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/25/2021	06/27/2022	237	4,430.52		(43,906)		(110,017)		(110,017)	(66,110)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/25/2021	06/27/2022	296	4,462.63		(50,124)		(130,134)		(130,134)	(80,010)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/25/2021	06/27/2022	126	4,419.82		(24,006)		(59,432)		(59,432)	(35,426)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/25/2021	06/27/2022	420	4,387.72		(87,424)		(209,223)		(209,223)	(121,799)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/25/2021	06/27/2022	121	4,398.42		(24,586)		(59,508)		(59,508)	(34,923)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/25/2021	06/27/2022	555	4,451.93		(96,887)		(248,577)		(248,577)	(151,690)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/25/2021	06/27/2022	467	4,441.23		(84,082)		(213,171)		(213,171)	(129,089)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/25/2021	06/27/2022	773	4,409.12		(151,970)		(371,973)		(371,973)	(220,003)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	07/14/2021	07/14/2022	63	4,516.46		(13,165)		(25,880)		(25,880)	(12,715)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	07/14/2021	07/14/2022	304	4,494.59		(67,032)		(129,714)		(129,714)	(62,682)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	07/14/2021	07/14/2022	651	4,538.34		(128,490)		(256,501)		(256,501)	(128,012)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	07/14/2021	07/14/2022	566	4,483.66		(128,205)		(246,078)		(246,078)	(117,873)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	07/14/2021	07/14/2022	106	4,527.40		(21,483)		(42,549)		(42,549)	(21,065)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	07/14/2021	07/14/2022	1,259	4,472.72		(292,919)		(557,953)		(557,953)	(265,034)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	07/14/2021	07/14/2022	544	4,549.27		(104,200)		(209,794)		(209,794)	(105,594)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	07/14/2021	07/14/2022	1,553	4,505.53		(333,635)		(649,876)		(649,876)	(316,242)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	07/27/2021	07/27/2022	134	4,522.50		(31,105)		(55,397)		(55,397)	(24,292)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	07/27/2021	07/27/2022	684	4,533.50		(155,368)		(278,117)		(278,117)	(122,749)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	07/27/2021	07/27/2022	134	4,555.51		(28,851)		(52,337)		(52,337)	(23,486)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	07/27/2021	07/27/2022	97	4,544.51		(21,536)		(38,839)		(38,839)	(17,303)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	07/27/2021	07/27/2022	178	4,577.52		(36,346)		(66,790)		(66,790)	(30,445)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	07/27/2021	07/27/2022	339	4,511.50		(81,165)		(143,338)		(143,338)	(62,173)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	07/27/2021	07/27/2022	281	4,566.51		(58,881)		(107,481)		(107,481)	(48,600)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	08/13/2021	08/12/2022	265	4,590.87		(60,096)		(99,585)		(99,585)	(39,489)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	08/13/2021	08/12/2022	413	4,624.38		(86,208)		(145,680)		(145,680)	(59,472)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	08/13/2021	08/12/2022	708	4,568.53		(169,644)		(277,702)		(277,702)	(108,058)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	08/13/2021	08/12/2022	387	4,579.70		(90,149)		(148,447)		(148,447)	(58,297)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	08/13/2021	08/12/2022	283	4,646.72		(55,957)		(95,529)		(95,529)	(39,571)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIWOLXP3B76	08/13/2021	08/12/2022	374	4,613.21		(80,208)		(134,782)		(134,782)	(54,574)						0001

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

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 Year-end (b)
1739999999. Subtotal - Other										83,635	105,276	0	300,796	XXX	300,796	114,155	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										33,525,397	29,783,115	0	72,576,130	XXX	72,576,130	5,495,073	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.

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)	
0949999999. Total Written Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
0959999999. Total Written Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
0969999999. Total Written Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
0979999999. Total Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
0989999999. Total Written Options												(17,589,819)	0	0	0	0	XXX	28,855,409	0	0	0	17,589,819	0	0	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
1169999999. Subtotal - Swaps - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
1229999999. Subtotal - Swaps - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
1289999999. Subtotal - Swaps - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
1349999999. Subtotal - Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
1359999999. Total Swaps - Interest Rate												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
1369999999. Total Swaps - Credit Default												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
1379999999. Total Swaps - Foreign Exchange												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
1389999999. Total Swaps - Total Return												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
1399999999. Total Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
1409999999. Total Swaps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
1479999999. Subtotal - Forwards												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
1509999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
1709999999. Subtotal - Hedging Other												32,446,139	105,619	44,162,221	0	44,162,221	XXX	207,499	0	0	0	11,610,472	0	0	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
1729999999. Subtotal - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
1739999999. Subtotal - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX	
1759999999 - Totals												32,446,139	105,619	44,162,221	0	44,162,221	XXX	207,499	0	0	0	11,610,472	0	0	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.

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
1579999999. Subtotal - Long Futures													0	0	0	0	0	0	0	XXX	XXX
MFH2	41	2,050	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	03/18/2022	NYF	549300R41G1TWPZT5U32	12/10/2021	2,289,1000	2,321,8000					(67,116)	(67,116)	697,852	0001	50
NQH2	8	160	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/31/2022	CME	SNZ20JULFK8MNNCLQOF39	12/10/2021	16,151,0000	16,321,0000					(27,189)	(27,189)	136,166	0001	20
NQH2	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	03/31/2022	CME	SNZ20JULFK8MNNCLQOF39	12/15/2021	15,803,0000	16,321,0000					(10,362)	(10,362)	17,021	0001	20
			Russell 2000 Futures - E-mini																		
RTH2	39	1,950	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/18/2022	NYF	549300R41G1TWPZT5U32	12/10/2021	2,215,2500	2,242,8000					(53,786)	(53,786)	663,811	0001	50
			Russell 2000 Futures - E-mini																		
RTH2	3	150	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/18/2022	NYF	549300R41G1TWPZT5U32	12/20/2021	2,135,7000	2,242,8000					(16,071)	(16,071)	51,062	0001	50
			Russell 2000 Futures - E-mini																		
RTH2	3	150	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/18/2022	NYF	549300R41G1TWPZT5U32	12/20/2021	2,114,4000	2,242,8000					(19,266)	(19,266)	51,062	0001	50
			S&P 500 Futures - E-mini																		
ESH2	45	2,250	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/31/2022	CME	SNZ20JULFK8MNNCLQOF39	12/10/2021	4,659,4500	4,758,5000					(222,935)	(222,935)	765,935	0001	50
			S&P 500 Futures - E-mini																		
ESH2	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/31/2022	CME	SNZ20JULFK8MNNCLQOF39	12/20/2021	4,557,2500	4,758,5000					(40,258)	(40,258)	68,083	0001	50
			S&P 500 Futures - E-mini																		
ESH2	5	250	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/31/2022	CME	SNZ20JULFK8MNNCLQOF39	12/20/2021	4,539,0000	4,758,5000					(54,885)	(54,885)	85,104	0001	50
1609999999. Subtotal - Short Futures - Hedging Other													0	0	0	0	(511,868)	(511,868)	2,536,096	XXX	XXX
1649999999. Subtotal - Short Futures													0	0	0	0	(511,868)	(511,868)	2,536,096	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments													0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108													0	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108													0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other													0	0	0	0	(511,868)	(511,868)	2,536,096	XXX	XXX
1719999999. Subtotal - Replication													0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation													0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other													0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives													0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals													0	0	0	0	(511,868)	(511,868)	2,536,096	XXX	XXX

Broker Name		Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Goldman Sachs		2,096,985	439,112	2,536,097
Total Net Cash Deposits		2,096,985	439,112	2,536,097

(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.

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
RTM1	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/18/2021	SHF	.03/12/2021	2,332.2500	.04/05/2021	2,262.2000	Closing Purchase	3,499	3,499			0001	.50
RTM1	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/18/2021	SHF	.03/12/2021	2,332.2500	.04/15/2021	2,250.8000	Closing Purchase	8,138	8,138			0001	.50
RTM1	5	250	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/18/2021	SHF	.03/12/2021	2,332.2500	.05/14/2021	2,218.1000	Closing Purchase	28,519	28,519			0001	.50
RTM1	24	1,200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/18/2021	SHF	.03/12/2021	2,332.2500	.06/11/2021	2,309.1000	Closing Purchase	27,702	27,702			0001	.50
RTM1	4	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/18/2021	SHF	.03/23/2021	2,176.7000	.06/11/2021	2,309.1000	Closing Purchase	(26,494)	(26,494)			0001	.50
RTM1	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/18/2021	SHF	.05/12/2021	2,129.2000	.06/11/2021	2,309.1000	Closing Purchase	(17,997)	(17,997)			0001	.50
RTM1	4	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.06/18/2021	SHF	.05/12/2021	2,129.1000	.06/11/2021	2,309.1000	Closing Purchase	(36,014)	(36,014)			0001	.50
RTU1	4	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/17/2021	SHF	.06/11/2021	2,305.7000	.07/30/2021	2,225.0000	Closing Purchase	16,126	16,126			0001	.50
RTU1	4	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/17/2021	SHF	.06/11/2021	2,305.7000	.08/27/2021	2,276.4000	Closing Purchase	5,846	5,846			0001	.50
RTU1	26	1,300	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/17/2021	SHF	.06/11/2021	2,305.7000	.09/13/2021	2,227.8000	Closing Purchase	101,186	101,186			0001	.50
RTU1	3	150	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/17/2021	SHF	.07/16/2021	2,159.0000	.09/13/2021	2,227.8000	Closing Purchase	(10,331)	(10,331)			0001	.50
RTU1	5	250	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/17/2021	SHF	.08/18/2021	2,154.8000	.09/13/2021	2,227.8000	Closing Purchase	(18,268)	(18,268)			0001	.50
RTZ1	4	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.12/17/2021	SHF	.09/13/2021	2,223.0000	.10/14/2021	2,271.7000	Closing Purchase	(9,756)	(9,756)			0001	.50
RTZ1	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.12/17/2021	SHF	.09/13/2021	2,222.7500	.10/14/2021	2,271.7000	Closing Purchase	(2,451)	(2,451)			0001	.50
RTZ1	4	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.12/17/2021	SHF	.09/13/2021	2,222.7500	.10/20/2021	2,286.4000	Closing Purchase	(12,744)	(12,744)			0001	.50
RTZ1	4	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.12/17/2021	SHF	.09/13/2021	2,222.7500	.11/03/2021	2,400.5000	Closing Purchase	(35,564)	(35,564)			0001	.50
RTZ1	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.12/17/2021	SHF	.09/13/2021	2,222.7500	.12/07/2021	2,243.3000	Closing Purchase	(1,031)	(1,031)			0001	.50
RTZ1	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.12/17/2021	SHF	.09/13/2021	2,222.7500	.12/07/2021	2,268.4000	Closing Purchase	(4,572)	(4,572)			0001	.50
RTZ1	22	1,100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.12/17/2021	SHF	.09/13/2021	2,222.7500	.12/10/2021	2,218.4000	Closing Purchase	4,714	4,714			0001	.50
RTZ1	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.12/17/2021	SHF	.09/20/2021	2,172.4000	.12/10/2021	2,218.4000	Closing Purchase	(4,607)	(4,607)			0001	.50
RTZ1	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.12/17/2021	SHF	.09/20/2021	2,159.0000	.12/10/2021	2,218.4000	Closing Purchase	(5,947)	(5,947)			0001	.50
RTZ1	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.12/17/2021	SHF	.09/20/2021	2,158.9000	.12/10/2021	2,218.4000	Closing Purchase	(5,949)	(5,949)			0001	.50
RTZ1	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.12/17/2021	SHF	.10/04/2021	2,208.6000	.12/10/2021	2,218.4000	Closing Purchase	(494)	(494)			0001	.50
RTZ1	4	200	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.12/17/2021	SHF	.10/04/2021	2,210.3000	.12/10/2021	2,218.4000	Closing Purchase	(1,634)	(1,634)			0001	.50
RTZ1	7	350	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.12/17/2021	SHF	.11/26/2021	2,250.3000	.12/10/2021	2,218.4000	Closing Purchase	11,140	11,140			0001	.50
RTZ1	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.12/17/2021	SHF	.12/01/2021	2,150.4000	.12/10/2021	2,218.4000	Closing Purchase	(3,404)	(3,404)			0001	.50
RTZ1	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.12/17/2021	SHF	.12/01/2021	2,152.1000	.12/10/2021	2,218.4000	Closing Purchase	(3,319)	(3,319)			0001	.50
RTZ1	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.12/17/2021	SHF	.12/01/2021	2,154.0000	.12/10/2021	2,218.4000	Closing Purchase	(3,220)	(3,220)			0001	.50
RTZ1	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.12/17/2021	SHF	.12/01/2021	2,148.5000	.12/10/2021	2,218.4000	Closing Purchase	(3,495)	(3,495)			0001	.50
RTZ1	1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.12/17/2021	SHF	.12/01/2021	2,148.9000	.12/10/2021	2,218.4000	Closing Purchase	(3,475)	(3,475)			0001	.50

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
RTH2	6	300	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/18/2022	SHF	12/10/2021	2,215.2500	12/22/2021	2,219.0000	Closing Purchase	(1,147)	(1,147)			0001	50
RTH1	3	150	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/19/2021	SHF	12/11/2020	1,919.7000	01/07/2021	2,088.0000	Closing Purchase	(25,256)	(25,256)			0001	50
RTH1	3	150	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/19/2021	SHF	12/11/2020	1,919.7000	01/07/2021	2,088.1000	Closing Purchase	(25,271)	(25,271)			0001	50
RTH1	3	150	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/19/2021	SHF	12/11/2020	1,919.7000	01/20/2021	2,156.3000	Closing Purchase	(35,501)	(35,501)			0001	50
RTH1	5	250	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/19/2021	SHF	12/11/2020	1,919.7000	02/02/2021	2,151.5000	Closing Purchase	(57,968)	(57,968)			0001	50
RTH1	3	150	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/19/2021	SHF	12/11/2020	1,919.7000	02/05/2021	2,228.2000	Closing Purchase	(46,286)	(46,286)			0001	50
RTH1	3	150	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/19/2021	SHF	12/11/2020	1,919.7000	02/09/2021	2,298.7000	Closing Purchase	(56,861)	(56,861)			0001	50
RTH1	2	100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/19/2021	SHF	12/11/2020	1,919.7000	03/11/2021	2,333.2000	Closing Purchase	(41,357)	(41,357)			0001	50
RTH1	27	1,350	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/19/2021	SHF	12/11/2020	1,919.7000	03/12/2021	2,334.7000	Closing Purchase	(560,337)	(560,337)			0001	50
ESH1	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/31/2021	CME	01/27/2021	3,751.7500	03/12/2021	3,936.7000	Closing Purchase	(37,004)	(37,004)			0001	50
ESH1	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/31/2021	CME	01/27/2021	3,744.5000	03/12/2021	3,936.7000	Closing Purchase	(28,841)	(28,841)			0001	50
ESH1	13	650	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/31/2021	CME	01/29/2021	3,711.7500	03/12/2021	3,936.7000	Closing Purchase	(146,265)	(146,265)			0001	50
ESH1	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/31/2021	CME	02/22/2021	3,884.0000	03/12/2021	3,936.7000	Closing Purchase	(5,277)	(5,277)			0001	50
ESH1	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/31/2021	CME	02/22/2021	3,874.7500	03/12/2021	3,936.7000	Closing Purchase	(12,404)	(12,404)			0001	50
ESH1	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/31/2021	CME	02/25/2021	3,825.7500	03/12/2021	3,936.7000	Closing Purchase	(22,204)	(22,204)			0001	50
ESH1	5	250	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/31/2021	CME	03/04/2021	3,729.7500	03/12/2021	3,936.7000	Closing Purchase	(51,756)	(51,756)			0001	50
ESH1	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	03/31/2021	CME	03/04/2021	3,761.0000	03/12/2021	3,936.7000	Closing Purchase	(8,789)	(8,789)			0001	50
ESM1	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/30/2021	CME	03/12/2021	3,927.4000	04/01/2021	4,012.7500	Closing Purchase	(12,813)	(12,813)			0001	50
ESM1	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/30/2021	CME	03/12/2021	3,927.4000	04/05/2021	4,071.0000	Closing Purchase	(28,734)	(28,734)			0001	50
ESM1	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/30/2021	CME	03/12/2021	3,927.4000	04/13/2021	4,134.5000	Closing Purchase	(10,359)	(10,359)			0001	50
ESM1	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/30/2021	CME	03/12/2021	3,927.4000	04/13/2021	4,133.7500	Closing Purchase	(20,642)	(20,642)			0001	50
ESM1	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/30/2021	CME	03/12/2021	3,927.4000	04/16/2021	4,173.7500	Closing Purchase	(49,284)	(49,284)			0001	50
ESM1	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/30/2021	CME	03/12/2021	3,927.4000	05/07/2021	4,225.2500	Closing Purchase	(14,896)	(14,896)			0001	50
ESM1	7	350	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/30/2021	CME	03/12/2021	3,927.4000	05/14/2021	4,170.0000	Closing Purchase	(84,935)	(84,935)			0001	50
ESM1	5	250	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/30/2021	CME	03/12/2021	3,927.4000	05/24/2021	4,200.0000	Closing Purchase	(68,168)	(68,168)			0001	50
ESM1	17	850	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/30/2021	CME	03/12/2021	3,927.4000	06/11/2021	4,238.1000	Closing Purchase	(264,150)	(264,150)			0001	50
ESM1	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/30/2021	CME	03/24/2021	3,893.0000	06/11/2021	4,238.1000	Closing Purchase	(69,034)	(69,034)			0001	50
ESM1	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/30/2021	CME	04/20/2021	4,127.0000	06/11/2021	4,238.1000	Closing Purchase	(16,676)	(16,676)			0001	50
ESM1	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/30/2021	CME	05/04/2021	4,154.0000	06/11/2021	4,238.1000	Closing Purchase	(16,834)	(16,834)			0001	50
ESM1	8	400	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	06/30/2021	CME	05/12/2021	4,052.7500	06/11/2021	4,238.1000	Closing Purchase	(74,169)	(74,169)			0001	50

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESM1	5	250	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.06/30/2021	CME	.05/19/2021	4,096.0000	.06/11/2021	4,238.1000	Closing Purchase	(35,543)	(35,543)			0001	50
ESU1	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2021	CME	.06/11/2021	4,228.8000	.07/20/2021	4,315.0000	Closing Purchase	(17,254)	(17,254)			0001	50
ESU1	5	250	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2021	CME	.06/11/2021	4,228.8000	.07/23/2021	4,404.0000	Closing Purchase	(43,818)	(43,818)			0001	50
ESU1	5	250	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2021	CME	.06/11/2021	4,228.8000	.08/23/2021	4,479.5000	Closing Purchase	(62,693)	(62,693)			0001	50
ESU1	27	1,350	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2021	CME	.06/11/2021	4,228.8000	.09/13/2021	4,458.3000	Closing Purchase	(309,912)	(309,912)			0001	50
ESU1	7	350	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2021	CME	.07/19/2021	4,250.2500	.09/13/2021	4,458.3000	Closing Purchase	(72,843)	(72,843)			0001	50
ESU1	7	350	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.09/30/2021	CME	.08/18/2021	4,395.5000	.09/13/2021	4,458.3000	Closing Purchase	(22,005)	(22,005)			0001	50
ESZ1	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.12/31/2021	CME	.09/10/2021	4,450.7500	.09/24/2021	4,449.2500	Closing Purchase	284	284			0001	50
ESZ1	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.12/31/2021	CME	.09/10/2021	4,450.7500	.10/14/2021	4,425.7500	Closing Purchase	1,246	1,246			0001	50
ESZ1	7	350	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.12/31/2021	CME	.09/13/2021	4,448.7500	.10/14/2021	4,425.7500	Closing Purchase	8,025	8,025			0001	50
ESZ1	5	250	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.12/31/2021	CME	.09/13/2021	4,448.7500	.10/19/2021	4,515.2500	Closing Purchase	(16,643)	(16,643)			0001	50
ESZ1	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.12/31/2021	CME	.09/13/2021	4,448.7500	.11/01/2021	4,603.2500	Closing Purchase	(30,914)	(30,914)			0001	50
ESZ1	5	250	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.12/31/2021	CME	.09/13/2021	4,448.7500	.11/04/2021	4,662.7500	Closing Purchase	(53,518)	(53,518)			0001	50
ESZ1	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.12/31/2021	CME	.09/13/2021	4,448.7500	.12/07/2021	4,669.0000	Closing Purchase	(22,032)	(22,032)			0001	50
ESZ1	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.12/31/2021	CME	.09/13/2021	4,448.7500	.12/07/2021	4,685.7500	Closing Purchase	(47,414)	(47,414)			0001	50
ESZ1	14	700	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.12/31/2021	CME	.09/13/2021	4,448.7500	.12/10/2021	4,667.0000	Closing Purchase	(152,820)	(152,820)			0001	50
ESZ1	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.12/31/2021	CME	.09/20/2021	4,331.2500	.12/10/2021	4,667.0000	Closing Purchase	(67,164)	(67,164)			0001	50
ESZ1	5	250	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.12/31/2021	CME	.09/20/2021	4,363.2500	.12/10/2021	4,667.0000	Closing Purchase	(75,956)	(75,956)			0001	50
ESZ1	7	350	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.12/31/2021	CME	.09/28/2021	4,343.5000	.12/10/2021	4,667.0000	Closing Purchase	(113,250)	(113,250)			0001	50
ESZ1	6	300	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.12/31/2021	CME	.10/04/2021	4,281.0000	.12/10/2021	4,667.0000	Closing Purchase	(115,822)	(115,822)			0001	50
ESZ1	5	250	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.12/31/2021	CME	.11/22/2021	4,680.2500	.12/10/2021	4,667.0000	Closing Purchase	3,294	3,294			0001	50
ESZ1	6	300	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.12/31/2021	CME	.11/26/2021	4,608.5000	.12/10/2021	4,667.0000	Closing Purchase	(17,572)	(17,572)			0001	50
ESZ1	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.12/31/2021	CME	.12/01/2021	4,524.5000	.12/10/2021	4,667.0000	Closing Purchase	(7,129)	(7,129)			0001	50
ESZ1	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.12/31/2021	CME	.12/01/2021	4,523.7500	.12/10/2021	4,667.0000	Closing Purchase	(7,166)	(7,166)			0001	50
ESZ1	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.12/31/2021	CME	.12/01/2021	4,521.2500	.12/10/2021	4,667.0000	Closing Purchase	(7,291)	(7,291)			0001	50
ESZ1	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.12/31/2021	CME	.12/01/2021	4,530.5000	.12/10/2021	4,667.0000	Closing Purchase	(6,825)	(6,825)			0001	50
ESZ1	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.12/31/2021	CME	.12/01/2021	4,521.0000	.12/10/2021	4,667.0000	Closing Purchase	(7,300)	(7,300)			0001	50
ESZ1	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.12/31/2021	CME	.12/01/2021	4,520.2500	.12/10/2021	4,667.0000	Closing Purchase	(7,337)	(7,337)			0001	50
ESH2	8	400	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/31/2022	CME	.12/10/2021	4,659.4500	.12/22/2021	4,685.7500	Closing Purchase	(10,549)	(10,549)			0001	50
ESH1	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	.03/31/2021	CME	.12/11/2020	3,660.8000	.01/07/2021	3,788.0000	Closing Purchase	(25,454)	(25,454)			0001	50

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESH1	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/31/2021	CME	.12/11/2020	3,660.8000	.01/20/2021	3,833.2500	Closing Purchase	(17,252)	(17,252)			0001	50
ESH1	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/31/2021	CME	.12/11/2020	3,660.8000	.01/20/2021	3,850.0000	Closing Purchase	(18,927)	(18,927)			0001	50
ESH1	7	350	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/31/2021	CME	.12/11/2020	3,660.8000	.02/02/2021	3,830.7500	Closing Purchase	(59,508)	(59,508)			0001	50
ESH1	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/31/2021	CME	.12/11/2020	3,660.8000	.02/05/2021	3,879.0000	Closing Purchase	(43,654)	(43,654)			0001	50
ESH1	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/31/2021	CME	.12/11/2020	3,660.8000	.02/09/2021	3,911.2500	Closing Purchase	(37,578)	(37,578)			0001	50
ESH1	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/31/2021	CME	.12/11/2020	3,660.8000	.03/01/2021	3,901.2500	Closing Purchase	(12,026)	(12,026)			0001	50
ESH1	3	150	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/31/2021	CME	.12/11/2020	3,660.8000	.03/10/2021	3,911.2500	Closing Purchase	(37,578)	(37,578)			0001	50
ESH1	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/31/2021	CME	.12/11/2020	3,660.8000	.03/10/2021	3,898.5000	Closing Purchase	(11,889)	(11,889)			0001	50
ESH1	2	100	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/31/2021	CME	.12/11/2020	3,660.8000	.03/11/2021	3,939.2500	Closing Purchase	(27,852)	(27,852)			0001	50
ESH1	7	350	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/31/2021	CME	.12/11/2020	3,660.8000	.03/12/2021	3,936.7000	Closing Purchase	(96,588)	(96,588)			0001	50
ESH1	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.03/31/2021	CME	.12/21/2020	3,625.7500	.03/12/2021	3,936.7000	Closing Purchase	(15,551)	(15,551)			0001	50
1609999999. Subtotal - Short Futures - Hedging Other														(4,980,827)	(4,980,827)	0	0	XXX	XXX
1649999999. Subtotal - Short Futures														(4,980,827)	(4,980,827)	0	0	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments														0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other														(4,980,827)	(4,980,827)	0	0	XXX	XXX
1719999999. Subtotal - Replication														0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation														0	0	0	0	XXX	XXX
1739999999. Subtotal - Other														0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														0	0	0	0	XXX	XXX
1759999999 - Totals														(4,980,827)	(4,980,827)	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 the change in the Guarantee Life Withdrawal Benefit liability value due to changes in equity indices or Exchange Traded Funds.

SCHEDULE DB - PART D - SECTION 1

[illegible]

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

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

Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Goldman Sachs	Cash	000000-00-0	Cash	51,720,000	51,720,000	XXX		V
Wells Fargo	Cash	000000-00-0	Cash	4,800,000	4,800,000	XXX		V
0299999999 - Total				56,520,000	56,520,000	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of
Current Year
N O N E

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3199999. Total - U.S. Special Revenues Bonds				0	0	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
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
000000-00-0 Short term investment from reverse repo program			2 C	3,844,480	3,844,480	01/03/2022
8999999. Total - Short-Term Invested Assets (Schedule DA type)				3,844,480	3,844,480	XXX
9999999 - Totals				3,844,480	3,844,480	XXX

General Interrogatories:

1. Total activity for the year Fair Value \$(7,777,961) Book/Adjusted Carrying Value \$(7,777,961)
2. Average balance for the year Fair Value \$28,729,426 Book/Adjusted Carrying Value \$28,729,426

3.

Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Number	3A	1A ...\$	0	1B ...\$	0	1C ...\$	0	1D ...\$	0	1E ...\$	0	1F ...\$	0	1G ...\$	0
3B	2A ...\$	0	2B ...\$	0	2C ...\$	3,844,480									
3C	3A ...\$	0	3B ...\$	0	3C ...\$	0									
3D	4A ...\$	0	4B ...\$	0	4C ...\$	0									
3E	5A ...\$	0	5B ...\$	0	5C ...\$	0									
3F	6\$	0													

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
690353-3C-9	DFC AGENCY DEBENTURES		1.A	1,136,364	1,136,364	05/15/2024
690353-4F-1	DFC AGENCY DEBENTURES		1.A	492,857	492,857	09/20/2027
690353-4W-4	DFC AGENCY DEBENTURES		1.A	1,466,667	1,466,667	06/20/2027
690353-5A-1	DFC AGENCY DEBENTURES		1.A	1,500,000	1,500,000	05/15/2024
690353-XQ-5	DFC VRDN		1.A	3,541,667	3,541,667	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				9,637,555	9,637,555	XXX
0599999. Total - U.S. Government Bonds				9,637,555	9,637,555	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	3,135,000	3,135,000	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	2,750,000	2,750,000	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 CTF5 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				13,905,000	13,905,000	XXX
3199999. Total - U.S. Special Revenues Bonds				13,905,000	13,905,000	XXX
00914A-AN-2	AIR LEASE CORP		2.B FE	12,797,914	12,800,000	12/15/2022
12592B-AH-7	ONH INDUSTRIAL CAPITAL L		2.C FE	2,219,914	2,221,594	04/05/2022
15189W-AN-0	CENTERPOINT		1.G FE	3,323,945	3,330,000	03/02/2023
18550B-AH-1	CLECO POWER LLC		2.A FE	3,297,457	3,300,000	06/15/2023
22532Y-QL-5	CREDIT AGRICOLE CIB NY		1.A FE	2,998,636	3,000,000	07/15/2022
22535W-AA-5	CREDIT AGRICOLE LONDON		1.G FE	6,503,062	6,505,131	01/10/2022
22550U-AA-9	CREDIT SUISSE NEW YORK		1.E FE	5,900,918	5,900,000	02/04/2022
57629W-OR-9	MASSMUTUAL GLOBAL FUND		1.B FE	5,500,067	5,500,000	01/07/2022
60682Z-AL-8	MITSUBISHI UFJ FINL-SPON ADR		1.G FE	10,537,498	10,541,534	02/22/2022
65339K-BT-6	NEXTERA ENERGY CAPITAL		2.A FE	5,090,442	5,100,000	02/22/2023
68235P-AK-4	ONE GAS INC		2.A FE	4,054,350	4,050,000	03/11/2023
84240U-HE-6	SOUTHERN CAL EDISON		1.G FE	2,700,159	2,700,000	06/13/2022
89236T-HE-8	TOYOTA		1.E FE	7,000,031	7,000,000	02/14/2022
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				71,924,393	71,948,259	XXX
046497-AA-1	Atalaya Equipmen20211A g Fund 2021-1A A		1.B FE	1,456,707	1,457,562	11/15/2022
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				1,456,707	1,457,562	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				73,381,100	73,405,821	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6299999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
6399999. Total - Issuer Obligations				81,561,948	81,585,814	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				15,361,707	15,362,562	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				96,923,655	96,948,376	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	Entergy Corp CP		1.A	3,999,984	3,997,378	02/02/2022
000000-00-0	METLIFE SHORT TERM FUND CP		1.A	8,199,591	8,196,037	01/11/2022
8999999. Total - Short-Term Invested Assets (Schedule DA type)				12,199,575	12,193,415	XXX
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKE		1.A	89,595	89,595	
	FIDELITY NATL INFO SERV CP		1.A	499,997	499,780	01/06/2022
	MONTANA-DAKOTA UTILITIES CP		1.A	2,299,962	2,299,962	01/03/2022
	SINOPEC CENTURY AMERICA CP		1.A	1,749,812	1,749,143	01/24/2022
	SINOPEC CENTURY AMERICA CP		1.A	4,999,380	4,997,550	01/25/2022
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				9,638,746	9,636,030	XXX
9999999 - Totals				118,761,976	118,777,821	XXX

General Interrogatories:

1. Total activity for the year

Fair Value \$ (24,526,493)

Book/Adjusted Carrying Value \$ (24,527,606)
2. Average balance for the year

Fair Value \$ 186,968,825

Book/Adjusted Carrying Value \$ 187,136,712

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Integrity Life Insurance Company

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
TRUIST WINSTON-SALEM, NC					4,034,315	XXX
FEDERAL HOME LOAN BANK CINCINNATI, OH					294,694	XXX
FIFTH THIRD BANK CINCINNATI, OH					1,190,407	XXX
GOLDMAN SACHS NEW YORK, NY					(511,606)	XXX
HUNTINGTON BANK COLUMBUS, OH					1,826,715	XXX
JP MORGAN/CHASE NEW YORK, NY					(13,269,426)	XXX
KEYCORP (KEY BANK) CLEVELAND, OH					5,520,342	XXX
M&T BANK BUFFALO, NY					634,822	XXX
0199998 Deposits in ... 3 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX			155,189	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	(124,548)	XXX
0299998 Deposits in ... depositories which 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	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(124,548)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
.....						
.....						
.....						
.....						
0599999 Total - Cash	XXX	XXX	0	0	(124,548)	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January.....11,537,237	4. April.....(4,874,290)	7. July.....4,930,825	10. October.....1,875,494
2. February.....1,242,557	5. May.....1,706,095	8. August.....8,325,744	11. November.....10,981,765
3. March.....(6,469,974)	6. June.....5,934,496	9. September.....4,529,744	12. December.....(124,548)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
	CENTENNIAL ENERGY CP		11/18/2021	0.250	01/19/2022	3,498,493	1,069	0
	DUKE ENERGY CORP CP		12/28/2021	0.180	01/19/2022	4,999,450	100	0
	FIDELITY NATL INFO SERV CP		11/01/2021	0.240	01/06/2022	499,780	203	0
	HYUNDAI CAPITAL CP		11/29/2021	0.200	01/18/2022	4,998,611	917	0
	MONTANA-DAKOTA UTILITIES CP		12/31/2021	0.200	01/03/2022	2,299,962	13	0
	OGLETHORPE POWER CORP CP		12/28/2021	0.190	01/18/2022	4,499,501	95	0
	PEOPLES GAS LIGHT & COKE CP		12/27/2021	0.220	01/03/2022	7,999,658	244	0
	SINOPEC CENTURY AMERICA CP		11/22/2021	0.280	01/24/2022	1,749,143	544	0
	SINOPEC CENTURY AMERICA CP		11/23/2021	0.280	01/25/2022	4,997,550	1,517	0
	VECTREN UTILITY CP		12/30/2021	0.160	01/03/2022	5,999,893	53	0
	WECGRP CP		12/27/2021	0.200	01/04/2022	6,999,689	194	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						48,541,730	4,949	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						48,541,730	4,949	0
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						48,541,730	4,949	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						48,541,730	4,949	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD	12/31/2021	0.000		30,000	0	0
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						30,000	0	0
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKET		12/31/2021	0.000		78,327,146	0	67
8699999. Subtotal - All Other Money Market Mutual Funds						78,327,146	0	67
9999999 - Total Cash Equivalents						126,898,876	4,949	67

1.								
Line	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:							
Number								
1A	1A ...\$	48,541,730	1B ...\$	0	1C ...\$	0	1D ...\$	0
	1E ...\$	0	1F ...\$	0	1G ...\$	0		
1B	2A ...\$	0	2B ...\$	0	2C ...\$	0		
1C	3A ...\$	0	3B ...\$	0	3C ...\$	0		
	4A ...\$	0	4B ...\$	0	4C ...\$	0		
1E	5A ...\$	0	5B ...\$	0	5C ...\$	0		
1F	6 ...\$	0						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama	AL					
2. Alaska	AK					
3. Arizona	AZ					
4. Arkansas	AR	B. Protection of Policyholders and creditors	109,828	106,580		
5. California	CA					
6. Colorado	CO					
7. Connecticut	CT					
8. Delaware	DE					
9. District of Columbia	DC					
10. Florida	FL					
11. Georgia	GA	S. Protection of Policyholders			30,000	30,000
12. Hawaii	HI					
13. Idaho	ID					
14. Illinois	IL					
15. Indiana	IN					
16. Iowa	IA					
17. Kansas	KS					
18. Kentucky	KY					
19. Louisiana	LA					
20. Maine	ME					
21. Maryland	MD					
22. Massachusetts	MA	B. Protection of Policyholders	109,828	106,580		
23. Michigan	MI					
24. Minnesota	MN					
25. Mississippi	MS					
26. Missouri	MO					
27. Montana	MT					
28. Nebraska	NE					
29. Nevada	NV	B. Protection of Policyholders	209,671	203,470		
30. New Hampshire	NH					
31. New Jersey	NJ					
32. New Mexico	NM	B. Protection of ALL Policy Holders	224,647	218,004		
33. New York	NY					
34. North Carolina	NC	B. Protection of Policyholders	506,159	491,966		
35. North Dakota	ND					
36. Ohio	OH	B. Protection of ALL Policy Holders	4,513,488	4,864,219		
37. Oklahoma	OK					
38. Oregon	OR					
39. Pennsylvania	PA					
40. Rhode Island	RI					
41. South Carolina	SC					
42. South Dakota	SD					
43. Tennessee	TN					
44. Texas	TX					
45. Utah	UT					
46. Vermont	VT					
47. Virginia	VA					
48. Washington	WA					
49. West Virginia	WV					
50. Wisconsin	WI					
51. Wyoming	WY					
52. American Samoa	AS					
53. Guam	GU					
54. Puerto Rico	PR					
55. U.S. Virgin Islands	VI					
56. Northern Mariana Islands	MP					
57. Canada	CAN					
58. Aggregate Alien and Other	OT	XXX	0	0	0	0
59. Subtotal	XXX	XXX	5,673,621	5,990,819	30,000	30,000
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0