



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

QUARTERLY STATEMENT

AS OF MARCH 31, 2022

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 BarrettSecretaryAyana Gordon #

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
Sarah Sparks Herron #, Assistant Secretary	Kevin Louis Howard, Sr VP, Gen Counsel, Asst Secretary	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	Jacob Cole Steuber #, VP	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

John Finn Barrett	Jill Tripp McGruder	Jonathan David Niemeyer
Donald Joseph Wuebbing		

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 McGruderSarah Sparks HerronWade Matthew Fugate
President & CEOAssistant SecretaryVP and Controller

Subscribed and sworn to before me this27thday ofApril, 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.....

STATEMENT AS OF MARCH 31, 2022 OF THE Integrity Life Insurance Company

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	5,302,264,277		5,302,264,277	5,219,718,464
2. Stocks:				
2.1 Preferred stocks	20,857,213		20,857,213	16,120,980
2.2 Common stocks	1,176,360,589		1,176,360,589	1,146,743,396
3. Mortgage loans on real estate:				
3.1 First liens	763,541,798		763,541,798	748,539,419
3.2 Other than first liens.....			0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)			0	0
4.2 Properties held for the production of income (less \$ encumbrances)			0	0
4.3 Properties held for sale (less \$ encumbrances)			0	0
5. Cash (\$2,000,885), cash equivalents (\$36,098,242) and short-term investments (\$2,997,224)	41,096,351		41,096,351	138,967,743
6. Contract loans (including \$ premium notes)	101,653,465		101,653,465	102,267,174
7. Derivatives	85,850,432		85,850,432	114,319,430
8. Other invested assets	308,784,026	489,940	308,294,086	328,721,610
9. Receivables for securities	6,405,016		6,405,016	391,735
10. Securities lending reinvested collateral assets	15,888,398		15,888,398	3,844,480
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	7,822,701,565	489,940	7,822,211,625	7,819,634,431
13. Title plants less \$ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	51,308,277		51,308,277	48,562,819
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection			0	0
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)			0	0
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	6,017		6,017	6,017
16.2 Funds held by or deposited with reinsured companies			0	0
16.3 Other amounts receivable under reinsurance contracts	371,850		371,850	240,581
17. Amounts receivable relating to uninsured plans			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon			0	0
18.2 Net deferred tax asset	7,959,196	7,959,196	0	0
19. Guaranty funds receivable or on deposit	20,077		20,077	20,077
20. Electronic data processing equipment and software			0	0
21. Furniture and equipment, including health care delivery assets (\$)			0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates	536,371		536,371	498,085
24. Health care (\$) and other amounts receivable	849,780	36,724	813,056	483,177
25. Aggregate write-ins for other than invested assets	2,055,001	0	2,055,001	2,057,968
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	7,885,808,134	8,485,860	7,877,322,274	7,871,503,155
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	1,991,258,210		1,991,258,210	2,084,803,187
28. Total (Lines 26 and 27)	9,877,066,344	8,485,860	9,868,580,484	9,956,306,342
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. CSV Company Owned Life Insurance	2,055,001		2,055,001	2,057,968
2502.				
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,055,001	0	2,055,001	2,057,968

STATEMENT AS OF MARCH 31, 2022 OF THE Integrity Life Insurance Company

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$5,064,620,480 less \$ included in Line 6.3 (including \$965,181 Modco Reserve)	5,064,620,480	5,069,131,424
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)		0
3. Liability for deposit-type contracts (including \$ Modco Reserve)	931,607,333	919,393,347
4. Contract claims:		
4.1 Life	255,250	278,342
4.2 Accident and health		0
5. Policyholders' dividends/refunds to members \$ and coupons \$ due and unpaid		0
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ Modco)		
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ Modco)		
6.3 Coupons and similar benefits (including \$ Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$ accident and health premiums		0
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of \$ accident and health experience rating refunds of which \$ 0 is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including \$ (34,381) assumed and \$ 0 ceded	(34,381)	1,695
9.4 Interest Maintenance Reserve	14,974,578	17,337,219
10. Commissions to agents due or accrued-life and annuity contracts \$596,512 , accident and health \$ and deposit-type contract funds \$	596,512	750,428
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	208,199	269,979
13. Transfers to Separate Accounts due or accrued (net) (including \$ (28,022,174) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(23,708,257)	(31,965,563)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	1,719,894	1,247,743
15.1 Current federal and foreign income taxes, including \$3,286,050 on realized capital gains (losses)	3,669,188	2,101,935
15.2 Net deferred tax liability		2,864,643
16. Unearned investment income		
17. Amounts withheld or retained by reporting entity as agent or trustee	97,099	2,077,996
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	14,233,810	11,429,934
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money \$20,000,000 and interest thereon \$	20,000,000	
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	165,238,832	194,804,549
24.02 Reinsurance in unauthorized and certified (\$) companies		0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	2,505,282	4,576,670
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	18,697,566	39,207,212
24.09 Payable for securities	14,587,977	60,624
24.10 Payable for securities lending	111,704,107	99,079,574
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	52,104,395	57,421,897
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	6,393,077,864	6,390,069,648
27. From Separate Accounts Statement	1,991,258,210	2,084,803,187
28. Total liabilities (Lines 26 and 27)	8,384,336,074	8,474,872,835
29. Common capital stock	3,000,000	3,000,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes		0
33. Gross paid in and contributed surplus	908,163,872	908,163,872
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	573,080,538	570,269,635
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 \$)		
36.2 shares preferred (value included in Line 30 \$)		
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement)	1,481,244,410	1,478,433,507
38. Totals of Lines 29, 30 and 37	1,484,244,410	1,481,433,507
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	9,868,580,484	9,956,306,342
DETAILS OF WRITE-INS		
2501. Payable for Collateral on Derivatives	51,320,000	56,520,000
2502. Uncashed drafts and checks that are pending escheatment to the state	784,395	901,897
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	52,104,395	57,421,897
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

STATEMENT AS OF MARCH 31, 2022 OF THE Integrity Life Insurance Company

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	108,588,268	79,811,642	373,246,360
2. Considerations for supplementary contracts with life contingencies	1,515,848	5,414,960	7,998,099
3. Net investment income	61,295,202	72,987,281	277,406,572
4. Amortization of Interest Maintenance Reserve (IMR)	1,015,916	1,988,303	4,925,664
5. Separate Accounts net gain from operations excluding unrealized gains or losses			0
6. Commissions and expense allowances on reinsurance ceded	(624)	(915)	(3,021)
7. Reserve adjustments on reinsurance ceded	(81,223)	71,364	51,114
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	4,687,854	4,547,972	19,248,989
8.2 Charges and fees for deposit-type contracts			0
8.3 Aggregate write-ins for miscellaneous income	710,765	713,138	2,855,985
9. Totals (Lines 1 to 8.3)	177,732,006	165,533,745	685,729,762
10. Death benefits	3,002,415	3,996,755	17,298,160
11. Matured endowments (excluding guaranteed annual pure endowments)			0
12. Annuity benefits	86,472,095	83,913,391	331,926,187
13. Disability benefits and benefits under accident and health contracts			0
14. Coupons, guaranteed annual pure endowments and similar benefits			0
15. Surrender benefits and withdrawals for life contracts	99,490,186	80,649,040	329,064,678
16. Group conversions			0
17. Interest and adjustments on contract or deposit-type contract funds	3,457,041	4,357,912	14,874,429
18. Payments on supplementary contracts with life contingencies	2,244,218	1,984,431	8,005,776
19. Increase in aggregate reserves for life and accident and health contracts	(4,438,504)	12,819,991	60,905,530
20. Totals (Lines 10 to 19)	190,227,451	187,721,520	762,074,760
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	6,755,081	5,314,478	23,663,476
22. Commissions and expense allowances on reinsurance assumed	3,182	2,843	11,667
23. General insurance expenses and fraternal expenses	11,002,411	10,496,454	43,051,939
24. Insurance taxes, licenses and fees, excluding federal income taxes	1,140,790	1,015,478	3,843,295
25. Increase in loading on deferred and uncollected premiums			0
26. Net transfers to or (from) Separate Accounts net of reinsurance	(39,089,303)	(48,983,278)	(182,319,370)
27. Aggregate write-ins for deductions	491,304	418,601	1,913,748
28. Totals (Lines 20 to 27)	170,530,916	155,986,096	652,239,515
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	7,201,090	9,547,649	33,490,247
30. Dividends to policyholders and refunds to members			0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	7,201,090	9,547,649	33,490,247
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	383,138	1,788,881	5,257,643
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	6,817,952	7,758,768	28,232,604
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$3,644,040 (excluding taxes of \$(357,990) transferred to the IMR)	9,149,632	843,112	23,185,847
35. Net income (Line 33 plus Line 34)	15,967,584	8,601,880	51,418,451
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	1,481,433,507	1,302,297,697	1,302,297,697
37. Net income (Line 35)	15,967,584	8,601,880	51,418,451
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (10,776,394)	(34,878,853)	29,201,565	163,754,066
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	47,445	2,056,526	5,456,913
41. Change in nonadmitted assets	(7,890,990)	1,371	212,389
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			0
44. Change in asset valuation reserve	29,565,717	(19,078,028)	(32,740,758)
45. Change in treasury stock			0
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement		(2,565)	(448)
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in	0	0	0
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus	0	0	(8,964,803)
54. Net change in capital and surplus for the year (Lines 37 through 53)	2,810,903	20,780,749	179,135,810
55. Capital and surplus, as of statement date (Lines 36 + 54)	1,484,244,410	1,323,078,446	1,481,433,507
DETAILS OF WRITE-INS			
08.301. Administrative Service Fees	684,911	699,331	2,796,022
08.302. Other Fee Income	28,821	13,807	67,281
08.303. Company owned life insurance	(2,967)		(7,318)
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	710,765	713,138	2,855,985
2701. Pension Expense	330,997	376,798	1,485,496
2702. Securities Lending Interest Expense	142,365	121,200	523,809
2703. Reserve Adjustment	17,942	(80,937)	(95,557)
2798. Summary of remaining write-ins for Line 27 from overflow page	0	1,540	0
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	491,304	418,601	1,913,748
5301. Prior year reserve correction			(8,964,803)
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	0	(8,964,803)

STATEMENT AS OF MARCH 31, 2022 OF THE Integrity Life Insurance Company

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	110,104,116	85,226,602	381,244,459
2. Net investment income	68,185,675	61,890,072	274,756,154
3. Miscellaneous income	5,266,726	5,135,203	22,091,919
4. Total (Lines 1 to 3)	183,556,517	152,251,877	678,092,532
5. Benefit and loss related payments	194,878,786	175,026,390	701,603,193
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(47,346,609)	(61,143,674)	(185,411,493)
7. Commissions, expenses paid and aggregate write-ins for deductions	19,133,345	17,283,326	72,055,419
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$(7,438,294) tax on capital gains (losses)	2,101,935	14,991,544	28,889,246
10. Total (Lines 5 through 9)	168,767,457	146,157,586	617,136,365
11. Net cash from operations (Line 4 minus Line 10)	14,789,060	6,094,291	60,956,167
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	264,728,794	260,861,014	1,259,453,501
12.2 Stocks	27,904,728	20,797,922	178,558,235
12.3 Mortgage loans	22,618,075	2,855,373	41,683,834
12.4 Real estate	0	0	0
12.5 Other invested assets	9,127,249	8,459,423	40,468,833
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(7,425)	20,852	53,982
12.7 Miscellaneous proceeds	14,600,051	12,389,181	8,770,429
12.8 Total investment proceeds (Lines 12.1 to 12.7)	338,971,472	305,383,765	1,528,988,814
13. Cost of investments acquired (long-term only):			
13.1 Bonds	353,968,796	291,232,842	1,197,496,641
13.2 Stocks	84,825,053	106,738,262	220,372,707
13.3 Mortgage loans	37,620,454	16,898,306	136,829,136
13.4 Real estate	0	0	0
13.5 Other invested assets	1,192,544	1,370,261	31,058,513
13.6 Miscellaneous applications	18,057,199	95,676,988	9,648,912
13.7 Total investments acquired (Lines 13.1 to 13.6)	495,664,046	511,916,659	1,595,405,909
14. Net increase (or decrease) in contract loans and premium notes	(613,709)	(1,148,580)	(5,194,211)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(156,078,865)	(205,384,314)	(61,222,884)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	20,000,000	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	12,213,986	(46,666,904)	(87,286,699)
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	11,204,427	122,359,714	(11,156,794)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	43,418,413	75,692,810	(98,443,493)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(97,871,392)	(123,597,213)	(98,710,210)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	138,967,743	237,677,953	237,677,953
19.2 End of period (Line 18 plus Line 19.1)	41,096,351	114,080,740	138,967,743

Note: Supplemental disclosures of cash flow information for non-cash transactions:

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EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS			
	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			0
2. Ordinary life insurance	97,680	122,283	422,042
3. Ordinary individual annuities	108,510,589	79,721,446	372,915,484
4. Credit life (group and individual)			0
5. Group life insurance			0
6. Group annuities			0
7. A & H - group			0
8. A & H - credit (group and individual)			0
9. A & H - other			0
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	108,608,269	79,843,729	373,337,526
12. Fraternal (Fraternal Benefit Societies Only)			0
13. Subtotal (Lines 11 through 12)	108,608,269	79,843,729	373,337,526
14. Deposit-type contracts	1,236,457,467	862,830,668	4,208,760,095
15. Total (Lines 13 and 14)	1,345,065,736	942,674,397	4,582,097,621
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

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

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

	<u>SSAP #</u>	<u>F/S Page</u>	<u>F/S Line #</u>	<u>2022</u>	<u>2021</u>
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	xxx	xxx	xxx	15,967,584	51,418,451
(2) State Prescribed Practices that increase/(decrease) NAIC SAP					
Derivatives to hedge indexed products	86	4	3	(8,859,001)	5,646,528
(3) State Permitted Practices that increase/(decrease) NAIC SAP				—	—
(4) NAIC SAP (1-2-3=4)	xxx	xxx	xxx	<u>24,826,585</u>	<u>45,771,923</u>
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	1,484,244,410	1,481,433,507
(6) State Prescribed Practices that increase/(decrease) NAIC SAP				—	—
(7) State Permitted Practices that increase/(decrease) NAIC SAP				—	—
(8) NAIC SAP (5-6-7=8)	xxx	xxx	xxx	<u>1,484,244,410</u>	<u>1,481,433,507</u>

B. Use of Estimates in the Preparation of the Financial Statements

No Change.

C. Accounting Policy

(2) Not applicable.

(6) Loan-backed and structured securities are stated at amortized cost, except those with an initial NAIC designation of 6, which are stated at the lower of amortized cost or fair value. Loan-backed and structured securities with an initial NAIC designation of 6 could have a final designation of 1 through 5 as determined by the SVO financial modeling process. The retrospective adjustment method is used to determine amortized cost for all loan-backed and structured securities, except for those which an other-than-temporary impairment has been recognized, which use the prospective adjustment method to determine amortized cost.

D. Going Concern. Management has not raised any doubts about the entity's ability to continue as a going concern.

2. Accounting Changes and Correction of Errors

The Company did not have any accounting changes in 2022.

3. Business Combinations and Goodwill. No Change.

4. Discontinued Operations. No Change.

5. Investments

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

STATEMENT AS OF MARCH 31, 2022 OF THE Integrity Life Insurance Company

- B. Debt Restructuring. None.
- C. Reverse Mortgages. None.
- D. Loan-Backed Securities

- (1) Prepayment assumptions are derived from Bloomberg and broker dealer prepayment models or from empirical data.
- (2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the period ended March 31, 2022, due to the intent to sell the security or the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis of the security.
- (3) The Company had no loan-backed and structured securities with a recognized other-than-temporary impairment, for the period ended March 31, 2022, where the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

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

- (4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of March 31, 2022:
 - a. The aggregate amount of unrealized losses:
 - 1. Less than 12 Months \$ 40,161,164
 - 2. 12 Months or Longer \$ 1,221,918
 - b. The aggregate related fair value of securities with unrealized losses:
 - 1. Less than 12 Months \$ 1,385,230,655
 - 2. 12 Months or Longer \$ 27,735,083
- (5) The Company monitors investments to determine if there has been an other-than temporary decline in fair value. Factors management considers for each identified security include the following:
 - a. the length of time and the extent to which the fair value is below the book/adjusted carry value;
 - b. the financial condition and near term prospects of the issuer, including specific events that may affect its operations;
 - c. for equity securities and debt securities with credit related declines in fair value, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
 - d. for debt securities with interest related declines in fair value, the Company's intent to sell the security before recovery of its book/adjusted carry value;
 - e. for loan-backed securities, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
 - f. for loan-backed securities, the Company's intent to sell the security before recovery of its book/adjusted carry value.

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

- (3) Collateral Received
 - b. The fair value of that collateral and of the portion of that collateral that it has sold or replugged is \$136.1 million.

- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing. No Change.
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing. No Change.
- H. Repurchase Agreements Transactions Accounted for as a Sale. No Change.
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale. No Change.
- J. Real Estate. No Change.
- K. Low Income Housing Tax Credit Property Investments. No significant holdings. No Change.

STATEMENT AS OF MARCH 31, 2022 OF THE Integrity Life Insurance Company

L. Restricted Assets. No Change.

M. Working Capital Finance Investments. None.

N. Offsetting and Netting of Assets and Liabilities

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

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1) Assets Derivative Instrument	85,850,430	—	85,850,430

* For derivative assets and derivative liabilities, the amount offset shall agree to Schedule DB, Part D, Section 1

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(2) Liabilities Derivative Instrument	(18,697,563)	—	(18,697,563)

* For derivative assets and derivative liabilities, the amount offset shall agree to Schedule DB, Part D, Section 1

O. 5* Securities. No Change.

P. Short Sales. None.

Q. Prepayment Penalty and Acceleration Fees. None.

R. Reporting Entity's Share of Cash Pool by Asset type. None.

6. Joint Ventures, Partnerships and Limited Liability Companies. No Change.

7. Investment Income. No Change.

8. Derivative Instruments. No Change.

9. Income Taxes. No Change.

10. Information Concerning Parent, Subsidiaries and Affiliates. No Change.

STATEMENT AS OF MARCH 31, 2022 OF THE Integrity Life Insurance Company

11. Debt.

b. FHLB (Federal Home Loan Bank) Agreements.

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

(2) FHLB Capital Stock

a. Aggregate Totals

	1	2	3
	Total 2+3	General Account	Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	9,814,721	9,814,721	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	28,752,032	28,752,032	—
(d) Excess Stock	1,383,247	1,383,247	—
(e) Aggregate Total (a+b+c+d)	39,950,000	39,950,000	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	680,000,000	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	9,814,721	9,814,721	—
(b) Membership Stock - Class B	—		
(c) Activity Stock	27,244,532	27,244,532	—
(d) Excess Stock	2,890,747	2,890,747	—
(e) Aggregate Total (a+b+c+d)	39,950,000	39,950,000	—
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	680,000,000	XXX	XXX

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)
11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

	1	2	Eligible for Redemption			
	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
Membership Stock						
1. Class A	9,814,721	9,814,721	—	—	—	—
2. Class B	—	—	—	—	—	—

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1	2	3
	Fair Value	Carrying Value	Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	821,508,657	820,279,959	644,425,800
2. Current Year General Account Total Collateral Pledged	821,508,657	820,279,959	644,425,800
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	816,201,442	773,000,574	610,925,800

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

b. Maximum Amount Pledged During Reporting Period

	1	2	3
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	821,508,657	820,279,959	644,425,800
2. Current Year General Account Maximum Collateral Pledged	821,508,657	820,279,959	644,425,800
3. Current Year Separate Accounts Maximum Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	890,980,480	841,919,129	670,464,187

STATEMENT AS OF MARCH 31, 2022 OF THE Integrity Life Insurance Company

20. Fair Value Measurements

A.

(1) Fair Value Measurements at March 31, 2022

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds: RMBS	—	19,321	—	—	19,321
Common stock: Unaffiliated	682,827,899	—	—	9,587,277	692,415,176
Common stock: Mutual funds	12,017,397	—	—	—	12,017,397
Preferred stock	—	20,857,213	—	—	20,857,213
Derivative assets: Options, purchased	—	25,388,176	55,279,693	—	80,667,869
Derivative assets: Stock warrants	—	410,395	—	—	410,395
Derivative assets: Futures	4,772,168	—	—	—	4,772,168
Separate account assets*	913,721,455	32,858	—	—	913,754,313
Total assets at fair value	1,613,338,919	46,707,963	55,279,693	9,587,277	1,724,913,852

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value					
Derivative liabilities: Options, written	—	(18,697,566)	—	—	(18,697,566)
Total liabilities at fair value	—	(18,697,566)	—	—	(18,697,566)

*Separate account assets measured at fair value in this table do not include assets backing market value adjusted annuities, which are held at amortized cost, with the exception of securities rated NAIC 6 where the security’s fair value is below amortized cost.

(2) Fair Value Measurements in Level 3 of the Fair Value Hierarchy
Quarter Ended at 03/31/2022

Description	Beginning Balance at 01/01/2022	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 03/31/2022
a. Assets										
Derivative assets: Options, purchased	64,343,235	—	—	(5,259,063)	—	5,357,220	—	—	(9,161,699)	55,279,693
Total Assets	64,343,235	—	—	(5,259,063)	—	5,357,220	—	—	(9,161,699)	55,279,693

- (3) The Company’s policy is to recognize transfers in and transfers out of levels at the beginning of each quarterly reporting period.
- (4) Investments in Level 2 include below investment grade residential mortgage-backed securities initially rated NAIC 6. The residential mortgage-backed securities represent subordinated tranches in securitization trusts containing residential mortgage loans originated in 2006. The Company determined fair value as of the balance sheet date through the use of the third-party pricing services utilizing market observable inputs.

The fair value of preferred stock included in Level 2 has been determined by utilizing market observable inputs from third-party pricing services.

Derivative instruments included in Level 2 consist of stock warrants and options. The fair values of these instruments have been determined through the use of third-party pricing services utilizing market observable inputs.

Derivative instruments included in Level 3 consist of options on the Goldman Sachs Multi-Asset Class index and are valued using a valuation model and inputs from outside sources. The models include the Black-Scholes-Merton model for point to point options, spreads and average (SPAV) algorithm model for monthly average options and a Monte Carlo model monthly cap (cliquet) options. The SPAV model is provided by Financial Engineering Associates of Berkley, California.

The assumptions used to determine the fair value of derivatives in Level 3 are derived from outside sources. Bloomberg Investment Services supplies the S&P Index level, the dividend yield and the London Interbank Offering (interest) Rates (LIBOR). Investment banks supply estimates of the implied volatility surface. Other than interpolation of the interest rates and implied volatility rates all inputs are provided by the outside sources.

Assets held in Level 2 of the separate accounts carried at fair value primarily include stock warrants. The fair values of these assets have been determined using the same aforementioned methodologies in the general account for stock warrants.

B. Not applicable.

STATEMENT AS OF MARCH 31, 2022 OF THE Integrity Life Insurance Company

C. The carrying amounts and fair values of the Company’s significant financial instruments were as follows:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	5,335,798,413	5,302,264,277	26,006,432	5,277,312,854	32,479,127	—	—
Common stock: Unaffiliated**	732,365,176	732,365,176	722,777,899	—	—	9,587,277	—
Common stock: Mutual funds	12,017,397	12,017,397	12,017,397	—	—	—	—
Preferred stock	20,857,213	20,857,213	—	20,857,213	—	—	—
Mortgage loans	767,418,980	763,541,798	—	—	767,418,980	—	—
Cash, cash equivalents, & short-term investments	41,101,615	41,096,350	41,101,615	—	—	—	—
Other invested assets: Surplus notes	24,507,398	20,984,407	—	24,507,398	—	—	—
Securities lending reinvested collateral assets	15,888,398	15,888,398	15,888,398	—	—	—	—
Derivative assets	85,850,432	85,850,432	4,772,168	25,798,571	55,279,693	—	—
Separate account assets	1,983,892,782	1,974,855,965	913,393,543	1,048,360,818	22,138,421	—	—
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(1,496,789,568)	(1,443,550,567)	—	—	(1,496,789,568)	—	—
Fixed-indexed annuity contracts	(2,036,742,445)	(2,054,557,606)	—	—	(2,036,742,445)	—	—
Derivative liabilities	(18,697,566)	(18,697,566)	—	(18,697,566)	—	—	—
Cash collateral payable	(51,320,000)	(51,320,000)	—	(51,320,000)	—	—	—
Separate account liabilities*	(1,136,378,565)	(1,050,594,368)	—	—	(1,136,378,565)	—	—
Securities lending liability	(111,704,107)	(111,704,107)	—	(111,704,107)	—	—	—

*Variable annuity contracts are considered insurance contracts and therefore, are not included in separate account liabilities for purposes of this disclosure.
**Includes FHLB common stock which is held at cost.

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

Debt Securities, Surplus Notes, and Equity Securities

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

The fair values of actively traded equity securities and exchange traded funds (including exchange traded funds with debt like characteristics) have been determined utilizing publicly quoted prices obtained from third-party pricing services. The fair values of certain equity securities for which no publicly quoted prices are available have been determined through the use of third-party pricing services utilizing market observable inputs. Actively traded mutual funds are valued using the net asset values of the funds. For investments utilizing NAV, see Note 20E for a description.

Mortgage Loans

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

Cash, Cash Equivalents and Short-Term Investments

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

Derivative Instruments

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

Securities Lending Reinvested Collateral Assets

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

Assets Held in Separate Accounts

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

STATEMENT AS OF MARCH 31, 2022 OF THE Integrity Life Insurance Company

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

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

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

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

Cash Collateral Payable

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

Securities Lending Liability

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

Separate Account Liabilities

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

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

21. Other Items.

C. Other Disclosures

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

22. Events Subsequent. No Change.

23. Reinsurance. No Change.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination.

E. Risk Sharing Provisions of the Affordable Care Act.

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

STATEMENT AS OF MARCH 31, 2022 OF THE Integrity Life Insurance Company

(2) Impact of Risk Sharing Provisions of the Affordable Care Act on Admitted Assets, Liabilities and Revenue for the Current Year		AMOUNT
a.	Permanent ACA Risk Adjustment Program	
	Assets	
	1. Premium adjustments receivable due to ACA Risk Adjustment	—
	Liabilities	
	2. Risk adjustment user fees payable for ACA Risk Adjustment	—
	3. Premium adjustments payable due to ACA Risk Adjustment	—
	Operations (Revenue & Expense)	
	4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment	—
	5. Reported in expenses as ACA risk adjustment user fees (incurred/paid)	—
b.	Transitional ACA Reinsurance Program	
	Assets	
	1. Amounts recoverable for claims paid due to ACA Reinsurance	—
	2. Amounts recoverable for claims unpaid due to ACA Reinsurance (Contra Liability)	—
	3. Amounts receivable relating to uninsured plans for contributions for ACA Reinsurance	—
	Liabilities	
	4. Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium	—
	5. Ceded reinsurance premiums payable due to ACA Reinsurance	—
	6. Liabilities for amounts held under uninsured plans contributions for ACA Reinsurance	—
	Operations (Revenue & Expense)	
	7. Ceded reinsurance premiums due to ACA Reinsurance	—
	8. Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments	—
	9. ACA Reinsurance contributions - not reported as ceded premium	—
c.	Temporary ACA Risk Corridors Program	
	Assets	
	1. Accrued retrospective premium due to ACA Risk Corridors	—
	Liabilities	
	2. Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors	—
	Operations (Revenue & Expense)	
	3. Effect of ACA Risk Corridors on net premium income (paid/received)	—
	4. Effect of ACA Risk Corridors on change in reserves for rate credits	—

STATEMENT AS OF MARCH 31, 2022 OF THE Integrity Life Insurance Company

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

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

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

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

STATEMENT AS OF MARCH 31, 2022 OF THE Integrity Life Insurance Company

(5) ACA Risk Corridors Receivable as of Reporting Date

Risk Corridors Program Year	1	2	3	4	5	6
	Estimated Amount to be Filed or Final Amount Filed	Non-accrued Amounts for Impairment or Other Reasons	Amounts	Asset Balance (Gross of Non-admissions)	Non-admitted Amount	Net Admitted Asset (4 - 5)
a. 2014						
b. 2015						
c. 2016						
d. Total (a + b + c)	—	—	—	—	—	—

24E(5)d (Column 4) should equal 24E(3)c1 (Column 9)
24E(5)d (Column 6) should equal 24E(2)c1

25. Change in Incurred Losses and Loss Adjustment Expenses. No Change.
26. Intercompany Pooling Arrangements. No Change.
27. Structured Settlements. No Change.
28. Health Care Receivables. No Change.
29. Participating Policies. No Change.
30. Premium Deficiency Reserves.. No Change.
31. Reserves for Life Contracts and Annuity Contracts. No Change.
32. Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics. No Change.
33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics. No Change.
34. Premiums and Annuity Consideration Deferred and Uncollected. No Change.
35. Separate Accounts. No Change.
36. Loss/Claim Adjustment Expenses. No Change.

STATEMENT AS OF MARCH 31, 2022 OF THE Integrity Life Insurance Company

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?

Yes [☐] No [☒]
- 1.2

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

Yes [☐] No [☐]
- 2.1

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

Yes [☐] No [☒]
- 2.2

If yes, date of change:
- 3.1

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

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

Yes [☒] No [☐]
- 3.2

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

Yes [☐] No [☒]
- 3.3

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

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

Yes [☐] No [☒]
- 3.5

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

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

Yes [☐] No [☒]
- 4.2

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

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

If yes, attach an explanation.

Yes [☐] No [☐] N/A [☒]
- 6.1

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

12/31/2017
- 6.2

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

12/31/2017
- 6.3

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

05/30/2019
- 6.4

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

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

Yes [☐] No [☐] N/A [☒]
- 6.6

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

Yes [☐] No [☐] N/A [☒]
- 7.1

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

Yes [☐] No [☒]
- 7.2

If yes, give full information:
- 8.1

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

Yes [☐] No [☒]
- 8.2

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

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

Yes [☒] No [☐]
- 8.4

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

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

STATEMENT AS OF MARCH 31, 2022 OF THE Integrity Life Insurance Company

GENERAL INTERROGATORIES

- 9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

Yes [X] No []
- 9.11

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

Has the code of ethics for senior managers been amended?

Yes [X] No []
- 9.21

If the response to 9.2 is Yes, provide information related to amendment(s).
Minor wording changes applicable to all employees.
- 9.3

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

Yes [] No [X]
- 9.31

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

FINANCIAL

- 10.1

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

Yes [X] No []
- 10.2

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

\$

INVESTMENT

- 11.1

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

Yes [] No [X]
- 11.2

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

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

\$13,506,016
13.

Amount of real estate and mortgages held in short-term investments:

\$
- 14.1

Does the reporting entity have any investments in parent, subsidiaries and affiliates?

Yes [X] No []
- 14.2

If yes, please complete the following:
- | | 1 | 2 |
|---|---|--|
| | Prior Year-End
Book/Adjusted
Carrying Value | Current Quarter
Book/Adjusted
Carrying Value |
| 14.21 Bonds | \$0 | \$ |
| 14.22 Preferred Stock | \$0 | \$ |
| 14.23 Common Stock | \$426,317,098 | \$431,978,016 |
| 14.24 Short-Term Investments | \$0 | \$ |
| 14.25 Mortgage Loans on Real Estate | \$0 | \$ |
| 14.26 All Other | \$225,966,539 | \$212,647,558 |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$652,283,637 | \$644,625,574 |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above | \$ | \$ |
- 15.1

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

Yes [X] No []
- 15.2

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

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

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

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

\$136,143,092
- 16.2

Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2

\$136,214,735
- 16.3

Total payable for securities lending reported on the liability page.

\$111,704,107

STATEMENT AS OF MARCH 31, 2022 OF THE Integrity Life Insurance Company

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1.

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

1

Amount

1.1

Long-Term Mortgages In Good Standing

1.11

Farm Mortgages

\$

1.12

Residential Mortgages

\$

1.13

Commercial Mortgages

\$

763,541,798

1.14

Total Mortgages in Good Standing

\$

763,541,798

1.2

Long-Term Mortgages In Good Standing with Restructured Terms

1.21

Total Mortgages in Good Standing with Restructured Terms

\$

1.3

Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months

1.31

Farm Mortgages

\$

1.32

Residential Mortgages

\$

1.33

Commercial Mortgages

\$

1.34

Total Mortgages with Interest Overdue more than Three Months

\$

0

1.4

Long-Term Mortgage Loans in Process of Foreclosure

1.41

Farm Mortgages

\$

1.42

Residential Mortgages

\$

1.43

Commercial Mortgages

\$

1.44

Total Mortgages in Process of Foreclosure

\$

0

1.5

Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)

\$

763,541,798

1.6

Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter

1.61

Farm Mortgages

\$

1.62

Residential Mortgages

\$

1.63

Commercial Mortgages

\$

1.64

Total Mortgages Foreclosed and Transferred to Real Estate

\$

0

2.

Operating Percentages:

2.1

A&H loss percent

%

2.2

A&H cost containment percent

%

2.3

A&H expense percent excluding cost containment expenses

%

3.1

Do you act as a custodian for health savings accounts?

Yes

[]

No

[X]

3.2

If yes, please provide the amount of custodial funds held as of the reporting date

\$

3.3

Do you act as an administrator for health savings accounts?

Yes

[]

No

[X]

3.4

If yes, please provide the balance of the funds administered as of the reporting date

\$

4.

Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?

Yes

[X]

No

[]

4.1

If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?

Yes

[]

No

[]

Fraternal Benefit Societies Only:

5.1

In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?

Yes

[]

No

[]

N/A

[]

5.2

If no, explain:

6.1

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

Yes

[]

No

[]

6.2

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

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

STATEMENT AS OF MARCH 31, 2022 OF THE Integrity Life Insurance Company

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.			1	Direct Business Only					
				Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
				2 Life Insurance Premiums	3 Annuity Considerations				
Active Status (a)									
1. Alabama	AL	L	4,160	100,000	0		104,160	0	
2. Alaska	AK	L	0	0	0		0	0	
3. Arizona	AZ	L	135	1,753,539	0		1,753,674	14,363	
4. Arkansas	AR	L	0	783,967	0		783,967	312,089	
5. California	CA	L	2,923	12,199,566	0		12,202,489	0	
6. Colorado	CO	L	1,503	493,386	0		494,889	0	
7. Connecticut	CT	L	26	349,026	0		349,052	0	
8. Delaware	DE	L	0	10,000	0		10,000	70,000	
9. District of Columbia	DC	L	0	0	0		0	0	
10. Florida	FL	L	5,671	9,203,479	0		9,209,150	201,293	
11. Georgia	GA	L	3,199	1,798,049	0		1,801,248	0	
12. Hawaii	HI	L	774	276,299	0		277,073	0	
13. Idaho	ID	L	39	111,268	0		111,307	0	
14. Illinois	IL	L	10,375	3,536,333	0		3,546,708	766,954	
15. Indiana	IN	L	1,295	2,086,960	0		2,088,255	272,349	
16. Iowa	IA	L	8,711	1,702,138	0		1,710,849	0	
17. Kansas	KS	L	647	155,241	0		155,888	0	
18. Kentucky	KY	L	0	4,771,725	0		4,771,725	612,742	
19. Louisiana	LA	L	0	336,812	0		336,812	1,074,735	
20. Maine	ME	L	0	328,401	0		328,401	0	
21. Maryland	MD	L	4,092	401,251	0		405,343	0	
22. Massachusetts	MA	L	39	3,281,025	0		3,281,064	640,390	
23. Michigan	MI	L	588	3,953,506	0		3,954,094	334,350	
24. Minnesota	MN	L	6,451	1,005,154	0		1,011,605	75,000	
25. Mississippi	MS	L	184	64,538	0		64,722	0	
26. Missouri	MO	L	1,714	765,789	0		767,503	0	
27. Montana	MT	L	40	60,411	0		60,451	0	
28. Nebraska	NE	L	1,606	683,215	0		684,821	0	
29. Nevada	NV	L	33	444,437	0		444,470	0	
30. New Hampshire	NH	L	0	0	0		0	0	
31. New Jersey	NJ	L	0	6,414,832	0		6,414,832	759,708	
32. New Mexico	NM	L	194	343,627	0		343,821	55,487	
33. New York	NY	N	225	711,920	0		712,145	0	
34. North Carolina	NC	L	53	5,068,812	0		5,068,865	166,662	
35. North Dakota	ND	L	0	0	0		0	0	
36. Ohio	OH	L	22,747	12,278,958	0		12,301,705	1,226,426,000	
37. Oklahoma	OK	L	878	1,641,602	0		1,642,480	0	
38. Oregon	OR	L	32	604,373	0		604,405	184,821	
39. Pennsylvania	PA	L	14,285	9,914,512	0		9,928,797	574,861	
40. Rhode Island	RI	L	0	603,271	0		603,271	1,910,000	
41. South Carolina	SC	L	1,438	1,504,891	0		1,506,329	60,000	
42. South Dakota	SD	L	685	40,500	0		41,185	0	
43. Tennessee	TN	L	399	2,890,515	0		2,890,914	0	
44. Texas	TX	L	380	8,334,150	0		8,334,530	1,484,654	
45. Utah	UT	L	0	543,602	0		543,602	94,009	
46. Vermont	VT	L	0	1,364,374	0		1,364,374	0	
47. Virginia	VA	L	65	2,030,008	0		2,030,073	0	
48. Washington	WA	L	335	2,518,070	0		2,518,405	210,000	
49. West Virginia	WV	L	1,528	632,625	0		634,153	0	
50. Wisconsin	WI	L	231	406,932	0		407,163	157,000	
51. Wyoming	WY	L	0	0	0		0	0	
52. American Samoa	AS	N					0		
53. Guam	GU	N					0		
54. Puerto Rico	PR	N					0		
55. U.S. Virgin Islands	VI	N					0		
56. Northern Mariana Islands	MP	N					0		
57. Canada	CAN	N					0		
58. Aggregate Other Aliens	OT	XXX	0	7,500	0	0	7,500	0	
59. Subtotal	XXX		97,680	108,510,589	0	0	108,608,269	1,236,457,467	
90. Reporting entity contributions for employee benefits plans	XXX						0		
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX						0		
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX						0		
93. Premium or annuity considerations waived under disability or other contract provisions	XXX						0		
94. Aggregate or other amounts not allocable by State	XXX		0	0	0	0	0	0	
95. Totals (Direct Business)	XXX		97,680	108,510,589	0	0	108,608,269	1,236,457,467	
96. Plus Reinsurance Assumed	XXX		18,182				18,182		
97. Totals (All Business)	XXX		115,862	108,510,589	0	0	108,626,451	1,236,457,467	
98. Less Reinsurance Ceded	XXX		38,182				38,182		
99. Totals (All Business) less Reinsurance Ceded	XXX		77,680	108,510,589	0	0	108,588,269	1,236,457,467	
DETAILS OF WRITE-INS									
58001. ZZZ - Other Alien	XXX			7,500			7,500		
58002.	XXX								
58003.	XXX								
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX		0	0	0	0	0	0	
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX		0	7,500	0	0	7,500	0	
9401.	XXX								
9402.	XXX								
9403.	XXX								
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX		0	0	0	0	0	0	
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX		0	0	0	0	0		

(a) Active Status Counts:

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

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

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

SUBSIDIARY - FABRIC TECHNOLOGIES INC., NY (NON-INSURER)	47-5482199
SUBSIDIARY - FABRIC INSURANCE AGENCY, LLC, NY (NON-INSURER)	37-1832788

STATEMENT AS OF MARCH 31, 2022 OF THE Integrity Life Insurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0836	Western-Southern Group	.00000	47-3228849				1373 Lex Road Investor Holdings, LLC	KY	NIA	WS Real Estate Holdings LLC The Western and Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000					2014 San Antonio Trust Agreement	OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000					2017 Houston Trust Agreement	OH	NIA		Ownership	100.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	45-5458388				2758 South Main SPE, LLC	NC	NIA	WS Real Estate Holdings LLC The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	81-3013986				309 Holdings, LLC	OH	NIA		Ownership	1.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	81-3013986				309 Holdings, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	48.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	27-1594103				506 Phelps Holdings, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	86-1791268				Alta 287 Venture LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	84-5144260				Alta at Horizon West, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	84-4351262				Alta Preston Residences, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	47-1046102				Apex Housing Investor Holdings, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	82-1476704				Aravada Kipling Housing Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	87-4797036				Azalea Apartment Venture, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	83-3057118				Beardsley Inv. Holdings, LLC	AZ	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	45-5439068				Belle Housing Investor Holdings, Inc.	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	83-4499681				Blackstone Real Estate Investment Trust	NY	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	82-0887717				BP Summerville Investor Holdings, LLC	SC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	45-5458332				BY Apartment Investor Holding, LLC	MD	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	35-2431972				Canal Senate Apartments LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	82-0894869				Cape Barnstable Investor Holdings, LLC	MA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	20-8819502				Carmel Holdings, LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	20-5862349				Carmel Hotel, LLC	IN	NIA	Carmel Holdings, LLC	Ownership	36.260	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	31-1449186				Carthage Senior Housing Ltd	OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	82-4579654				Cedar Park Senior Inv. Holdings, LLC	TX	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	83-2482456				Cenizo Apts Inv. Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC The Western and Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	75-2808126				Centreport Partners LP	TX	NIA		Ownership	25.250	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	83-4249257				Charlotte Park Investor Holdings, LLC	NC	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	82-1650525				Chattanooga Southside Housing Investor Holdings, LLC	TN	NIA	WS Real Estate Holdings LLC The Western and Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	85-3863649				Chestnut Anchor Healthcare Fund II LP	TX	NIA	The Western and Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	81-2810787				Chestnut Heathcare Partners, LP	TN	NIA		Ownership	21.350	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	23-1691523				Cincinnati Analyst Inc	OH	NIA	Columbus Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	83-3238622				Cincinnati CBD Holdings, LLC	OH	NIA	WS Real Estate Holdings LLC The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	61-1454115				Cincinnati New Markets Fund LLC	OH	NIA		Ownership	14.660	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	20-0434449				Cleveland East Hotel LLC	OH	NIA	WS CEH LLC The Western and Southern Life Insurance Co	Ownership	37.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.99937	31-1191427				Columbus Life Insurance Co	OH	IA		Ownership	100.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	87-4569007				Concord HB K Clayton Holdings, LLC	MO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	85-1998953				Courtland Apartments, LLC	GA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	81-3364944				Cove Housing Investor Holdings, LLC	OR	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	84-2300932				Covington Apt. Holdings, LLC	AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	46-5593932				Crabtree Common Apt. Invesotr Holdings, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	45-2524597				Cranberry NP Hotel Company LLC	PA	NIA	NP Cranberry Hotel Holdings, LLC	Ownership	72.520	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	47-3929236				Crossings Apt. Holdings	UT	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	46-3421289				Dallas City Investor Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	20-2681473				Day Hill Road Land LLC	CT	NIA	WS Real Estate Holdings LLC	Ownership	74.000	Western & Southern Mutual Holding Co	NO	

STATEMENT AS OF MARCH 31, 2022 OF THE Integrity Life Insurance Company

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0836	Western-Southern Group	.00000	31-1498142				Dublin Hotel LLC	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	47-3945554				Dunvale Investor Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	81-1290497				Eagle Realty Capital Partners, LLC	.OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.NO	
										Western & Southern Investment Holdings LLC					
.0836	Western-Southern Group	.00000	31-1779165				Eagle Realty Group, LLC	.OH	NIA		Ownership	100.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	31-1779151				Eagle Realty Investments, Inc	.OH	NIA	Eagle Realty Group, LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.NO	
										The Western and Southern Life Insurance Co					
.0836	Western-Southern Group	.00000	82-1940957				Eagle Rose Apt. Holdings,LLC	.NY	NIA		Ownership	2.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	47-1596551				East Denver Investor Holdings, LLC	.CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH	NIA	Integrity Life Insurance Co	Ownership	33.540	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH	NIA	National Integrity Life Insurance Co	Ownership	16.980	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH	NIA	The Lafayette Life Insurance Co	Ownership	26.370	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	46-1383159				Emerging Markets LLC	.OH	NIA	Western-Southern Life Assurance Co	Ownership	23.110	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	86-3736212				Etowah Joint Venture Partners, LLC	.GA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	37-1832788				Fabric Insurance Agency, LLC	.NY	NIA	Fabric Technologies, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.NO	
										The Western and Southern Life Insurance Co					
.0836	Western-Southern Group	.00000	47-5482199				Fabric Technologies, Inc.	.NY	NIA		Ownership	100.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	45-5350091				Flat Apts. Investor Holdings, LLC	.IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	82-3668056				Flats Springhurst Inv Holdings, LLC	.KY	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	82-1492952				Forsythe Halcyon AA Inv. Holdings, LLC	.MA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
										The Western and Southern Life Insurance Co					
.0836	Western-Southern Group	.00000	45-0571051				Fort Washington Active Fixed Fund	.OH	NIA		Ownership	35.830	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	45-0571051				Fort Washington Active Fixed Fund	.OH	NIA	Integrity Life Insurance Co	Ownership	4.020	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	52-2206044				Fort Washington Capital Partners, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.NO	
.0837	Western-Southern Group	.00003	31-1727947				Fort Washington Flexible Income LLC	.OH	NIA	Integrity Life Insurance Co	Ownership	16.470	Western & Southern Mutual Holding Co	.NO	
										The Western and Southern Life Insurance Co					
.0836	Western-Southern Group	.00001	31-1727947				Fort Washington Flexible Income LLC	.OH	NIA		Ownership	15.280	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00002	31-1727947				Fort Washington Flexible Income LLC	.OH	NIA	Western & Southern Financial Group, Inc.	Ownership	21.470	Western & Southern Mutual Holding Co	.NO	
							Fort Washington Global Alpha Domestic Fund LP								
.0836	Western-Southern Group	.00000	47-3243974					.OH	NIA	Western & Southern Financial Group, Inc.	Ownership	99.990	Western & Southern Mutual Holding Co	.NO	
										Fort Washington Global Alpha Domestic Fund LP					
.0836	Western-Southern Group	.00000	98-1227949				Fort Washington Global Alpha Master Fund LP	.OH	NIA	LP	Ownership	99.470	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH	NIA	Columbus Life Insurance Co	Ownership	31.790	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH	NIA	Integrity Life Insurance Co	Ownership	6.040	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH	NIA	National Integrity Life Insurance Co	Ownership	6.040	Western & Southern Mutual Holding Co	.NO	
										The Western and Southern Life Insurance Co					
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH	NIA		Ownership	1.610	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	31-1702203				Fort Washington High Yield Invt LLC	.OH	NIA	Western-Southern Life Assurance Co	Ownership	40.840	Western & Southern Mutual Holding Co	.NO	
										The Western and Southern Life Insurance Co					
.0836	Western-Southern Group	.00000	27-0116330				Fort Washington High Yield Invt LLC II	.OH	NIA		Ownership	21.060	Western & Southern Mutual Holding Co	.NO	
										Western & Southern Investment Holdings LLC					
.0836	Western-Southern Group	.00000	31-1301863				Fort Washington Investment Advisors, Inc.	.OH	NIA		Ownership	100.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	52-2206041				Fort Washington PE Invest II LP	.OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
										The Western and Southern Life Insurance Co					
.0836	Western-Southern Group	.00000	52-2206041				Fort Washington PE Invest II LP	.OH	NIA		Ownership	99.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	31-1727947				Fort Washington PE Invest III LP	.OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
										The Western and Southern Life Insurance Co					
.0836	Western-Southern Group	.00000	31-1727947				Fort Washington PE Invest III LP	.OH	NIA		Ownership	99.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	16-1648796				Fort Washington PE Invest IV LP	.OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
										The Western and Southern Life Insurance Co					
.0836	Western-Southern Group	.00000	16-1648796				Fort Washington PE Invest IV LP	.OH	NIA		Ownership	38.320	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	81-1710716				Fort Washington PE Invest IX	.OH	NIA	FWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	

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

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.0836	Western-Southern Group	.00000	81-1710716				Fort Washington PE Invest IX	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	9.180	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	81-1722824				Fort Washington PE Invest IX-B	.OH	NIA	FIWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	81-1722824				Fort Washington PE Invest IX-B	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	81-1997777				Fort Washington PE Invest IX-K	.OH	NIA	FIWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	87-3834210				Fort Washington PE Invest SM II	.OH	NIA	FIWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	87-3834210				Fort Washington PE Invest SM II	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	25.300	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	87-3815473				Fort Washington PE Invest SM II-B	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	87-3815473				Fort Washington PE Invest SM II-B	.OH	NIA	FIWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	87-3835610				Fort Washington PE Invest SM II-K	.OH	NIA	FIWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	20-4568842				Fort Washington PE Invest V LP	.OH	NIA	FIWPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	20-4568842				Fort Washington PE Invest V LP	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	45.790	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	26-1073680				Fort Washington PE Invest VI LP	.OH	NIA	FIWPEI VI GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	26-1073680				Fort Washington PE Invest VI LP	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	35.470	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	27-1321348				Fort Washington PE Invest VII LP	.OH	NIA	FIWPEI VII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	27-1321348				Fort Washington PE Invest VII LP	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	30.990	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	35-2485044				Fort Washington PE Invest VIII	.OH	NIA	FIWPEI VIII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	35-2485044				Fort Washington PE Invest VIII	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	4.150	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	32-0418436				Fort Washington PE Invest VIII-B	.OH	NIA	FIWPEI VIII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	32-0418436				Fort Washington PE Invest VIII-B	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	83-1005851				Fort Washington PE Invest X	.OH	NIA	FIWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	83-1005851				Fort Washington PE Invest X	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	9.090	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	83-1023433				Fort Washington PE Invest X-B	.OH	NIA	FIWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	83-1023433				Fort Washington PE Invest X-B	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	87-3859143				Fort Washington PE Invest XI	.OH	NIA	FIWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	87-3859143				Fort Washington PE Invest XI	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	30.380	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	87-3816231				Fort Washington PE Invest XI-B	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	87-3816231				Fort Washington PE Invest XI-B	.OH	NIA	FIWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	87-3859775				Fort Washington PE Invest XI-K	.OH	NIA	FIWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	83-1036934				Fort Washington PE Invest X-S	.OH	NIA	FIWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	20-5398098				Fort Washington PE Investors V-B, L.P.	.OH	NIA	Fort Washington PE Invest V LP	Ownership	87.620	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	20-5398098				Fort Washington PE Investors V-B, L.P.	.OH	NIA	FIWPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	.OH	NIA	Fort Washington PE Invest V LP	Ownership	89.590	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	.OH	NIA	FIWPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH	NIA	Fort Washington PE Invest V LP	Ownership	6.700	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH	NIA	Fort Washington PE Invest VI LP	Ownership	9.840	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH	NIA	Fort Washington PE Invest VII LP	Ownership	5.410	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH	NIA	FIWPEO II GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	15.170	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	.OH	NIA	Fort Washington PE Invest VII LP	Ownership	3.750	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	.OH	NIA	Fort Washington PE Invest VIII LP	Ownership	3.180	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	.OH	NIA	FIWPEO III GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	6.390	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	.OH	NIA	FIWPEO III GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0836	Western-Southern Group	.00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	85-1483379				Fort Washington PE Opp Fund IV, L.P.	.OH	NIA	FWPEO IV GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	85-1503656				Fort Washington PE Opp Fund IV-B, L.P.	.OH	NIA	FWPEO IV GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	85-1503656				Fort Washington PE Opp Fund IV-B, L.P.	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	..NO	
.0837	Western-Southern Group	.00001	85-1521520				Fort Washington PE Opp Fund IV-K, L.P.	.OH	NIA	FWPEO IV GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	87-2353885				Fourth and Pike Apartments, LLC	.OH	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	47-1922641				Frontage Lodge Investor Holdings, LLC	.CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	81-1698272				FWPEI IX GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	87-1225842				FWPEI Mauna Kea GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	87-3616440				FWPEI SM II GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	20-4844372				FWPEI V GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	26-1073669				FWPEI VI GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	27-1321253				FWPEI VII GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	46-3584733				FWPEI VIII GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	83-0980611				FWPEI X GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	87-3656912				FWPEI XI GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	26-3806561				FWPEO II GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	46-2895522				FWPEO III GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	85-1463366				FWPEO IV GP, LLC	.OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	47-4083280				Gallatin Investor Holdings,LLC	.TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	45-3507078				Galleria Investor Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	26-1553878				Galveston Summerbrooke Apts LLC	.TX	NIA	Summerbrooke Holdings LLC	Ownership	52.920	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	43-2081325				Gerber Life Agency, LLC	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.70939	13-2611847				Gerber Life Insurance Company	.NY	IA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	81-2646906				Golf Countryside Investor Holdings, LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	81-1670352				Golf Sabal Inv. Holdings, LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	82-2495007				Grand Dunes Senior Holdings, LLC	.NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	45-3457194				GS Multifamily Galleria LLC	.TX	NIA	Galleria Investor Holdings, LLC	Ownership	57.820	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	26-3525111				GS Yorktown Apt LP	.TX	NIA	YT Crossing Holdings, LLC	Ownership	57.820	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	26-3108420				Hearthview Prairie Lake Apts LLC	.IN	NIA	Prairie Lakes Holdings, LLC	Ownership	62.720	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	31-1328371				IFS Financial Services, Inc	.OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.74780	86-0214103				Integrity Life Insurance Co	.OH	RE	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	34-1826874				IR Mall Associates LTD	.FL	NIA	The Western and Southern Life Insurance Co	Ownership	49.500	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	81-2358660				Jacksonville Salisbury Apt Holdings,LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	85-3569568				Jomax Holdings, LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	83-1797000				Keller Hicks Inv. Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	87-2435757				Kemah Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	47-4171986				Kissimmee Investor Holdings, LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	46-4737222				LaCenterra Apts. Investor Holdings, LLC	.TX	NIA	The Western and Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	31-1705445				LaFrontera Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	74.250	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	83-3004899				Lennox Zionsville Inv. Holdings,LLC	.IN	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	27-2330466				Leroy Glen Investment LLC	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	47-3380015				Linthicum Investor Holdings, LLC	.MD	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	35-2123483				LLIA, Inc.	.OH	NIA	The Lafayette Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	82-3826695				Lorraine Senior Inv. Holdings, LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	47-2577517				Lytle Park Inn, LLC	.OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	..NO	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0836	Western-Southern Group	.00000	47-3966673				Main Hospitality Holdings	.OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	83-4499681				Manchester Semmes OZ Fund II, LLC	.AL	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	83-4582162				Manchester Semmes Oz Fund, LLC	.VA	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	87-1271007				Mauna Kea Taft-Hartley Partners (ERISA), L.P.	.OH	NIA	FIWPEI Mauna Kea GP, LLC	Ownership	.0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	81-0732275				MC Investor Holdings, LLC	.AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	82-1905557				Mercer Crossing Inv. Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	81-0743431				Midtown Park Inv. holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	45-5439036				Miller Creek Investor Holdings, LLC	.TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	83-1815218				Monteresso Housing Inv. Holdings, LLC	.FL	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	84-2984546				Nashville Hotel JV LLC	.TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.75264	16-0958252				National Integrity Life Insurance Co	.NY	.DS	Integrity Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	46-5030427				NE Emerson Edgewood, LLC	.IN	NIA	The Lafayette Life Insurance Co	Ownership	60.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	27-1024113				North Braeswood Meritage Holdings LLC	.OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	02-0593144				North Pittsburg Hotel LLC	.PA	NIA	WSALD NPH LLC	Ownership	37.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	31-1427318				Northwest Cincinnati Hotel LLC	.OH	NIA	The Western and Southern Life Insurance Co	Ownership				
.0836	Western-Southern Group	.00000	45-2914674				NP Cranberry Hotel Holdings, LLC	.PA	NIA	WS Real Estate Holdings LLC	Ownership	25.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	46-5765100				Olathe Apt. Investor Holdings, LLC	.KS	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	47-1122741				One Kennedy Housing Investor Holdings, LLC	.CT	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	31-1338187				OTR Housing Associates LP	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	46-1553387				Overland Apartments Investor Holdings, LLC	.KS	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	85-2026987				Park Boulevard Holdings, LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	81-2515872				Patterson at First Investor Holdings, LLC	.OH	NIA	Integrity Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	20-4322006				PCE LP	.GA	NIA	The Western and Southern Life Insurance Co	Ownership				
.0836	Western-Southern Group	.00000	20-4322006				PCE LP	.GA	NIA	Western-Southern Life Assurance Co	Ownership	41.900	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	47-3394236				Perimeter TC Investor Holdings	.GA	NIA	WS Real Estate Holdings LLC	Ownership	22.340	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	81-1659568				Pleasanton Hotel Investor Holdings,LLC	.CA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	26-3167828				Prairie Lakes Holdings, LLC	.IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	84-2464002				Prairie Path Apts. Inv. Holdings, LLC	.IL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	41-3147951				Pretium Residential Real Estate Fund II, LP	.NY	NIA	The Western and Southern Life Insurance Co	Ownership				
.0836	Western-Southern Group	.00000	82-1507720				Price Willis Lodging Holdings, LLC	.SC	NIA	WS Real Estate Holdings LLC	Ownership	2.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	34-1998937				Queen City Square LLC	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	52-2096076				Race Street Dev Ltd	.OH	NIA	WS Real Estate Holdings LLC	Ownership	99.750	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	46-4725907				Railroad Parkside Investor Holdings, LLC	.AL	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	84-3614873				Raleigh Hotel Holding Co., LLC	.NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	84-3851930				Rancho Presidio Land Partners,LLC	.CA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	27-4266774				Randolph Tower Affordable Inv Fund LLC	.IL	NIA	The Western and Southern Life Insurance Co	Ownership				
.0836	Western-Southern Group	.00000	82-2188516				Revel Investor Holdings, LLC	.CO	NIA	WS Real Estate Holdings LLC	Ownership	99.990	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	80-0246040				Ridgegate Commonwealth Apts LLC	.CO	NIA	Ridgegate Holdings, LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	26-3526448				Ridgegate Holdings, LLC	.CO	NIA	WS Real Estate Holdings LLC	Ownership	52.920	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	83-0812652				River Hollow Investor Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	81-1286981				Russell Bay Investor Holdings, LLC	.NV	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	81-2260159				San Tan Investor Holdings, LLC	.AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	47-1617717				Settlers Ridge Robinson Investor Holdings, LLC	.PA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	27-3564950				Seventh & Culvert Garage LLC	.OH	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	26-1554676				Shelbourne Campus Properties LLC	.KY	NIA	Shelbourne Holdings, LLC	Ownership	52.920	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	26-1944856				Shelbourne Holdings, LLC	.KY	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
0836	Western-Southern Group	00000	45-4354663				Siena Investor Holding, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	69.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-2295656				Sixth and Saratoga NW, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-2930953				Skye Apts Investor Holdings, LLC	MN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	61-1328558				Skyport Hotel LLC	KY	NIA	The Western and Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-1553152				Sonterra Legacy Investor Holding, LLC	OH	NIA	2014 San Antonio Trust Agreement	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-2948287				South Kirkman Apt. Holdings, LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-2306231				Southside Tunnel Apts. Investor Holdings, LLC	PA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-2922655				SP Charlotte Apts. Investor Holdings, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1827381				Stony Investor Holdings, LLC	VA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-3538359				Stout Metro Housing Holdings LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-2348581				Summerbrooke Holdings LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-4291356				Sundance Lafrontera Holdings LLC	TX	NIA	The Western and Southern Life Insurance Co	Ownership	62.720	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-2672383				Tamiami Senior Inv. Holdings, LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	65242	35-0457540				The Lafayette Life Insurance Co	OH	IA	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	70483	31-0487145				The Western and Southern Life Insurance Co	OH	UDP	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-2399724				Three Choopt AA Inv. Holdings, LLC	VA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-3418626				Timacuan Apt. Holdings, LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1394672				Touchstone Advisors, Inc.	OH	NIA	IFS Financial Services, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-6046379				Touchstone Securities, Inc.	NE	NIA	IFS Financial Services, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-5098714				Trevi Apartment Holdings, LLC	AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	29.840	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	Tri-State Ventures II, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1788429				Tri-State Growth Captial Fund LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	12.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1788429				Tri-State Growth Captial Fund LP	OH	NIA	Tri-State Ventures, LLC	Ownership	0.630	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5542563				Tri-State Ventures II, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1788428				Tri-State Ventures, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-3894041				TruAmerica Workforce Housing Fund LP	FL	NIA	The Western and Southern Life Insurance Co	Ownership	11.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-2230033				TXFL NNN Office Inv. Holdings, LLC	OH	NIA	Integrity Life Insurance Co	Ownership	14.810	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-2230033				TXFL NNN Office Inv. Holdings, LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	14.810	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-2230033				TXFL NNN Office Inv. Holdings, LLC	OH	NIA	The Lafayette Life Insurance Co	Ownership	29.630	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-2230033				TXFL NNN Office Inv. Holdings, LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	40.740	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1653922				Union Centre Hotel LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-2679115				University Shades Inv. Holdings, LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-4132070				Vernazza Housing Investor Holdings, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-2226959				View High Apts Investor Holdings, LLC	MO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	36-4107014				Vinings Trace	OH	NIA	WS Real Estate Holdings LLC	Ownership	99.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	72-1388989				Vulcan Hotel LLC	AL	NIA	The Western and Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-1665321				W Apt. Investor Holdings, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-0846576				W&S Brokerage Services, Inc.	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	YES	
0836	Western-Southern Group	00000	31-1334221				W&S Financial Group Distributors, Inc.	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-1744878				Warm Springs Apt. Holdings, LLC	NV	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1413821				Western & Southern Agency, Inc.	OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1732404				Western & Southern Financial Group, Inc.	OH	UIP	Western & Southern Mutual Holding Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	06-1804434				Western & Southern Investment Holdings LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	

STATEMENT AS OF MARCH 31, 2022 OF THE Integrity Life Insurance Company

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Rela-tion-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
0836	Western-Southern Group	00000	31-1732405				Western & Southern Mutual Holding Co	OH	UIP	Western & Southern Mutual Holding Co The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	92622	31-1000236				Western-Southern Life Assurance Co	OH	IA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1732344				Windsor Hotel LLC	CT	NIA	The Western and Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-4930979				WL Apartments Holdings, LLC	OH	NIA	2017 Houston Trust Agreement The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1317879				Wright Exec Hotel LTD Partners	OH	NIA	The Western and Southern Life Insurance Co	Ownership	60.490	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	61-1182451				WS Airport Exchange GP LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	74.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-2820067				WS CEH LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	50.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1303229				WS Country Place GP LLC	GA	NIA	WS Real Estate Holdings LLC The Western and Southern Life Insurance Co	Ownership	90.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	61-0998084				WS Lookout JV LLC	KY	NIA	The Western and Southern Life Insurance Co	Ownership	50.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	06-1804432				WS Real Estate Holdings LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-1515960				WSA Commons LLC	GA	NIA	The Western and Southern Life Insurance Co	Ownership	50.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	33-1058916				WSALD NPH LLC	PA	NIA	WS Real Estate Holdings LLC	Ownership	50.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-0360272				WSL Partners LP	OH	NIA	Fort Washington Capital Partners, LLC The Western and Southern Life Insurance Co	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-0360272				WSL Partners LP	OH	NIA	The Western and Southern Life Insurance Co	Ownership	95.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-8843748				WSLR Birmingham	AL	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-8843635				WSLR Cinti LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-8843645				WSLR Columbus LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-8843653				WSLR Dallas LLC	TX	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-8843767				WSLR Hartford LLC	CT	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-8843577				WSLR Holdings LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	24.490	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-8843962				WSLR Skyport LLC	KY	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-8843814				WSLR Union LLC	OH	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-3526711				YT Crossing Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

AUGUST FILING

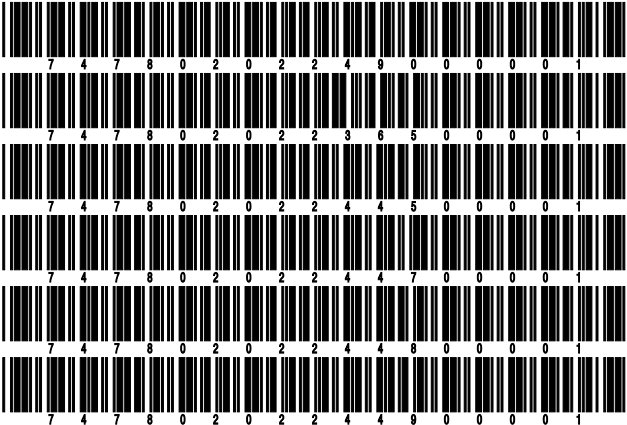
9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A
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Explanation:

1.
2.
3.
5.
6.
7.

Bar Code:

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



STATEMENT AS OF MARCH 31, 2022 OF THE Integrity Life Insurance Company

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Miscellaneous Expense		1,540	0
2797. Summary of remaining write-ins for Line 27 from overflow page	0	1,540	0

SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	748,539,423	653,394,121
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	36,501,367	133,510,000
2.2 Additional investment made after acquisition	1,119,087	3,319,136
3. Capitalized deferred interest and other		0
4. Accrual of discount		0
5. Unrealized valuation increase (decrease)		0
6. Total gain (loss) on disposals		0
7. Deduct amounts received on disposals	22,618,075	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		0
10. Deduct current year's other than temporary impairment recognized		0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	763,541,802	748,539,423
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	763,541,802	748,539,423
14. Deduct total nonadmitted amounts		0
15. Statement value at end of current period (Line 13 minus Line 14)	763,541,802	748,539,423

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	329,256,032	326,147,932
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	10,000,000
2.2 Additional investment made after acquisition	1,192,544	21,058,513
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	19	71
5. Unrealized valuation increase (decrease)	(12,532,511)	12,550,899
6. Total gain (loss) on disposals	0	
7. Deduct amounts received on disposals	9,127,249	40,468,833
8. Deduct amortization of premium and depreciation	4,809	18,646
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other than temporary impairment recognized	0	13,904
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	308,784,026	329,256,032
12. Deduct total nonadmitted amounts	489,940	534,421
13. Statement value at end of current period (Line 11 minus Line 12)	308,294,086	328,721,611

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	6,382,582,841	6,199,087,383
2. Cost of bonds and stocks acquired	438,793,849	1,417,869,348
3. Accrual of discount	830,268	5,556,906
4. Unrealized valuation increase (decrease)	(33,141,737)	178,074,000
5. Total gain (loss) on disposals	8,863,699	51,862,564
6. Deduct consideration for bonds and stocks disposed of	296,174,547	1,448,182,705
7. Deduct amortization of premium	5,813,317	25,742,516
8. Total foreign exchange change in book/adjusted carrying value		0
9. Deduct current year's other than temporary impairment recognized		6,113,108
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	3,541,025	10,170,969
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	6,499,482,081	6,382,582,841
12. Deduct total nonadmitted amounts		0
13. Statement value at end of current period (Line 11 minus Line 12)	6,499,482,081	6,382,582,841

STATEMENT AS OF MARCH 31, 2022 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	2,888,115,187	392,964,422	370,352,700	21,110,519	2,931,837,428			2,888,115,187
2. NAIC 2 (a)	1,985,403,544	1,167,418,523	1,136,066,679	8,229,745	2,024,985,133			1,985,403,544
3. NAIC 3 (a)	298,824,934	18,101,906	4,946,889	(28,064,009)	283,915,942			298,824,934
4. NAIC 4 (a)	102,614,094	3,737,069	8,015,285	(7,142,700)	91,193,178			102,614,094
5. NAIC 5 (a)	4,170,971	0	0	917,644	5,088,615			4,170,971
6. NAIC 6 (a)	1,324,873	0	1,241	(38,597)	1,285,035			1,324,873
7. Total Bonds	5,280,453,603	1,582,221,920	1,519,382,794	(4,987,398)	5,338,305,331	0	0	5,280,453,603
PREFERRED STOCK								
8. NAIC 1	0	75,145	0	2,445	77,590			
9. NAIC 2	15,844,000	6,512,251	0	(1,823,578)	20,532,673			15,844,000
10. NAIC 3	276,980	0	0	(30,030)	246,950			276,980
11. NAIC 4	0	0	0	0	0			
12. NAIC 5	0	0	0	0	0			
13. NAIC 6	0	0	0	0	0			
14. Total Preferred Stock	16,120,980	6,587,396	0	(1,851,163)	20,857,213	0	0	16,120,980
15. Total Bonds and Preferred Stock	5,296,574,583	1,588,809,316	1,519,382,794	(6,838,561)	5,359,162,544	0	0	5,296,574,583

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$36,041,060 ; NAIC 2 \$; NAIC 3 \$ NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
7709999999 Totals	2,997,223	xxx	2,997,223		

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	12,193,415	18,174,851
2. Cost of short-term investments acquired	2,997,223	99,746,318
3. Accrual of discount		0
4. Unrealized valuation increase (decrease)		0
5. Total gain (loss) on disposals		17,984
6. Deduct consideration received on disposals	12,193,414	105,745,738
7. Deduct amortization of premium		0
8. Total foreign exchange change in book/adjusted carrying value		0
9. Deduct current year's other than temporary impairment recognized		0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,997,224	12,193,415
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	2,997,224	12,193,415

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	72,576,149
2.	Cost Paid/(Consideration Received) on additions	6,744,904
3.	Unrealized Valuation increase/(decrease)	(8,749,407)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	3,170,394
6.	Considerations received/(paid) on terminations	11,361,316
7.	Amortization	
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	62,380,724
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	62,380,724

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	2,536,097
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	2,236,071
3.1	Add:	
	Change in variation margin on open contracts - Highly Effective Hedges	
3.11	Section 1, Column 15, current year to date minus	0
3.12	Section 1, Column 15, prior year	0
	Change in variation margin on open contracts - All Other	
3.13	Section 1, Column 18, current year to date minus	434,575
3.14	Section 1, Column 18, prior year	(511,868)
		946,443
		946,443
3.2	Add:	
	Change in adjustment to basis of hedged item	
3.21	Section 1, Column 17, current year to date minus	0
3.22	Section 1, Column 17, prior year	0
	Change in amount recognized	
3.23	Section 1, Column 19, current year to date minus	434,575
3.24	Section 1, Column 19, prior year plus	(511,868)
3.25	SSAP No. 108 adjustments	946,443
		946,443
3.3	Subtotal (Line 3.1 minus Line 3.2)	0
4.1	Cumulative variation margin on terminated contracts during the year	2,236,157
4.2	Less:	
	4.21 Amount used to adjust basis of hedged item	
	4.22 Amount recognized	2,236,157
	4.23 SSAP No. 108 adjustments	2,236,157
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)	4,772,168
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	4,772,168

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

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

STATEMENT AS OF MARCH 31, 2022 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.....	62,380,698
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	4,772,168
3.	Total (Line 1 plus Line 2)	67,152,866
4.	Part D, Section 1, Column 6	85,850,432
5.	Part D, Section 1, Column 7	(18,697,566)
6.	Total (Line 3 minus Line 4 minus Line 5)	0
		Fair Value Check
7.	Part A, Section 1, Column 16	62,380,698
8.	Part B, Section 1, Column 13	0
9.	Total (Line 7 plus Line 8)	62,380,698
10.	Part D, Section 1, Column 9	81,078,264
11.	Part D, Section 1, Column 10	(18,697,566)
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	4,772,168
15.	Part D, Section 1, Column 12	4,772,168
16.	Total (Line 13 plus Line 14 minus Line 15)	0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	126,898,874	211,187,163
2. Cost of cash equivalents acquired	1,420,188,566	6,226,924,127
3. Accrual of discount		0
4. Unrealized valuation increase (decrease)		0
5. Total gain (loss) on disposals	2,069	35,891
6. Deduct consideration received on disposals	1,510,991,267	6,311,248,307
7. Deduct amortization of premium		0
8. Total foreign exchange change in book/adjusted carrying value		0
9. Deduct current year's other than temporary impairment recognized		0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	36,098,242	126,898,874
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	36,098,242	126,898,874

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

SCHEDULE B - PART 2

[illegible]

SCHEDULE B - PART 3

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
9052	BRENTWOOD	TN		07/17/2014	02/10/2022	6,241,542	0	0	0	0	0	0	6,186,070	6,186,070	0	0	0
9053	FRANKFORT	KY		12/12/2014	02/25/2022	13,191,738	0	0	0	0	0	0	12,995,924	12,995,924	0	0	0
0199999. Mortgages closed by repayment						19,433,280	0	0	0	0	0	0	19,181,994	19,181,994	0	0	0
9044	SPRINGVILLE	UT		04/05/2006		2,269,481	0	0	0	0	0	0	45,567	45,567	0	0	0
9047	OCALA	FL		10/19/2007		232,077	0	0	0	0	0	0	173,372	173,372	0	0	0
9050	HOUSTON	TX		09/28/2011		4,898,393	0	0	0	0	0	0	95,828	95,828	0	0	0
9052	BRENTWOOD	TN		07/17/2014		6,241,542	0	0	0	0	0	0	55,472	55,472	0	0	0
9053	FRANKFORT	KY		12/12/2014		13,191,738	0	0	0	0	0	0	195,814	195,814	0	0	0
9054	ELDERSBURG	MD		12/18/2014		23,693,044	0	0	0	0	0	0	174,507	174,507	0	0	0
9055	CHARLOTTESVILLE	VA		10/06/2015		13,531,980	0	0	0	0	0	0	115,126	115,126	0	0	0
9056	BLACKSBURG	VA		10/06/2015		5,781,395	0	0	0	0	0	0	75,618	75,618	0	0	0
9058	WESTFIELD	IN		11/03/2015		22,730,684	0	0	0	0	0	0	125,374	125,374	0	0	0
9059	CINCINNATI	OH		11/12/2015		22,469,736	0	0	0	0	0	0	136,039	136,039	0	0	0
9060	VINEYARD	UT		12/07/2015		29,081,132	0	0	0	0	0	0	163,037	163,037	0	0	0
9061	WESTMINSTER	CO		08/01/2016		33,958,246	0	0	0	0	0	0	165,810	165,810	0	0	0
9062	HUMBLE	TX		08/03/2016		20,235,277	0	0	0	0	0	0	114,459	114,459	0	0	0
9064	COLUMBUS	OH		10/31/2016		36,128,920	0	0	0	0	0	0	172,624	172,624	0	0	0
9065	WASHINGTON	DC		11/04/2016		31,658,807	0	0	0	0	0	0	138,374	138,374	0	0	0
9066	WESTFIELD	IN		11/22/2016		9,695,270	0	0	0	0	0	0	47,208	47,208	0	0	0
9067	SILVER SPRING	MD		01/03/2017		17,946,126	0	0	0	0	0	0	139,735	139,735	0	0	0
9068	DAYTON	OH		02/17/2017		10,391,428	0	0	0	0	0	0	49,551	49,551	0	0	0
9069	LAS VEGAS	NV		04/07/2017		12,805,393	0	0	0	0	0	0	60,873	60,873	0	0	0
9070	LOUISVILLE	KY		04/20/2017		35,025,818	0	0	0	0	0	0	152,592	152,592	0	0	0

STATEMENT AS OF MARCH 31, 2022 OF THE Integrity Life Insurance Company

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
9071	NAPLES	FL		08/07/2017		30,049,045	0	0	0	0	0	0	159,293	159,293	0	0	0
9072	COLUMBUS	OH		10/25/2017		41,932,665	0	0	0	0	0	0	198,300	198,300	0	0	0
9073	SEATTLE	WA		03/28/2018		40,044,968	0	0	0	0	0	0	141,984	141,984	0	0	0
9074	EL PASO	TX		06/13/2018		6,412,296	0	0	0	0	0	0	51,686	51,686	0	0	0
9075	CLEARWATER	FL		08/21/2018		41,416,308	0	0	0	0	0	0	165,557	165,557	0	0	0
9078	LOUISVILLE	KY		09/19/2019		4,874,968	0	0	0	0	0	0	19,668	19,668	0	0	0
9079	BRECKENRIDGE	CO		12/19/2019		25,000,000	0	0	0	0	0	0	74,784	74,784	0	0	0
9081	DAYTON	OH		11/04/2020		980,358	0	0	0	0	0	0	4,675	4,675	0	0	0
9085	BOYNTON BEACH	FL		10/15/2021		18,102,325	0	0	0	0	0	0	223,154	223,154	0	0	0
0299999. Mortgages with partial repayments						560,779,420	0	0	0	0	0	0	3,436,081	3,436,081	0	0	0
0599999 - Totals						580,212,700	0	0	0	0	0	0	22,618,075	22,618,075	0	0	0

STATEMENT AS OF MARCH 31, 2022 OF THE Integrity Life Insurance Company

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
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			26,158		1,902,832	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			799,676		5,431,918	2,600
000000-00-0	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV		09/30/2016			360,464		5,145,877	2,150
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated									0	0	10,577,795	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			6,246		218,818	1,250
1999999. Joint Venture Interests - Common Stock - Unaffiliated									0	0	218,818	XXX
4899999. Total - Unaffiliated									0	0	12,699,445	XXX
4999999. Total - Affiliated									0	0	0	XXX
5099999 - Totals									0	0	12,699,445	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	First Eagle Direct Lending Fund III, LLC	BOSTON	MA	First Eagle Direct Lending Fund III, LLC	10/24/2016	01/14/2022	814,863					0		814,863	814,863	0	0	0	0
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated								0	0	0	0	0	0	814,863	814,863	0	0	0	0
000000-00-0	Audax Direct Lending Solutions D	WILMINGTON	DE	Audax Direct Lending Solutions D	10/24/2018	02/10/2022	883,157					0		883,157	883,157				342,046
000000-00-0	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	01/04/2022	1,418,333					0		1,418,333	1,418,333				200,101
000000-00-0	Benefit Street Partners Debt Fund IV LP	WILMINGTON	DE	Benefit Street Partners Debt Fund IV LP	01/24/2017	02/15/2022	351,687					0		351,687	351,687				373,143
000000-00-0	Goldman Sachs LP LP	New York	NY	Goldman Sachs LP LP	07/18/2016	02/17/2022	1,731,444					0		1,731,444	1,731,444				424,381
000000-00-0	Maranon Capital L.P. Senior Credit			Maranon Capital L.P. Senior Credit															
000000-00-0	Strategies V	CHICAGO	IL	Strategies V	09/21/2017	01/31/2022	712,164					0		712,164	712,164				0
000000-00-0	TOW Direct Lending LLC	LOS ANGELES	CA	TOW Direct Lending LLC	03/31/2015	02/01/2022	178,796					0		178,796	178,796				0
000000-00-0	WATERFALL EDEN FUND LP	New York	NY	WATERFALL EDEN FUND LP	06/08/2016	02/03/2022	2,465,989					0		2,465,989	2,465,989				0
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								0	0	0	0	0	0	7,741,570	7,741,570	0	0	0	1,339,671
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	01/11/2022	529,812					0		529,812	529,812				0
1999999. Joint Venture Interests - Common Stock - Unaffiliated								0	0	0	0	0	0	529,812	529,812	0	0	0	0
000000-00-0	Patterson at First Investor Holding,LLC	Dayton	OH	Crawford-Hoyle	07/27/2016	03/29/2022	711,182					0		41,004	41,004				0

STATEMENT AS OF MARCH 31, 2022 OF THE Integrity Life Insurance Company

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Unrealized Valuation Increase (De- crease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other Than Temporary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum- brances on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest- ment Income
2299999. Joint Venture Interests - Real Estate - Affiliated							711,182	0	0	0	0	0	0	41,004	41,004	0	0	0	0
4899999. Total - Unaffiliated							9,086,245	0	0	0	0	0	0	9,086,245	9,086,245	0	0	0	1,339,671
4999999. Total - Affiliated							711,182	0	0	0	0	0	0	41,004	41,004	0	0	0	0
5099999 - Totals							9,797,427	0	0	0	0	0	0	9,127,249	9,127,249	0	0	0	1,339,671

STATEMENT AS OF MARCH 31, 2022 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36230U-YL-7	G2 G2 759715 4.700% 10/20/61		03/01/2022	Interest Capitalization		159	159	0	1.A
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		03/01/2022	Interest Capitalization		645	645	0	1.A
912810-SU-3	U S TREASURY 1.875% 02/15/51		02/23/2022	GOLDMAN SACHS		1,483,399	1,625,000	758	1.A
912810-SV-1	U S TREASURY 0.125% 02/15/51		02/10/2022	BANK of AMERICA SEC		1,147,478	1,065,000	696	1.A
91282C-CF-6	US TREASURY 0.750% 05/31/26		03/15/2022	MORGAN STANLEY FIXED INC		4,729,509	5,000,000	10,920	1.A
0109999999 Subtotal - Bonds - U.S. Governments						7,361,190	7,690,804	12,374	XXX
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		03/01/2022	Interest Capitalization		70,779	70,779	0	1.A
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		03/01/2022	Interest Capitalization		73,390	73,390	0	1.A
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		03/01/2022	Interest Capitalization		23,213	23,213	0	1.A
3136AU-Q9-5	FNR 2016-98 BZ 4.000% 01/25/57		03/01/2022	Interest Capitalization		98,006	98,006	0	1.A
3137BV-ZA-7	FHMS FHMS K063 X1 0.286% 01/25/27		01/14/2022	BREAN CAPITAL LLC		744,501	0	8,661	1.A FE
95345P-AB-4	W JEFFERSON AL INDL DEV BRD SO POLLUTION 0.420% 12/01/38		03/29/2022	GOLDMAN SACHS		5,000,000	5,000,000	1,095	1.E FE
0909999999 Subtotal - Bonds - U.S. Special Revenues						6,009,889	5,265,388	9,756	XXX
00091J-AA-6	AB Issuer LLC 20211 2021-1 A2 3.734% 07/30/51		02/11/2022	BANK of AMERICA SEC		9,623,904	9,950,000	15,481	2.C FE
00287Y-BM-0	ABBVIE INC 2.300% 11/21/22		02/28/2022	CITIGROUP GLOBAL MKTS		2,014,060	2,000,000	12,906	2.B FE
00751Y-AG-1	ADVANCE AUTO PARTS INC 3.500% 03/15/32		03/01/2022	BANK of AMERICA SEC		6,972,350	7,000,000	0	2.C FE
025816-CO-0	AMERICAN EXPRESS CO 2.250% 03/04/25		03/01/2022	BARCLAYS		1,638,344	1,640,000	0	2.A FE
032177-AJ-6	AMSTED INDUSTRIES 4.625% 05/15/30		03/04/2022	Various		98,376	100,000	1,452	3.C FE
05329R-AA-1	AUTONATION INC 3.850% 03/01/32		02/23/2022	BANK of AMERICA SEC		4,991,750	5,000,000	0	2.C FE
05526D-BB-0	BAT CAPITAL CORP 3.557% 08/15/27		01/07/2022	HONG KONG SHANGHAI BK		2,496,915	2,404,000	34,679	2.B FE
05591Q-AA-4	BPR 2021-KEN A 1.691% 02/15/29		02/15/2022	BARCLAYS		7,642,250	7,700,000	616	1.A FE
05605N-AA-5	BX Trust 2020VIV2 2020-VIV2 C 3.542% 03/09/44		02/09/2022	CITIGROUP GLOBAL MKTS		2,443,750	2,500,000	2,460	1.G FE
05609M-CE-3	BMO 2022-C1 Mort2022C1 st 2022-C1 XA 0.491% 02/15/55		02/18/2022	BMO CAPITAL MARKETS CORP		9,675,023	0	92,483	1.A FE
06541L-BP-0	Bank nBNK40 2022-BNK40 AS 3.507% 03/15/64		02/25/2022	WELLS FARGO		6,998,789	7,000,000	6,137	1.A FE
070101-GF-1	BASIN ELECTRIC PRIVATE PLACEMENT 2.720% 02/15/42		02/09/2022	PRIVATE PLACEMENT		5,000,000	5,000,000	0	1.G FE
07831C-AA-1	BELLRING BRANDS INC 7.000% 03/15/30		03/01/2022	Various		334,477	332,000	0	4.B FE
08162B-BJ-0	BENCHMARK Mortga2019B11 2019-B11 AS 3.784% 05/15/52		03/01/2022	MORGAN STANLEY FIXED INC		8,825,383	8,545,000	1,796	1.A
097023-CW-3	BOEING CO 5.805% 05/01/50		01/13/2022	J P MORGAN SEC		859,970	650,000	8,071	2.C FE
10638M-AA-8	Brean Asset Back2021RM2 ities 2021-RM2 A 1.750% 10/25/61		03/25/2022	Interest Capitalization		41,506	41,506	0	1.A FE
11135F-AQ-4	BROADCOM INC 4.150% 11/15/30		02/10/2022	BARCLAYS		574,573	548,000	5,622	2.C FE
117043-AU-3	BRUNSWICK CORP 4.400% 09/15/32		03/24/2022	CITIGROUP GLOBAL MKTS		1,841,823	1,872,000	0	2.B FE
12482H-AA-2	CAMB 2019-LIFE A 1.511% 12/15/37		02/23/2022	PERFORMANCE TRUST CAPITAL		1,992,500	2,000,000	701	1.A
125896-BU-3	CMS ENERGY CORP 4.750% 06/01/50		03/16/2022	BANK of AMERICA SEC		2,454,183	2,428,000	28,724	2.C FE
12653T-BW-0	CSMC 2018-J1 B2 3.598% 02/25/48		03/02/2022	BMO CAPITAL MARKETS CORP		4,958,147	4,899,960	1,469	1.A
12657N-AA-8	COP HOLDCO LP/BIP-V CHIN 5.500% 06/15/31		02/10/2022	BTIG LLC		355,313	355,000	3,085	4.B FE
126650-CO-1	CVS CORP 4.750% 12/01/22		02/22/2022	BANK of AMERICA SEC		544,063	535,000	5,859	2.B FE
14448C-AS-3	CARRIER GLOBAL CORP 3.577% 04/05/50		02/22/2022	WELLS FARGO		1,081,109	1,158,000	15,993	2.C FE
161175-BA-1	CHARTER COMM OPT LLC/CAP 6.484% 10/23/45		03/03/2022	Various		1,176,277	978,000	21,582	2.C FE
172967-LG-4	CITIGROUP 2.750% 04/25/22		03/30/2022	TD SECURITIES		3,487,858	3,485,000	41,530	1.G FE
193051-AA-7	Cold Storage Tru2020ICE5 2020-ICE5 A 1.341% 11/15/37		02/22/2022	BARCLAYS		4,329,720	4,325,158	1,180	1.A
20826F-AW-6	CONOCOPHIL CO 3.758% 03/15/42		03/11/2022	Taxable Exchange		2,361,013	1,732,000	0	1.G FE
225310-AM-3	CREDIT ACCEPTANC 6.625% 03/15/26		02/24/2022	Various		365,218	355,000	10,617	3.C FE
30161N-AW-1	EXELON CORP 3.497% 06/01/22		01/07/2022	RBC/DAIN		3,530,835	3,500,000	13,599	2.C FE
30313P-AU-7	FREMIF Mortgage T2019K100 2019-K100 C 3.493% 11/25/52		02/17/2022	PERFORMANCE TRUST CAPITAL		8,875,845	9,070,000	18,471	1.D
33767B-AA-7	FIRSTENERGY TRANSMISSION 5.450% 07/15/44		02/15/2022	J P MORGAN SEC		1,909,161	1,659,000	8,037	3.A FE
340711-AV-2	FLORIDA GAS TRANSMISSION 3.875% 07/15/22		02/22/2022	TD SECURITIES		707,926	705,000	2,960	2.B FE
36263N-AB-1	GS Mortgage-Back2022PJ1 ities 2022-PJ1 A2 2.500% 05/28/52		01/10/2022	GOLDMAN SACHS		14,735,157	15,000,000	44,792	1.A FE
36264F-AB-7	GSK CONSUMER HEALTHCARE 3.375% 03/24/27		03/21/2022	BANK of AMERICA SEC		1,849,940	1,854,000	0	2.A FE
37045X-DS-2	GENERAL MOTORS FINL CO 3.100% 01/12/32		03/11/2022	CITIGROUP GLOBAL MKTS		1,821,442	2,005,000	11,050	2.C FE
38141G-ZR-8	GOLDMAN SACHS GROUP INC 3.615% 03/15/28		03/10/2022	Various		970,600	970,000	0	1.F FE
38237J-AA-1	GoodLeap Sustain20221GS e Impr 2022-1GS A 2.700% 01/20/49		01/24/2022	GOLDMAN SACHS		6,748,389	6,750,000	0	1.F FE
389286-AA-3	GRAY ESCROW II INC 5.375% 11/15/31		03/04/2022	Various		166,370	170,000	3,019	4.B FE
443201-AB-4	HOWMET AEROSPACE INC 3.000% 01/15/29		02/10/2022	SUMRIDGE PARTNERS		171,325	178,000	412	3.A FE
46188B-AD-4	INVITATION HOMES OP 4.150% 04/15/32		03/25/2022	Various		1,800,570	1,802,000	0	2.C FE
46284V-AC-5	IRON MOUNTAIN INC 4.875% 09/15/27		02/10/2022	STIFEL NICHOLAS		354,864	355,000	7,119	3.C FE
46640U-AC-6	JPMBB 2013-C17 A3 3.928% 01/15/47		03/01/2022	Interest Capitalization		0	0	0	1.A

STATEMENT AS OF MARCH 31, 2022 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
46655D-BY-7	JP Morgan Mortga20222 2.500% 08/25/52		.02/24/2022	J P MORGAN SEC		.10,281,563	.11,000,000	.20,625	1.B FE
46655F-AA-5	JMA-RM LLC 1.006% 03/01/72		.03/29/2022	STERN		.840,000	.840,000	.0	1.B FE
47760Q-AG-8	JIMMY 2022-1A A23 4.352% 04/30/52		.03/09/2022	BARCLAYS		.10,000,000	.10,000,000	.0	2.B FE
55903V-AL-7	MAGALLANES INC 4.279% 03/15/32		.03/09/2022	J P MORGAN SEC		.6,508,000	.6,508,000	.0	2.C FE
55903V-AO-6	MAGALLANES INC 5.141% 03/15/52		.03/09/2022	J P MORGAN SEC		.1,858,000	.1,858,000	.0	2.C FE
58502B-AE-6	MEDNAX INC 5.375% 02/15/30		.02/02/2022	BANK of AMERICA SEC		.356,000	.356,000	.0	4.A FE
59565J-AA-9	MIDAS OPCO HOLDINGS LLC 5.625% 08/15/29		.01/21/2022	Various		.200,348	.200,000	.4,814	4.C FE
59833C-AA-0	MIDWEST CONNECTOR CAPIT 3.900% 04/01/24		.02/02/2022	SEAPORT GROUP LLC		.1,492,642	.1,448,000	.19,295	2.B FE
62482B-AA-0	MOZART DEBT MERGER SUB 3.875% 04/01/29		.02/10/2022	Various		.339,698	.355,000	.4,480	4.A FE
628530-AV-9	MYLAN LABORATORIES INC 3.125% 01/15/23		.02/17/2022	GOLDMAN SACHS		.1,603,092	.1,587,000	.5,097	2.C FE
64110L-AV-8	NETFLIX INC 4.875% 06/15/30		.02/15/2022	MORGAN STANLEY FIXED INC		.747,733	.698,000	.5,860	3.A FE
64110L-AX-4	NETFLIX INC 6.375% 05/15/29		.02/03/2022	RBC/DAIN		.695,690	.584,000	.8,480	2.B FE
64831K-AC-0	New Residential 2022SFR1 Loan 2022-SFR1 B 2.849% 02/17/39		.01/14/2022	GOLDMAN SACHS		.5,499,763	.5,500,000	.0	1.D FE
68389J-BW-4	ORACLE CORP 3.600% 04/01/40		.02/09/2022	CREDIT SUISSE FIRST BOSTON		.638,535	.704,000	.9,152	2.A FE
688225-AH-4	OSHKOSH CORP 3.100% 03/01/30		.03/09/2022	Various		.605,288	.647,000	.519	2.C FE
69430B-KC-0	PACIFIC GAS & EL 4.400% 03/01/32		.02/16/2022	BANK of AMERICA SEC		.3,603,902	.3,615,000	.0	2.C FE
71376L-AE-0	PERFORMANCE FOOD GROUP I 4.250% 08/01/29		.02/10/2022	Various		.262,072	.277,000	.425	4.B FE
743263-AS-4	PROGRESS ENERGY INC 3.150% 04/01/22		.02/24/2022	GOLDMAN SACHS		.1,092,256	.1,090,000	.14,020	2.B FE
78473H-AA-4	SPGN TFLM Mortga2022TFLM 2022-TFLM A 1.600% 02/15/39		.02/09/2022	BARCLAYS		.23,585,000	.23,585,000	.0	1.A FE
808513-BJ-3	SCHWAB CORP 4.000% 12/01/30		.02/18/2022	RBC/DAIN		.277,875	.300,000	.2,733	2.B FE
808513-CB-9	SCHWAB CORP 5.000% Perpet.		.03/02/2022	BANK of AMERICA SEC		.9,338,000	.9,338,000	.0	2.C FE
83851M-AM-9	SOUTH JERSEY GAS CO 5.550% 07/15/33		.02/10/2022	GOLDMAN SACHS		.8,236,340	.7,000,000	.31,296	1.G FE
858912-AG-3	STERICYCLE INC 3.875% 01/15/29		.01/07/2022	HILLTOP SECURITIES INC.		.17,730	.18,000	.341	3.C FE
88947E-AU-4	TOLL BROS FINANCE CORP 3.800% 11/01/29		.02/24/2022	Various		.873,400	.880,000	.10,868	2.C FE
898320-AF-6	TRUIST FINANCIAL CORP 5.100% 03/01/30		.02/18/2022	RBC/DAIN		.525,000	.500,000	.12,183	2.B FE
90367U-AA-9	US ACUTE CARE SOLUTIONS 6.375% 03/01/26		.02/09/2022	BARCLAYS		.355,888	.355,000	.10,058	4.C FE
918204-AZ-1	VF CORP 2.050% 04/23/22		.03/04/2022	GOLDMAN SACHS		.2,805,699	.2,802,000	.21,540	2.A FE
91913Y-BE-9	VALERO ENERGY CORP 4.000% 06/01/52		.02/02/2022	Various		.1,044,961	.1,062,000	.0	2.B FE
92047W-AD-3	VALVOLINE INC 4.250% 02/15/30		.01/25/2022	MORGAN STANLEY HI-YLD		.9,775,000	.10,000,000	.120,417	3.C FE
95003H-AA-7	Wells Fargo Mort20221 ked Se 2022-1 A1 2.500% 08/25/51		.01/13/2022	WELLS FARGO		.4,904,688	.5,000,000	.9,028	1.A FE
98978V-AB-9	ZOETIS INC 3.250% 02/01/23		.02/28/2022	BANK of AMERICA SEC		.11,112,750	.11,000,000	.30,785	2.A FE
89114T-ZV-7	TORONTO-DOMINION BANK 3.200% 03/10/32	A.	.03/07/2022	TD SECURITIES		.9,980,500	.10,000,000	.0	1.E FE
94106B-AE-1	WASTE CONNECTIONS INC 3.200% 06/01/32	A.	.03/02/2022	J P MORGAN SEC		.4,996,250	.5,000,000	.0	2.A FE
000000-00-0	LOGAN GROUP CO LTD 7.500% 08/25/22	D.	.02/17/2022	MORGAN STANLEY FIXED INC		.244,500	.300,000	.11,063	5.B FE
06738E-BV-6	BARCLAYS PLC 2.894% 11/24/32	D.	.03/16/2022	Various		.1,793,090	.1,993,000	.18,199	2.B FE
20752T-AA-2	CONNECT FINCO SARL/CONNIE 6.750% 10/01/26	D.	.03/03/2022	JEFFERIES & CO		.202,300	.200,000	.5,850	4.A FE
28249N-AA-9	EIG PEARL HOLDINGS SARL 3.545% 08/31/36	D.	.01/13/2022	J P MORGAN SEC		.5,000,000	.5,000,000	.0	1.F FE
30315X-AB-0	FS LUXEMBOURG SARL 10.000% 12/15/25	D.	.02/02/2022	STIFEL NICHOLAS		.417,784	.391,000	.5,322	4.A FE
30323C-AA-8	FS Rialto Issuer2021FL3 2021-FL3 A 1.681% 11/16/36	D.	.01/07/2022	BARCLAYS		.14,995,313	.15,000,000	.14,706	1.A FE
404280-AN-9	HSBC HOLDINGS PLC-SPONS 4.000% 03/30/22	D.	.02/14/2022	TD SECURITIES		.2,711,124	.2,700,000	.40,800	1.G FE
46590X-AE-6	JBS USA FOOD FINANCE JBS USA 4.375% 02/02/52	D.	.01/19/2022	BARCLAYS		.709,766	.710,000	.0	2.C FE
60920L-AE-4	MONDELEZ INTL HLDINGS NE 2.125% 09/19/22	D.	.03/11/2022	GOLDMAN SACHS		.1,954,836	.1,950,000	.20,258	2.B FE
780153-BK-7	ROYAL CARIBBEAN CRUISES 5.375% 07/15/27	D.	.01/06/2022	Various		.313,820	.314,000	.65	4.B FE
80414L-2A-2	SAUDI ARABIAN OIL CO 2.750% 04/16/22	D.	.02/15/2022	TD SECURITIES		.1,103,300	.1,100,000	.10,167	1.F FE
83368R-BJ-0	SOCIETE GENERALE 3.337% 01/21/33	D.	.01/11/2022	SOCIETE GENERALE		.5,000,000	.5,000,000	.0	2.B FE
86074Q-AQ-5	STILLWATER MINING CO 4.500% 11/16/29	D.	.03/02/2022	MORGAN STANLEY FIXED INC		.4,662,500	.5,000,000	.67,500	3.C FE
870674-AA-6	SWELHAN PV POWER CO PJSC 3.625% 01/31/49	D.	.01/13/2022	CITIGROUP GLOBAL MKTS		.10,000,000	.10,000,000	.0	2.A FE
89681L-AA-0	TRITON CONTAINER/TAL INT 3.250% 03/15/32	D.	.01/11/2022	CITIGROUP GLOBAL MKTS		.4,980,000	.5,000,000	.0	2.C FE
902613-AL-2	UBS GROUP AG 3.179% 02/11/43	D.	.01/04/2022	UBS WARBURG		.10,000,000	.10,000,000	.0	1.G FE
98313R-AC-0	WYNN MACAU LTD 4.875% 10/01/24	D.	.03/03/2022	Cantor Fitzgerald Fixed		.188,500	.200,000	.4,225	4.B FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						337,514,564	327,516,624	962,073	XXX
369604-BQ-5	GENERAL ELECTRIC CO 4.156% 06/15/22		.03/10/2022	Various		.581,215	.623,000	.5,080	3.A FE
744320-BJ-0	PRUDENTIAL FINANCIAL 5.125% 03/01/52		.02/24/2022	Various		.2,501,945	.2,505,000	.0	2.B FE
1309999999. Subtotal - Bonds - Hybrid Securities						3,083,160	3,128,080	5,080	XXX
2509999997. Total - Bonds - Part 3						353,968,803	343,600,816	989,283	XXX

STATEMENT AS OF MARCH 31, 2022 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						353,968,803	343,600,816	989,283	XXX
06055H-40-0	BANK OF AMERICA CORP PREFERRED		02/14/2022	JP MORGAN - EQ	10,190.000	218,576	0.00	0	2.C FE
06055H-80-6	BANK OF AMERICA CORP PREFERRED		02/22/2022	JP MORGAN - EQ	35,431.000	762,014	0.00	0	2.C FE
33616C-76-1	FIRST REPUBLIC BANK/CA PREFERRED		03/15/2022	JANNEY MONTGOMERY SCOTT NINC	29,293.000	575,022	0.00	0	2.C FE
48128B-52-3	JPMORGAN CHASE & CO PREFERRED		02/14/2022	JP MORGAN - EQ	51,730.000	1,071,480	0.00	0	2.B FE
48128B-58-0	JPMORGAN CHASE & CO PREFERRED		03/17/2022	JANNEY MONTGOMERY SCOTT NINC	50,760.000	1,068,936	0.00	0	2.B FE
61782V-86-1	MORGAN STANLEY PREFERRED		03/16/2022	JANNEY MONTGOMERY SCOTT NINC	21,470.000	451,924	0.00	0	2.C FE
74460W-42-0	PUBLIC STORAGE PREFERRED		03/16/2022	JANNEY MONTGOMERY SCOTT NINC	3,761.000	75,145	0.00	0	1.G FE
74460W-46-1	PUBLIC STORAGE PREFERRED		02/15/2022	JANNEY MONTGOMERY SCOTT NINC	44,435.000	945,892	0.00	0	2.A FE
74460W-48-7	PUBLIC STORAGE PREFERRED		02/15/2022	JANNEY MONTGOMERY SCOTT NINC	11,170.000	232,206	0.00	0	2.A FE
902973-71-8	U S BANCORP PREFERRED		03/16/2022	JANNEY MONTGOMERY SCOTT NINC	13,435.000	284,929	0.00	0	2.A FE
902973-73-4	U S BANCORP PREFERRED		02/15/2022	JANNEY MONTGOMERY SCOTT NINC	24,208.000	489,598	0.00	0	2.A FE
95002Y-40-0	WELLS FARGO & COMPANY PREFERRED		02/14/2022	JANNEY MONTGOMERY SCOTT NINC	20,380.000	411,676	0.00	0	2.B FE
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						6,587,398	XXX	0	XXX
4509999997. Total - Preferred Stocks - Part 3						6,587,398	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						6,587,398	XXX	0	XXX
009158-10-6	APD		03/18/2022	INSTINET	2,891.000	659,949		0	
023135-10-6	AMAZON.COM INC		03/18/2022	INSTINET	108.000	348,006		0	
03027X-10-0	AMERICAN TOWER CORP REIT		03/02/2022	Keefe Bruyette & Woods Eq	916.000	211,874		0	
037833-10-0	APPLE INC		01/31/2022	S. G. COWEN SECURITIES CORP.	4,978.000	855,470		0	
053015-10-3	AUTOMATIC DATA PROCESSING INC		03/02/2022	Morgan Stanley	2,058.000	425,128		0	
060505-10-4	BANK OF AMERICA CORP		03/02/2022	Various	41,316.000	1,840,894		0	
064058-10-0	BANK OF NY MELLON CORP		01/24/2022	S. G. COWEN SECURITIES CORP.	12,640.000	712,936		0	
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		03/03/2022	VIRTU FINANCIAL	2,253.000	169,989		0	
110122-10-8	BRISTOL-MYERS SQUIBB		02/01/2022	S. G. COWEN SECURITIES CORP.	8,490.000	550,849		0	
166764-10-0	CHEVRON CORPORATION		03/02/2022	Morgan Stanley	3,712.000	573,485		0	
231021-10-6	CUMMINS ENGINE		03/02/2022	Morgan Stanley	1,967.000	408,271		0	
25746U-10-9	DOMINION RESOURCES		02/01/2022	S. G. COWEN SECURITIES CORP.	6,324.000	504,192		0	
26614N-10-2	DUPONT DE NEMOURS INC		02/01/2022	S. G. COWEN SECURITIES CORP.	7,343.000	572,129		0	
28176E-10-8	EDWARDS LIFESCIENCES CORP		01/24/2022	S. G. COWEN SECURITIES CORP.	1,718.000	184,315		0	
30231G-10-2	EXXON MOBIL CORP		03/02/2022	Morgan Stanley	6,499.000	525,886		0	
30303M-10-2	FACEBOOK INC-A		02/04/2022	S. G. COWEN SECURITIES CORP.	42,933.000	10,015,062		0	
303075-10-5	FACTSET RESEARCH SYSTEMS INC		01/24/2022	S. G. COWEN SECURITIES CORP.	1,705.000	700,648		0	
316773-10-0	FIFTH THIRD BANCORP		03/03/2022	S. G. COWEN SECURITIES CORP.	216,590.000	9,999,852		0	
320209-10-9	FIRST FINANCIAL BANCORP		03/31/2022	Various	1,064,229.000	26,094,212		0	
40412C-10-1	HCA HOLDINGS INC		02/01/2022	S. G. COWEN SECURITIES CORP.	2,419.000	576,989		0	
446150-10-4	HUNTINGTON BANCSHARES INC		03/02/2022	Morgan Stanley	26,580.000	401,985		0	
45337C-10-2	JNCYTE CORP		01/24/2022	S. G. COWEN SECURITIES CORP.	2,512.000	187,985		0	
459200-10-1	IBM		03/15/2022	Various	4,206.000	563,254		0	
482480-10-0	KLA CORPORATION		03/18/2022	INSTINET	3,630.000	1,300,136		0	
50212V-10-0	LPL FINANCIAL HOLDINGS INC		01/24/2022	S. G. COWEN SECURITIES CORP.	4,488.000	695,452		0	
570535-10-4	MARKEL CORP COMMON		03/17/2022	VIRTU FINANCIAL	2,026.000	2,713,346		0	
589584-10-1	MERIDIAN BIOSCIENCE INC		03/29/2022	Various	197,550.000	5,125,350		0	
65339F-10-1	NEXTERA ENERGY INC		03/02/2022	Keefe Bruyette & Woods Eq	14,942.000	1,158,165		0	
68389X-10-5	ORACLE CORP		03/02/2022	Various	15,941.000	1,283,312		0	
704326-10-7	PAYCHEX INC		03/02/2022	Morgan Stanley	3,724.000	448,531		0	
70450Y-10-3	PAYPAL HOLDINGS INC		03/18/2022	Various	7,900.000	878,602		0	
718546-10-4	PHILLIPS 66		03/02/2022	Morgan Stanley	6,154.000	520,097		0	
761152-10-7	RESMED INC COMMON		01/24/2022	S. G. COWEN SECURITIES CORP.	806.000	188,569		0	
828806-10-9	SIMON PROPERTY GRP LP REIT		03/02/2022	Keefe Bruyette & Woods Eq	3,971.000	551,546		0	
83088M-10-2	SKYWORKS SOLUTIONS INC		01/24/2022	S. G. COWEN SECURITIES CORP.	6,416.000	885,623		0	
83200N-10-3	SMARTSHEET INC-CLASS A		01/24/2022	STIFEL NICHOLAS	16,347.000	889,623		0	
855244-10-9	STARBUCKS CORP		03/18/2022	Various	6,867.000	631,881		0	

STATEMENT AS OF MARCH 31, 2022 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
91324P-10-2	UNITEDHEALTH GROUP INC		.01/24/2022	S. G. COWEN SECURITIES CORP.	.409.000	.184,642		.0	
918204-10-8	VF CORP		.03/02/2022	Keefe Bruyette & Woods Eq	.11,355.000	.648,124		.0	
92343V-10-4	VERIZON COMMUNICATIONS		.02/01/2022	S. G. COWEN SECURITIES CORP.	.13,665.000	.716,949		.0	
928881-10-1	VONTIER CORP-W/I COMMON		.01/24/2022	S. G. COWEN SECURITIES CORP.	.31,629.000	.887,987		.0	
963320-10-6	WHIRLPOOL CORP		.03/02/2022	Keefe Bruyette & Woods Eq	.2,403.000	.496,734		.0	
988498-10-1	YUM! BRANDS INC		.03/02/2022	Morgan Stanley	.4,058.000	.495,886		.0	
98978V-10-3	ZOETIS INC COMMON		.01/31/2022	S. G. COWEN SECURITIES CORP.	.247.000	.48,494		.0	
629183-10-3	EATON CORP PLC		.03/02/2022	Morgan Stanley	.2,661.000	.405,246		.0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						78,237,655	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						78,237,655	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						78,237,655	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						84,825,053	XXX	0	XXX
6009999999 - Totals						438,793,856	XXX	989,283	XXX

STATEMENT AS OF MARCH 31, 2022 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
36176F-2C-1	G2 G2 765171 4.700% 12/20/61		03/01/2022	Paydown		427	427	463	461	0	(34)	0	(34)	0	427	0	0	0	5	12/20/2061	1.A
36194S-PD-4	GN GN AU4920 3.020% 09/15/41		03/01/2022	Paydown		76,938	76,938	78,322	78,040	0	(1,102)	0	(1,102)	0	76,938	0	0	0	388	09/15/2041	1.A
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.686% 02/16/44		03/01/2022	Paydown		3,189	3,189	3,078	3,381	0	(192)	0	(192)	0	3,189	0	0	0	30	02/16/2044	1.A
38376G-P3-8	GNNR 2011-53 B 3.696% 05/16/51		03/01/2022	Paydown		60,990	60,990	68,015	61,594	0	(604)	0	(604)	0	60,990	0	0	0	551	05/16/2051	1.A
38378K-DQ-9	GNR 2013-46 10 0.918% 08/16/42		03/01/2022	Paydown		0	0	10,475	1,187	0	(1,187)	0	(1,187)	0	0	0	0	0	201	08/16/2042	1.A
38379U-CK-0	GNR 2016-2 10 0.561% 04/16/57		03/01/2022	Paydown		0	0	62,260	62,234	0	(62,234)	0	(62,234)	0	0	0	0	0	7,958	04/16/2057	1.A
38379U-Q2-5	GNR 2016-140 10 0.758% 05/16/58		03/01/2022	Paydown		0	0	198,011	197,968	0	(197,968)	0	(197,968)	0	0	0	0	0	27,232	05/16/2058	1.A
38379U-TJ-5	GNR 2016-72 10 0.782% 12/16/55		03/01/2022	Paydown		0	0	260,625	88,455	0	(88,455)	0	(88,455)	0	0	0	0	0	23,058	12/16/2055	1.A
38379U-VS-2	GNR 2016-85 10 1.040% 03/16/57		03/01/2022	Paydown		0	0	100,213	68,639	0	(68,639)	0	(68,639)	0	0	0	0	0	8,954	03/16/2057	1.A
38379U-XP-6	GNR 2016-98 10 0.897% 05/16/58		03/01/2022	Paydown		0	0	337,386	135,705	0	(135,705)	0	(135,705)	0	0	0	0	0	24,243	05/16/2058	1.A
	Redemption 100.0000																				
690353-3C-9	DFC AGENCY DEBENTURES 0.560% 05/15/24		02/15/2022	Redemption		113,636	113,636	113,636	113,636	0	0	0	0	0	113,636	0	0	0	29	05/15/2024	1.A
690353-4F-1	DFC AGENCY DEBENTURES 0.530% 09/20/27		03/20/2022	Redemption		21,429	21,429	21,429	21,429	0	0	0	0	0	21,429	0	0	0	8	09/20/2027	1.A
690353-4W-4	DFC AGENCY DEBENTURES 0.560% 06/20/27		03/20/2022	Redemption		66,667	66,667	66,667	66,667	0	0	0	0	0	66,667	0	0	0	24	06/20/2027	1.A
690353-5A-1	DFC AGENCY DEBENTURES 0.560% 05/15/24		02/15/2022	Redemption		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	38	05/15/2024	1.A
690353-YQ-5	DFC VRDN 0.600% 07/15/25		01/15/2022			236,111	236,111	236,111	236,111	0	0	0	0	0	236,111	0	0	0	55	07/15/2025	1.A
912810-SU-3	U S TREASURY 1.875% 02/15/51		02/14/2022	BANK of AMERICA SEC		970,707	1,076,000	974,459	975,928	0	293	0	293	0	976,221	0	(5,514)	(5,514)	10,098	02/15/2051	1.A
912810-SV-1	U S TREASURY 0.125% 02/15/51		02/23/2022	GOLDMAN SACHS		1,150,534	1,065,000	1,147,478	0	0	(11)	0	(11)	0	1,147,466	0	3,068	3,068	748	02/15/2051	1.A
91282C-BQ-3	US TREASURY 0.500% 02/28/26		03/15/2022	BANK of AMERICA SEC		4,698,030	5,000,000	4,918,181	4,930,522	0	3,417	0	3,417	0	4,933,939	0	(235,909)	(235,909)	13,587	02/28/2026	1.A
91282C-BX-8	US TREASURY NOTES 0.125% 04/30/23		03/15/2022	Various		4,536,971	4,574,859	4,574,859	4,574,912	0	3,374	0	3,374	0	4,578,286	0	(41,315)	(41,315)	2,007	04/30/2023	1.A
91282C-CD-1	US TREASURY 0.125% 05/31/23		03/03/2022	GOLDMAN SACHS		2,562,210	2,600,000	2,594,391	2,595,899	0	500	0	500	0	2,596,399	0	(34,189)	(34,189)	839	05/31/2023	1.A
91282C-CF-6	US TREASURY 0.750% 05/31/26		03/09/2022	BANK of AMERICA SEC		1,909,290	2,000,000	1,986,765	1,988,193	0	476	0	476	0	1,988,668	0	(79,378)	(79,378)	4,121	05/31/2026	1.A
0109999999. Subtotal - Bonds - U.S. Governments						16,557,129	17,070,387	17,902,824	16,350,961	0	(548,071)	0	(548,071)	0	16,950,366	0	(393,237)	(393,237)	124,164	XXX	XXX
695847-AS-2	ISLAMIC REP OF PAKISTAN SOVEREIGN 6.000% 04/08/26	D	03/15/2022	MORGAN STANLEY FIXED INC		403,700	550,000	550,000	550,000	0	0	0	0	0	550,000	0	(146,300)	(146,300)	14,575	04/08/2026	4.C FE
Y1771R-AL-9	REPUBLIC OF AZERBAIJAN SOVEREIGN 3.500% 09/01/32	D	02/17/2022	HONG KONG SHANGHAI BK		266,063	275,000	280,363	280,277	0	(56)	0	(56)	0	280,221	0	(14,158)	(14,158)	4,572	09/01/2032	3.B FE
0309999999. Subtotal - Bonds - All Other Governments						669,763	825,000	830,363	830,277	0	(56)	0	(56)	0	830,221	0	(160,458)	(160,458)	19,147	XXX	XXX
25477P-NF-8	DCHFA 2014-A A 3.875% 06/15/45		03/03/2022	Redemption 100.0000		15,145	15,145	15,145	15,145	0	0	0	0	0	15,145	0	0	0	52	06/15/2045	1.B FE
30316K-AE-1	FRESB 2020-SB78 X1 1.158% 06/25/40		03/01/2022	Paydown		0	0	61,617	58,983	0	(58,983)	0	(58,983)	0	0	0	0	0	2,852	06/25/2040	1.A
3128HX-W7-6	FREDDIEMAC STRIP 270 FHS 270 300 3.000% 08/15/42		03/01/2022	Paydown		76,580	76,580	79,583	78,634	0	(2,055)	0	(2,055)	0	76,580	0	0	0	344	08/15/2042	1.A
3128PP-NF-7	FGLMC J10358 4.500% 07/01/24		03/01/2022	Paydown		5,647	5,647	5,756	5,679	0	(33)	0	(33)	0	5,647	0	0	0	45	07/01/2024	1.A
3128PP-MJ-9	FGLMC J10361 4.500% 07/01/24		03/01/2022	Paydown		5,463	5,463	5,586	5,501	0	(38)	0	(38)	0	5,463	0	0	0	38	07/01/2024	1.A
3128PR-V8-9	FG FG J12439 4.500% 06/01/25		03/01/2022	Paydown		3,092	3,092	3,287	3,178	0	(86)	0	(86)	0	3,092	0	0	0	22	06/01/2025	1.A
3128PR-YD-5	FG FG J12508 4.500% 07/01/25		03/01/2022	Paydown		3,042	3,042	3,234	3,128	0	(86)	0	(86)	0	3,042	0	0	0	23	07/01/2025	1.A
3128PT-UT-0	FG J14194 3.000% 01/01/26		03/01/2022	Paydown		13,714	13,714	13,269	13,506	0	209	0	209	0	13,714	0	0	0	64	01/01/2026	1.A
31335A-UL-0	FG FG G60587 4.000% 02/01/46		03/01/2022	Paydown		401,941	401,941	423,200	422,251	0	(20,310)	0	(20,310)	0	401,941	0	0	0	2,554	02/01/2046	1.A
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		03/01/2022	Paydown		61,327	61,327	60,560	60,983	0	344	0	344	0	61,327	0	0	0	234	02/25/2032	1.A
31371M-JC-2	FNMA FN 255959 6.000% 10/01/35		03/01/2022	Paydown		4,196	4,196	4,268	4,254	0	(58)	0	(58)	0	4,196	0	0	0	62	10/01/2035	1.A
3137AB-YF-2	FHR FHR 3870 WB 4.000% 06/15/31		03/01/2022	Paydown		210,741	210,741	235,108	217,724	0	(6,983)	0	(6,983)	0	210,741	0	0	0	1,467	06/15/2031	1.A
3137AP-PA-2	FHMS K018 X1 1.190% 01/25/22		01/01/2022	Paydown		0	0	228,022	0	0	0	0	0	0	0	0	0	0	2,199	01/25/2022	1.A
3137AV-XP-7	FHR FHMS K022 X1 1.165% 07/25/22		03/01/2022	Paydown		0	0	325,852	12,996	0	(12,996)	0	(12,996)	0	0	0	0	0	9,159	07/25/2022	1.A FE
3137B0-CQ-5	FHR FHR 4184 GZ 3.000% 03/15/43		01/01/2022	Paydown		753	753	706	753	0	0	0	0	0	753	0	0	0	2	03/15/2043	1.A
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		03/01/2022	Paydown		87,228	87,228	81,252	84,596	0	2,633	0	2,633	0	87,228	0	0	0	217	07/15/2042	1.A
3137B8-B8-2	FHR FHR 4337 VZ 3.500% 05/15/54		03/01/2022	Paydown		545,797	545,797	517,733	521,750	0	24,047	0	24,047	0	545,797	0	0	0	3,481	05/15/2054	1.A
3137BC-BT-0	FHR FHR 4361 IV 3.500% 05/15/44		03/01/2022	Paydown		145,979	145,979	144,856	145,464	0	515	0	515	0	145,979	0	0	0	800	05/15/2044	1.A
3137BM-TD-2	FHMS FHMS K051 X1 0.515% 09/25/25		03/01/2022	Paydown		0	0	120,868	45,094	0	(45,094)	0	(45,094)	0	0	0	0	0	2,876	09/25/2025	1.A
3137BS-P9-8	FHMS K058 X1 0.920% 08/25/26		03/01/2022	Paydown		0	0	2,403	2,059	0	(2,059)	0	(2,059)	0	0	0	0	0	86	08/25/2026	1.A FE

STATEMENT AS OF MARCH 31, 2022 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	
3137BV-ZA-7	FHMS FHMS K063 X1 0.286% 01/25/27		03/01/2022	Paydown		.0	.0	31,249	13,842	.0	(16,955)	.0	(16,955)	.0	.0	.0	.0	.0	.0	.654	01/25/2027	1.A FE
3137FM-U8-3	FHMS K735 X1 0.958% 05/25/26		03/01/2022	Paydown		.0	.0	11,075	9,032	.0	(9,032)	.0	(9,032)	.0	.0	.0	.0	.0	.0	.400	05/25/2026	1.A
31384Q-PN-7	FNMA FN 530629 2.317% 04/01/30		03/01/2022	Paydown		1,549	1,549	1,534	1,466	.0	.82	.0	.82	.0	1,549	.0	.0	.0	.0	.6	04/01/2030	1.A
3138EO-YE-3	FN FN AJ7908 3.000% 01/01/27		03/01/2022	Paydown		61,155	61,155	59,387	60,146	.0	1,009	.0	1,009	.0	61,155	.0	.0	.0	.0	.304	01/01/2027	1.A
3138EJ-YV-4	FN FN AL2523 3.500% 09/01/32		03/01/2022	Paydown		87,400	87,400	89,762	89,178	.0	(1,779)	.0	(1,779)	.0	87,400	.0	.0	.0	.0	.494	09/01/2032	1.A
3138EM-LE-9	FNMA FN AL4824 4.000% 09/01/43		03/01/2022	Paydown		57,697	57,697	60,582	60,342	.0	(2,646)	.0	(2,646)	.0	57,697	.0	.0	.0	.0	.412	09/01/2043	1.A
3138EP-YZ-1	FN FN AL7027 3.599% 06/01/45		03/01/2022	Paydown		27,268	27,268	26,779	26,802	.0	.466	.0	.466	.0	27,268	.0	.0	.0	.0	.173	06/01/2045	1.A
3138L4-GJ-6	FNMA FN AM3800 2.760% 08/01/23		03/01/2022	Paydown		18,613	18,613	17,874	18,448	.0	.165	.0	.165	.0	18,613	.0	.0	.0	.0	.89	08/01/2023	1.A
3138MR-Y8-8	FN FN AQ9734 3.500% 01/01/33		03/01/2022	Paydown		85,313	85,313	91,232	89,785	.0	(4,471)	.0	(4,471)	.0	85,313	.0	.0	.0	.0	.576	01/01/2033	1.A
	FNMA AIA4186 FN AIA4186 3.500%																					
3138XT-UL-7	05/01/44		03/01/2022	Paydown		338,308	338,308	338,348	338,284	.0	.25	.0	.25	.0	338,308	.0	.0	.0	.0	1,445	05/01/2044	1.A
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		03/01/2022	Paydown		24,201	24,201	23,180	23,708	.0	.492	.0	.492	.0	24,201	.0	.0	.0	.0	.154	03/25/2033	1.A
31393B-FN-0	FNR 2003-33 AH 4.000% 05/25/33		03/01/2022	Paydown		25,838	25,838	27,671	26,530	.0	(692)	.0	(692)	.0	25,838	.0	.0	.0	.0	.163	05/25/2033	1.A
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		03/01/2022	Paydown		28,399	28,399	27,436	27,957	.0	.442	.0	.442	.0	28,399	.0	.0	.0	.0	.251	06/25/2043	1.A
31393U-A6-0	FNW 2003-W19 1A7 5.620% 11/25/33		03/01/2022	Paydown		42,936	42,936	46,186	44,415	.0	(1,479)	.0	(1,479)	.0	42,936	.0	.0	.0	.0	.405	11/25/2033	1.A
31393U-AK-9	FNW 2003-W17 1A7 5.750% 08/25/33		03/01/2022	Paydown		59,991	59,991	65,203	62,539	.0	(2,548)	.0	(2,548)	.0	59,991	.0	.0	.0	.0	.590	08/25/2033	1.A
31394R-VII-6	FHLMC FHR 2758 ZG 5.500% 03/15/34		03/01/2022	Paydown		254,029	254,029	246,574	250,691	.0	3,338	.0	3,338	.0	254,029	.0	.0	.0	.0	2,271	03/15/2034	1.A
31397N-LM-5	FNR 2009-11 NB 5.000% 03/25/29		03/01/2022	Paydown		34,230	34,230	37,888	35,011	.0	(781)	.0	(781)	.0	34,230	.0	.0	.0	.0	.276	03/25/2029	1.A
31398F-DP-3	FNR 2009-85 BC 4.500% 10/25/24		03/01/2022	Paydown		212,816	212,816	215,276	212,382	.0	.433	.0	.433	.0	212,816	.0	.0	.0	.0	1,594	10/25/2024	1.A
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		03/01/2022	Paydown		5,143	5,143	4,919	5,096	.0	.46	.0	.46	.0	5,143	.0	.0	.0	.0	.30	11/25/2024	1.A
31398J-MR-1	FHR FHR 3573 JB 4.500% 09/15/24		03/01/2022	Paydown		134,350	134,350	137,289	134,469	.0	(119)	.0	(119)	.0	134,350	.0	.0	.0	.0	.969	09/15/2024	1.A
31398J-RE-5	FHR FHR 3579 MB 4.500% 09/15/24		03/01/2022	Paydown		13,905	13,905	13,966	13,893	.0	.12	.0	.12	.0	13,905	.0	.0	.0	.0	.112	09/15/2024	1.A
31398K-JP-6	FHR FHR 3584 MY 4.000% 10/15/24		03/01/2022	Paydown		62,855	62,855	59,752	62,429	.0	.426	.0	.426	.0	62,855	.0	.0	.0	.0	.393	10/15/2024	1.A
31398L-W9-5	FHR FHR 3627 QH 4.000% 01/15/25		03/01/2022	Paydown		23,068	23,068	24,271	23,239	.0	(172)	.0	(172)	.0	23,068	.0	.0	.0	.0	.151	01/15/2025	1.A
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		03/01/2022	Paydown		9,522	9,522	9,111	9,442	.0	.80	.0	.80	.0	9,522	.0	.0	.0	.0	.62	02/25/2025	1.A
31398N-HK-3	FNR 2010-100 DB 4.500% 09/25/25		03/01/2022	Paydown		24,964	24,964	27,133	25,080	.0	(116)	.0	(116)	.0	24,964	.0	.0	.0	.0	.184	09/25/2025	1.A
31398V-4P-8	FHR FHR 3643 DB 4.500% 03/15/25		03/01/2022	Paydown		24,281	24,281	23,871	24,190	.0	.91	.0	.91	.0	24,281	.0	.0	.0	.0	.189	03/15/2025	1.A
31398W-MG-6	FHR FHR 3637 AY 4.000% 02/15/25		03/01/2022	Paydown		11,609	11,609	11,014	11,501	.0	.108	.0	.108	.0	11,609	.0	.0	.0	.0	.77	02/15/2025	1.A
31398W-Y7-3	FHR FHR 3652 DC 4.500% 04/15/25		03/01/2022	Paydown		24,399	24,399	24,552	24,371	.0	.28	.0	.28	.0	24,399	.0	.0	.0	.0	.181	04/15/2025	1.A
31402H-3X-7	FNMA FN 729914 5.500% 08/01/33		03/01/2022	Paydown		10,459	10,459	10,351	10,371	.0	.88	.0	.88	.0	10,459	.0	.0	.0	.0	.96	08/01/2033	1.A
3140HK-2H-0	FN FN BK6175 4.000% 10/01/48		03/01/2022	Paydown		15,539	15,539	15,811	15,961	.0	(422)	.0	(422)	.0	15,539	.0	.0	.0	.0	.61	10/01/2048	1.A
3140JG-AM-7	FN FN BN0011 4.000% 08/01/48		03/01/2022	Paydown		77,075	77,075	78,460	78,417	.0	(1,342)	.0	(1,342)	.0	77,075	.0	.0	.0	.0	.545	08/01/2048	1.A
3140JG-WT-8	FN FN BN0657 4.000% 09/01/48		03/01/2022	Paydown		6,295	6,295	6,309	6,308	.0	(13)	.0	(13)	.0	6,295	.0	.0	.0	.0	.42	09/01/2048	1.A
31412S-D3-6	FN FN 933122 5.500% 01/01/38		03/01/2022	Paydown		7,807	7,807	7,905	7,890	.0	(83)	.0	(83)	.0	7,807	.0	.0	.0	.0	.69	01/01/2038	1.A
31414M-4W-3	FNMA FN 970737 5.000% 11/01/23		03/01/2022	Paydown		6,437	6,437	6,719	6,510	.0	(74)	.0	(74)	.0	6,437	.0	.0	.0	.0	.55	11/01/2023	1.A
31416X-LG-3	FNCFN FN AB2126 3.000% 01/01/26		03/01/2022	Paydown		66,053	66,053	64,762	65,390	.0	.663	.0	.663	.0	66,053	.0	.0	.0	.0	.346	01/01/2026	1.A
31417C-UJ-2	FN FN AB5984 3.000% 08/01/32		03/01/2022	Paydown		47,283	47,283	47,194	47,192	.0	.90	.0	.90	.0	47,283	.0	.0	.0	.0	.189	08/01/2032	1.A
31417H-C5-1	FN FN AB9991 3.000% 07/01/33		03/01/2022	Paydown		29,458	29,458	29,430	29,423	.0	.35	.0	.35	.0	29,458	.0	.0	.0	.0	.136	07/01/2033	1.A
31417V-RS-4	FNMA FN AC8596 4.000% 01/01/25		03/01/2022	Paydown		21,720	21,720	21,904	21,757	.0	(37)	.0	(37)	.0	21,720	.0	.0	.0	.0	.145	01/01/2025	1.A
31417Y-E3-7	FNMA FN MA0153 4.500% 08/01/24		03/01/2022	Paydown		15,784	15,784	16,238	15,922	.0	(139)	.0	(139)	.0	15,784	.0	.0	.0	.0	.115	08/01/2024	1.A
31417Y-V4-6	FNMA FN MA0634 4.500% 01/01/31		03/01/2022	Paydown		46,568	46,568	48,445	47,834	.0	(1,266)	.0	(1,266)	.0	46,568	.0	.0	.0	.0	.334	01/01/2031	1.A
31418A-WD-6	FN FN MA1543 3.500% 08/01/33		03/01/2022	Paydown		14,364	14,364	14,768	14,675	.0	(310)	.0	(310)	.0	14,364	.0	.0	.0	.0	.84	08/01/2033	1.A
31418D-4X-7	FNCL 4 N MA4437 2.000% 10/01/51		03/01/2022	Paydown		284,922	284,922	288,673														

STATEMENT AS OF MARCH 31, 2022 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..677377-2P-7	OHIO HSG FIN 2.650% 11/01/41		03/03/2022	Redemption 100.0000		170,000	170,000	170,000	170,000	0	0	0	0	0	170,000	0	0	0	707	11/01/2041	1.A FE
..677560-NP-8	OHIO ST HSG FIN AGY 2.700% 03/01/36		03/03/2022	Redemption 100.0000		162,273	162,273	162,273	162,273	0	0	0	0	0	162,273	0	0	0	644	03/01/2036	1.A FE
..677560-NS-2	OHIO ST HSG FIN AGY 2.900% 09/01/37		03/03/2022	Redemption 100.0000		182,059	182,059	182,059	182,059	0	0	0	0	0	182,059	0	0	0	809	09/01/2037	1.A FE
..880461-GW-2	TENNESSEE HSG DEV AGY RSDL FIN SINGLE FAMILY HSG 3.875% 07/01/35		01/03/2022	Redemption 100.0000		95,000	95,000	95,000	95,000	0	0	0	0	0	95,000	0	0	0	1,841	07/01/2035	1.B FE
..88275F-PA-1	TEXAS ST DEPT HSG REV SINGLE FAMILY HSG 3.100% 09/01/47		03/03/2022	Redemption 100.0000		182,214	182,214	181,982	182,002	0	212	0	212	0	182,214	0	0	0	723	09/01/2047	1.B FE
..92812U-M2-1	VASHSG 2013-C A 4.250% 10/25/43		03/03/2022	Redemption 100.0000		67,475	67,475	67,475	67,475	0	0	0	0	0	67,475	0	0	0	485	10/25/2043	1.A FE
..92812U-Q4-3	VASHSG 2014-A A 3.500% 10/25/37		03/03/2022	Paydown		29,121	29,121	29,121	29,121	0	0	0	0	0	29,121	0	0	0	117	10/25/2037	1.A FE
..92812U-Q4-3	VASHSG 2014-A A 3.500% 10/25/37		02/03/2022	Redemption 100.0000		12,753	12,753	12,753	12,753	0	0	0	0	0	12,753	0	0	0	2,147	10/25/2037	1.A FE
..92812U-Q5-0	VASHSG 2015-A A 3.250% 06/25/42		03/03/2022	Various		456,206	456,206	456,443	456,371	0	(166)	0	(166)	0	456,206	0	0	0	23,815	06/25/2042	1.A FE
..92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 08/25/42		03/03/2022	Redemption 100.0000		19,897	19,897	19,897	19,897	0	0	0	0	0	19,897	0	0	0	110	08/25/2042	1.B FE
0903999999 Subtotal - Bonds - U.S. Special Revenues						10,727,174	10,660,574	11,723,573	10,925,322	0	(167,962)	0	(167,962)	0	10,760,481	0	(33,307)	(33,307)	146,462	XXX	XXX
..000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		03/01/2022	Paydown		839	839	724	740	0	100	0	100	0	839	0	0	0	8	05/25/2033	1.A FM
..00091J-AA-6	AB Issuer LLC 20211 2021-1 A2 3.734% 07/30/51		01/30/2022	Paydown		42,800	42,800	42,800	42,800	0	0	0	0	0	42,800	0	0	0	400	07/30/2051	2.C FE
..00217L-AA-0	AREIT 2019-CRE3 A 1.184% 09/14/36		03/14/2022	Paydown		3,829,094	3,829,094	3,829,094	3,829,094	0	0	0	0	0	3,829,094	0	0	0	9,497	09/14/2036	1.A FE
..00287Y-CS-6	ABBVIE INC 3.450% 03/15/22		01/18/2022	Call 100.0000		2,500,000	2,500,000	2,504,200	2,500,152	0	(152)	0	(152)	0	2,500,000	0	0	0	28,750	03/15/2022	2.B FE
..006346-AS-9	ADMSO 2018-1 A 4.810% 11/15/48		03/15/2022	Paydown		63,722	63,722	64,787	64,369	0	(647)	0	(647)	0	63,722	0	0	0	511	11/15/2048	1.F FE
..008414-AB-0	ABMT 2013-1 B1 3.578% 07/25/43		03/01/2022	Paydown		426,159	426,159	433,001	425,894	0	265	0	265	0	426,159	0	0	0	2,737	07/25/2043	1.A
..00841X-AN-0	ABMT 2015-2 A13 3.500% 03/25/45		03/01/2022	Paydown		101,246	101,246	102,512	101,423	0	(177)	0	(177)	0	101,246	0	0	0	537	03/25/2045	1.A
..00842A-AU-3	ABMT 2015-4 A19 3.500% 06/25/45		03/01/2022	Paydown		40,709	40,709	41,294	40,726	0	(17)	0	(17)	0	40,709	0	0	0	211	06/25/2045	1.A
..00842A-CB-3	ABMT 2015-4 B1 3.535% 06/25/45		03/01/2022	Paydown		169,874	169,874	173,685	169,849	0	24	0	24	0	169,874	0	0	0	911	06/25/2045	1.A
..00842E-AS-0	ABMT 2016-2 B1 3.766% 03/25/46		03/01/2022	Paydown		145,869	145,869	144,137	144,864	0	1,005	0	1,005	0	145,869	0	0	0	916	03/25/2046	1.A
..02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		03/01/2022	Paydown		20,972	19,712	17,911	15,671	0	5,301	0	5,301	0	20,972	0	0	0	188	09/25/2037	1.D FM
..02376U-AA-3	AMERICAN AIRLINES INC 3.575% 01/15/28		01/15/2022	Redemption 100.0000		130,205	130,205	129,686	129,930	0	274	0	274	0	130,205	0	0	0	2,327	01/15/2028	2.A FE
..025816-CQ-0	AMERICAN EXPRESS CO 2.250% 03/04/25		03/11/2022	TD SECURITIES		1,617,958	1,640,000	1,638,344	0	0	16	0	16	0	1,638,360	0	(20,402)	(20,402)	1,128	03/04/2025	2.A FE
..02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		03/01/2022	Paydown		1,671	1,671	1,666	1,575	0	96	0	96	0	1,671	0	0	0	8	09/25/2035	1.D FM
..02665U-AA-3	AHAR 2014-SFR2 A 3.786% 10/17/36		03/01/2022	Paydown		27,779	27,779	27,777	27,689	0	90	0	90	0	27,779	0	0	0	165	10/17/2036	1.A FE
..02666A-AA-6	AHAR 2015-SFR1 A 3.467% 04/17/52		03/01/2022	Paydown		26,549	26,549	26,548	26,524	0	26	0	26	0	26,549	0	0	0	165	04/17/2052	1.A FE
..02666A-AG-3	AHAR 2015-SFR1 XS 0.000% 04/17/52		03/01/2022	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2052	6. *
..038779-AB-0	ARBYS 2020-1A A2 3.237% 07/30/50		01/30/2022	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	101	07/30/2050	2.C FE
..042735-BD-1	ARROW ELECTRONICS INC 3.500% 04/01/22		02/01/2022	Call 100.0000		9,000,000	9,000,000	8,960,140	8,998,430	0	523	0	523	0	8,998,953	0	1,047	1,047	105,000	04/01/2022	2.C FE
..046497-AA-1	Atalaya Equipmen20211A g Fund 2021-1A A1 0.326% 11/15/22		03/15/2022	Paydown		728,688	728,688	728,688	728,688	0	0	0	0	0	728,688	0	0	0	409	11/15/2022	1.B FE
..05377R-DH-4	AESOP 2019-1A B 3.700% 03/20/23		03/20/2022	Paydown		4,500,000	4,500,000	4,553,613	4,502,836	0	(2,836)	0	(2,836)	0	4,500,000	0	0	0	27,750	03/20/2023	1.F FE
..05535D-AM-6	BLACKROCK CAPITAL FINANCIAL 1997-R1 WAC 1.969% 03/25/37		02/01/2022	Paydown		6,402	6,402	5,374	5,713	0	689	0	689	0	6,402	0	0	0	20	03/25/2037	1.A FM
..05604F-AA-3	BWAY 2013-1515 A1 2.809% 03/10/33		03/01/2022	Paydown		119,538	119,538	122,527	120,151	0	(613)	0	(613)	0	119,538	0	0	0	575	03/10/2033	1.A
..05609M-CE-3	BMO 2022-C1 Mor12022C1 st 2022-C1 XA 0.491% 02/15/55		03/01/2022	Paydown		0	0	2,921	0	0	(2,921)	0	(2,921)	0	0	0	0	0	31	02/15/2055	1.A FE
..05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		03/01/2022	Paydown		5,920	5,920	5,589	5,791	0	129	0	129	0	5,920	0	0	0	54	10/25/2034	1.A FM
..05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		03/01/2022	Paydown		14,365	14,365	14,247	14,294	0	71	0	71	0	14,365	0	0	0	165	11/25/2035	1.A FM
..05951F-AG-9	BAFC 2007-1 TA5 6.590% 01/25/37		03/01/2022	Paydown		4,083	4,000	3,652	4,027	0	56	0	56	0	4,083	0	0	0	29	01/25/2037	2.B FM
..060505-FQ-2	BANK OF AMERICA CORP 4.300% 12/29/49		03/10/2022	SUMRIDGE PARTNERS		1,910,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(90,000)	(90,000)	53,989	12/29/2049	2.C FE
..06054A-AV-1	BACM 2015-UBS7 ASB 3.429% 09/15/48		03/01/2022	Paydown		488,245	488,245	502,886	491,752	0	(3,507)	0	(3,507)	0	488,245	0	0	0	2,821	09/15/2048	1.A
..095796-AE-8	BLUE RACER MID LLC/FINAN 6.625% 07/15/26		03/03/2022	WELLS FARGO		184,853	179,000	184,424	183,267	0	(290)	0	(290)	0	182,977	0	1,876	1,876	7,642	07/15/2026	4.A FE

STATEMENT AS OF MARCH 31, 2022 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
097023-CJ-7	BOEING CO 5.040% 05/01/27		01/13/2022	MORGAN STANLEY FIXED INC		518,882	464,000	476,864	474,736	.0	(91)	.0	(91)	.0	474,645	.0	44,237	44,237	5,002	05/01/2027	2.C FE
10638M-AA-8	Brean Asset Back2021RM2 ities 2021-RM2 A 1.750% 10/25/61		01/25/2022	Paydown		52,832	52,832	51,822	51,895	.0	.937	.0	.937	.0	52,832	.0	.0	.0	.77	10/25/2061	1.A FE
110122-DJ-4	BRISTOL-MYERS SQUIBB 5.000% 08/15/45		03/04/2022	Call 125.4210		1,562,746	1,246,000	1,651,814	1,636,347	.0	(2,036)	.0	(2,036)	.0	1,634,311	.0	(388,311)	(388,311)	351,184	08/15/2045	1.F FE
12531W-AZ-5	CFRE 2016-C3 ASB 3.688% 01/10/48		03/01/2022	Paydown		105,089	105,089	108,236	105,887	.0	(798)	.0	(798)	.0	105,089	.0	.0	.0	671	01/10/2048	1.A
12543P-AQ-6	CNHL 2006-21 A15 6.000% 02/25/37		03/01/2022	Paydown		1,241	1,193	.318	169	.0	1,071	.0	1,071	.0	1,241	.0	.0	.0	16	02/25/2037	6.FM
12592L-BK-7	COMM 2014-GR20 XA 0.984% 11/10/47		03/01/2022	Paydown		.0	.0	6,973	6,966	.0	(6,966)	.0	(6,966)	.0	.0	.0	.0	.0	527	11/10/2047	1.A FE
12593F-BB-9	COMM 2015-LC21 ASB 3.421% 07/10/48		03/01/2022	Paydown		271,968	271,968	280,119	273,823	.0	(1,854)	.0	(1,854)	.0	271,968	.0	.0	.0	1,600	07/10/2048	1.A
12593J-BC-9	COMM 2015-GR24 ASB 3.445% 08/10/48		03/01/2022	Paydown		579,814	579,814	597,202	583,428	.0	(3,614)	.0	(3,614)	.0	579,814	.0	.0	.0	3,398	08/10/2048	1.A
126192-AD-5	COMM 2012-LC4 A4 3.288% 12/10/44		01/03/2022	Paydown		113,764	113,764	114,191	113,764	.0	.0	.0	.0	.0	113,764	.0	.0	.0	312	12/10/2044	1.A FM
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		03/01/2022	Paydown		8,313	8,313	8,313	8,313	.0	6,444	.0	6,444	.0	8,313	.0	.0	.0	.22	11/25/2036	1.D FM
12630D-AW-4	COMM 2014-GR14 ASB 3.743% 02/10/47		03/01/2022	Paydown		93,063	93,063	95,852	93,413	.0	(350)	.0	(350)	.0	93,063	.0	.0	.0	572	02/10/2047	1.A
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		03/01/2022	Paydown		16,115	16,115	16,079	16,074	.0	.41	.0	.41	.0	16,115	.0	.0	.0	.77	08/25/2043	1.A
12648X-DE-7	CSMC 2014-WIN1 B3 3.843% 09/25/44		02/01/2022	Paydown		1,627,388	1,627,388	1,622,302	1,620,004	.0	7,384	.0	7,384	.0	1,627,388	.0	.0	.0	10,201	09/25/2044	1.A
12648X-DF-4	CSMC 2014-WIN1 B4 3.843% 09/25/44		02/01/2022	Paydown		1,970,308	1,970,308	1,968,999	1,962,849	.0	7,459	.0	7,459	.0	1,970,308	.0	.0	.0	12,350	09/25/2044	1.A
12649D-AR-4	CSMC 2014-WIN2 B3 3.895% 10/25/44		02/01/2022	Paydown		2,176,272	2,176,272	2,223,793	2,180,280	.0	(4,008)	.0	(4,008)	.0	2,176,272	.0	.0	.0	13,889	10/25/2044	1.A
12649K-AL-1	CSMC 2015-WIN1 A7 3.000% 12/25/44		03/01/2022	Paydown		37,682	37,682	37,720	37,642	.0	.39	.0	.39	.0	37,682	.0	.0	.0	.216	12/25/2044	1.A
12649K-AU-1	CSMC 2015-WIN1 B1 3.811% 12/25/44		03/01/2022	Paydown		226,362	226,362	237,442	228,132	.0	(1,769)	.0	(1,769)	.0	226,362	.0	.0	.0	1,714	12/25/2044	1.A
12649N-AS-0	CSMC 2015-1 B1 3.935% 01/25/45		03/01/2022	Paydown		578,766	578,766	588,533	578,854	.0	(88)	.0	(88)	.0	578,766	.0	.0	.0	3,330	01/25/2045	1.A
12654P-AE-8	CSMC 2018-RPL9 A 3.850% 09/25/57		03/01/2022	Paydown		129,341	129,341	129,075	129,037	.0	.304	.0	.304	.0	129,341	.0	.0	.0	.803	09/25/2057	1.A
12663Q-AA-3	CVR PARTNERS/CVR NITROGE 9.250% 06/15/23		02/22/2022	Various Redemption 100.0000		634,000	634,000	675,590	634,000	.0	.0	.0	.0	.0	634,000	.0	.0	.0	10,914	06/15/2023	4.B FE
12665U-AA-2	CVS PASS-THROUGH TRUST 4.704% 01/10/36		03/10/2022			47,320	47,320	47,320	47,320	.0	.0	.0	.0	.0	47,320	.0	.0	.0	.371	01/10/2036	2.B FE
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		03/01/2022	Paydown		10,829	10,570	9,867	8,662	.0	2,167	.0	2,167	.0	10,829	.0	.0	.0	.108	10/25/2035	1.D FM
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		03/01/2022	Paydown		15,932	15,932	15,932	15,932	.0	.0	.0	.0	.0	15,932	.0	.0	.0	.130	05/25/2035	4.B FM
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		03/01/2022	Paydown		7,234	8,780	7,654	6,746	.0	488	.0	488	.0	7,234	.0	.0	.0	.114	08/25/2035	1.D FM
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		03/01/2022	Paydown		38,224	38,224	35,357	31,505	.0	6,719	.0	6,719	.0	38,224	.0	.0	.0	.327	11/25/2035	2.B FM
12668A-WH-1	CWALT 2005-54CB 1A4 5.500% 11/25/35		03/01/2022	Paydown		13,230	13,392	12,542	11,250	.0	1,980	.0	1,980	.0	13,230	.0	.0	.0	.324	11/25/2035	1.D FM
126694-HK-7	CNHL 2005-25 A6 5.500% 11/25/35		03/01/2022	Paydown		6,891	6,417	5,505	4,193	.0	2,699	.0	2,699	.0	6,891	.0	.0	.0	.76	11/25/2035	1.D FM
126694-JX-7	CNHL 2005-24 A7 5.500% 11/25/35		03/01/2022	Paydown Redemption 100.0000		5,764	6,344	5,369	4,426	.0	1,338	.0	1,338	.0	5,764	.0	.0	.0	.60	11/25/2035	1.D FM
12695*-AA-3	CVS HEALTH PP 3.416% 10/10/38		03/10/2022			54,823	54,823	54,823	54,823	.0	.0	.0	.0	.0	54,823	.0	.0	.0	.312	10/10/2038	2.B
15132E-LC-0	CDMC 2005-1 A5 5.105% 02/18/35		03/01/2022	Paydown		428	428	428	426	.0	.2	.0	.2	.0	428	.0	.0	.0	.4	02/18/2035	1.A FM
15189W-AN-0	CENTERPOINT 1.004% 03/02/23		01/31/2022	Call 100.0000		1,416,000	1,416,000	1,416,000	1,416,000	.0	.0	.0	.0	.0	1,416,000	.0	.0	.0	1,589	03/02/2023	1.G FE
156700-AS-5	CENTURYLINK INC 5.800% 03/15/22		03/15/2022	Maturity		500,000	500,000	522,500	500,626	.0	(626)	.0	(626)	.0	500,000	.0	.0	.0	.14	03/15/2022	4.B FE
16411Q-AL-5	CHENIERE ENERGY PARTNERS LP 3.250% 01/31/32		02/24/2022	BANK OF AMERICA SEC		1,792,160	1,948,000	1,893,850	1,894,209	.0	.804	.0	.804	.0	1,895,013	.0	(102,853)	(102,853)	.26	01/31/2032	3.B FE
173100-AR-9	CMIS 2006-6 B1 6.000% 11/25/36		03/01/2022	Paydown		.0	.0	3,626	5,008	.0	(5,008)	.0	(5,008)	.0	.0	.0	.0	.0	.42	11/25/2036	5.B FM
17312H-AE-9	CMIS 2007-2 A5 4.988% 06/25/37		03/01/2022	Paydown		75,197	75,197	75,194	74,062	.0	1,135	.0	1,135	.0	75,197	.0	.0	.0	.548	06/25/2037	1.A FM
17321J-AE-4	CGMT 2013-GC15 AAB 3.942% 09/10/46		03/01/2022	Paydown		79,265	79,265	81,641	79,512	.0	(247)	.0	(247)	.0	79,265	.0	.0	.0	.454	09/10/2046	1.A
17322N-AA-2	CMITI 2014-J1 A1 3.500% 06/25/44		03/01/2022	Paydown		137,536	137,536	138,031	137,763	.0	(227)	.0	(227)	.0	137,536	.0	.0	.0	.851	06/25/2044	1.A
17324D-BA-1	CGOIT 2015-P1 XA 0.712% 09/15/48		03/01/2022	Paydown		.0	.0	4,790	4,063	.0	(4,063)	.0	(4,063)	.0	.0	.0	.0	.0	.210	09/15/2048	1.A FE
17401Q-AR-2	CITIZENS BANK NA/R1 1.933% 03/29/23		02/09/2022	TD SECURITIES		27,151,470	27,000,000	27,000,000	27,000,000	.0	.0	.0	.0	.0	27,000,000	.0	151,470	151,470	.38	03/29/2023	2.A FE
186108-CL-8	CLEVELAND ELEC ILLUM 4.550% 11/15/30		02/15/2022	J P MORGAN SEC		2,270,650	2,082,000	2,397,205	2,373,410	.0	(3,850)	.0	(3,850)	.0	2,369,559	.0	(98,909)	(98,909)	.24	11/15/2030	2.B FE
19260M-AA-4	COIN 2017-1A A211 5.216% 04/25/47		01/25/2022	Paydown		12,500	12,500	12,500	12,500	.0	.0	.0	.0	.0	12,500	.0	.0	.0	.163	04/25/2047	2.B FE
218718-AC-4	CORESITE LP PP 4.110% 04/17/26		01/07/2022	Call 109.6895		6,581,372	6,000,000	6,000,000	6,000,000	.0	.0	.0	.0	.0	6,000,000	.0	.0	.0	678,642	04/17/2026	2.B PL
22540A-BT-4	CSFB 1997-1R 1M5 7.455% 09/30/24		03/01/2022	Paydown		.0	.0	.7	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	09/30/2024	1.D FM
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		03/01/2022	Paydown Redemption 100.0000		440	440	423	.430	.0	.10	.0	.10	.0	440	.0	.0	.0	.4	06/25/2033	1.A FM
22970*-AA-8	BNSF LEASE PP 4.070% 05/15/34		03/15/2022			29,525	29,525	29,525	29,525	.0	.0	.0	.0	.0	29,525	.0	.0	.0	.201	05/15/2034	1.G S
233046-AF-8	DNKN 2017-1A A211 4.030% 11/20/47		02/20/2022	Paydown		17,500	17,500	17,500	17,500	.0	.0	.0	.0	.0	17,500	.0	.0	.0	.176	11/20/2047	2.B FE
233046-AK-7	DNKN 2019-1A A211 4.021% 05/20/49		02/20/2022	Paydown		15,000	15,000	15,000	15,000	.0	.0	.0	.0	.0	15,000	.0	.0	.0	.151	05/20/2049	2.B FE
233046-AQ-4	DNKN 2021-1A A211 2.493% 11/20/51		02/20/2022	Paydown		25,000	25,000	25,000	25,000	.0	.0	.0	.0	.0	25,000	.0	.0	.0	.206	11/20/2051	2.B FE

STATEMENT AS OF MARCH 31, 2022 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		03/01/2022	Paydown		3,281	3,884	3,539	3,549	.0	(268)	.0	(268)	.0	3,281	.0	.0	.0	31	.09/25/2035	1.D FM
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		03/01/2022	Paydown		7,192	7,192	6,203	5,794	.0	1,398	.0	1,398	.0	7,192	.0	.0	.0	64	07/25/2036	1.A FM
25389J-AQ-9	DIGITAL REALTY TRUST LP 4.750% 10/01/25		02/03/2022	Various		14,312,540	12,890,000	13,844,952	13,338,109	.0	(10,658)	.0	(10,658)	.0	13,327,451	.0	(437,451)	(437,451)	1,630,034	10/01/2025	2.B FE
25755T-AE-0	DPABS 2015-1A A211 4.474% 10/25/45		01/25/2022	Paydown		12,500	12,500	12,776	12,549	.0	(49)	.0	(49)	.0	12,500	.0	.0	.0	140	10/25/2045	2.A FE
25755T-AH-3	DPABS 2017-1A A23 4.118% 07/25/47		01/25/2022	Paydown		20,000	20,000	20,216	20,088	.0	(88)	.0	(88)	.0	20,000	.0	.0	.0	206	07/25/2047	2.A FE
25755T-AJ-9	DPABS 2018-1A A21 4.116% 07/25/48		01/25/2022	Paydown		10,000	10,000	10,000	10,000	.0	.0	.0	.0	.0	10,000	.0	.0	.0	103	07/25/2048	2.A FE
25755T-AL-4	DPABS 2019-1A A2 3.668% 10/25/49		01/25/2022	Paydown		17,500	17,500	17,500	17,500	.0	.0	.0	.0	.0	17,500	.0	.0	.0	160	10/25/2049	2.A FE
26208L-AD-0	HONK 2019-1A A2 4.641% 04/20/49		01/20/2022	Paydown		2,500	2,500	2,500	2,500	.0	.0	.0	.0	.0	2,500	.0	.0	.0	29	04/20/2049	2.C FE
26209X-AA-9	HONK 2020-1A A2 3.786% 07/20/50		01/20/2022	Paydown		1,250	1,250	1,312	1,297	.0	(47)	.0	(47)	.0	1,250	.0	.0	.0	12	07/20/2050	2.C FE
26209X-AC-5	HONK 2020-2A A2 3.237% 01/20/51		01/20/2022	Paydown		1,250	1,250	1,287	1,250	.0	(25)	.0	(25)	.0	1,250	.0	.0	.0	10	01/20/2051	2.C FE
26209X-AD-3	HONK 2021-1A A2 2.791% 10/20/51		01/20/2022	Paydown		23,750	23,750	23,750	23,750	.0	.0	.0	.0	.0	23,750	.0	.0	.0	166	10/20/2051	2.C FE
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		01/19/2022	Various		128,634	128,634	128,634	128,634	.0	.0	.0	.0	.0	128,634	.0	.0	.0	3,006	01/19/2031	1.F FE
29977J-AA-4	EVER 2013-1 A1 2.250% 03/25/43		03/01/2022	Paydown		30,985	30,985	27,693	30,032	.0	954	.0	954	.0	30,985	.0	.0	.0	110	03/25/2043	1.A
29978C-AA-8	EVER 2018-1 A1 3.500% 02/25/48		03/01/2022	Paydown		109,223	109,223	107,995	108,641	.0	583	.0	583	.0	109,223	.0	.0	.0	432	02/25/2048	1.A
30167B-AD-3	EART 2018-2A D 4.040% 03/15/24		03/15/2022	Paydown		3,681,784	3,681,784	3,812,947	3,719,070	.0	(37,287)	.0	(37,287)	.0	3,681,784	.0	.0	.0	24,785	03/15/2024	1.A FE
32051G-TE-5	PHASI 2005-FA6 A5 5.500% 09/25/35		03/01/2022	Paydown		5,021	5,885	4,536	4,060	.0	961	.0	961	.0	5,021	.0	.0	.0	43	09/25/2035	1.D FM
337738-AU-2	FISERV INC 3.500% 07/01/29		02/10/2022	BARCLAYS		1,931,479	1,895,000	2,048,136	2,022,794	.0	(1,948)	.0	(1,948)	.0	2,020,846	.0	(89,367)	(89,367)	41,085	07/01/2029	2.B FE
34417M-AB-3	FOCUS 2017-1A A211 5.093% 04/30/47		01/30/2022	Paydown		38,288	38,288	38,439	38,406	.0	(118)	.0	(118)	.0	38,288	.0	.0	.0	488	04/30/2047	2.B FE
	Focus Brands Fun20171A 2017-1A A21B 3.857%																				
34417R-AA-4	04/30/47		01/30/2022	Paydown		13,294	13,294	13,298	13,296	.0	(2)	.0	(2)	.0	13,294	.0	.0	.0	128	04/30/2047	2.B FE
36198F-AF-9	GSM5 2013-GC14 AAB 3.817% 08/10/46		03/01/2022	Paydown		266,321	266,321	274,301	266,870	.0	(549)	.0	(549)	.0	266,321	.0	.0	.0	2,712	08/10/2046	1.A
3622MII-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		03/01/2022	Paydown		2,990	3,334	3,177	3,355	.0	(364)	.0	(364)	.0	2,990	.0	.0	.0	30	05/25/2037	3.B FM
3622MII-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		03/01/2022	Paydown		17,492	194,068	158,650	187,663	.0	(170,171)	.0	(170,171)	.0	17,492	.0	.0	.0	1,614	05/25/2037	3.B FM
36249K-AC-4	GSM5 2010-C1 A2 4.592% 08/10/43		01/01/2022	Paydown		303,691	312,790	303,470	303,470	.0	221	.0	221	.0	303,691	.0	.0	.0	1,162	08/10/2043	1.A FM
	GS Mortgage-Back2022PJ1 ities 2022-PJ1 A2 2.500% 05/28/52		03/01/2022	Paydown		254,148	254,148	249,661	.0	.0	4,487	.0	4,487	.0	254,148	.0	.0	.0	809	05/28/2052	1.A FE
	Redemption 100.0000																				
36873B-AA-4	CYS Gene Warren 5.830% 01/15/26		03/15/2022			45,943	45,943	45,943	45,943	.0	.0	.0	.0	.0	45,943	.0	.0	.0	447	01/15/2026	2.B
	GoodLeap Sustain20221GS e Impr 2022-1GS A 2.700% 01/20/49		03/20/2022	Paydown		143,748	143,748	143,713	.0	.0	.34	.0	.34	.0	143,748	.0	.0	.0	367	01/20/2049	1.F FE
38237J-AA-1	GRUBHUB HOLDINGS INC 5.500% 07/01/27		01/12/2022	Various		1,264,804	1,320,000	1,250,370	1,266,912	.0	282	.0	282	.0	1,267,194	.0	(2,390)	(2,390)	38,794	07/01/2027	4.C FE
40010P-AA-6	HNGRY 2020-1A A2 3.981% 12/20/50		03/20/2022	Paydown		2,500	2,500	2,596	2,570	.0	(70)	.0	(70)	.0	2,500	.0	.0	.0	25	12/20/2050	2.B FE
421946-AL-8	HEALTHCARE REALTY TRUST 2.400% 03/15/30		03/28/2022	WELLS FARGO		1,802,712	2,006,000	2,017,071	2,016,085	.0	(297)	.0	(297)	.0	2,015,788	.0	(213,076)	(213,076)	26,078	03/15/2030	2.B FE
437089-AE-5	INHEL 2006-1 A5 6.522% 05/25/36		03/01/2022	Paydown		4,659	4,659	756	35	.0	4,624	.0	4,624	.0	4,659	.0	.0	.0	2	05/25/2036	1.D FM
443201-AB-4	HOWMET AEROSPACE INC 3.000% 01/15/29		03/03/2022	BANK of AMERICA SEC		170,204	178,000	171,325		.0	58	.0	58	.0	171,383	.0	(1,180)	(1,180)	771	01/15/2029	3.A FE
	IRWIN HOME EQUITY 2006-1 2A4 6.060%																				
464126-DA-6	09/25/35		03/01/2022	Paydown		66	.66	.66	.66	.0	.0	.0	.0	.0	.66	.0	.0	.0	.1	09/25/2035	1.A FM
46412Q-AE-7	IRIHE 2006-2 2A4 6.670% 02/25/36		03/01/2022	Paydown		1,857	1,857	1,813	318	.0	1,539	.0	1,539	.0	1,857	.0	.0	.0	22	02/25/2036	1.D FM
46591T-AC-8	JPMIT 2020-2 A3 3.500% 07/25/50		03/01/2022	Paydown		98,413	98,413	100,735	99,489	.0	(1,076)	.0	(1,076)	.0	98,413	.0	.0	.0	493	07/25/2050	1.A
46616P-AA-1	HENDR 2011-1A A 4.700% 10/15/56		03/15/2022	Paydown		102,038	102,038	113,502	112,007	.0	(9,968)	.0	(9,968)	.0	102,038	.0	.0	.0	685	10/15/2056	1.A FE
46616Y-AA-2	HENDR 2012-2A A 3.840% 10/15/59		03/15/2022	Paydown		127,114	127,114	130,928	130,205	.0	(3,091)	.0	(3,091)	.0	127,114	.0	.0	.0	717	10/15/2059	1.A FE
46617A-AA-3	HENDR 2012-3A A 3.220% 09/15/65		03/15/2022	Paydown		193,638	193,638	190,431	190,906	.0	2,732	.0	2,732	.0	193,638	.0	.0	.0	1,035	09/15/2065	1.A FE
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		03/15/2022	Paydown		55,430	55,430	55,398	55,405	.0	25	.0	25	.0	55,430	.0	.0	.0	339	03/15/2063	1.A FE
46618A-AA-2	HENDR 2014-2A A 3.610% 01/17/73		03/15/2022	Paydown		58,258	58,258	58,221	58,229	.0	29	.0	29	.0	58,258	.0	.0	.0	309	01/17/2073	1.A FE
46618H-AA-7	HENDR 2014-3A A 3.500% 06/15/77		03/15/2022	Paydown		114,890	114,890	114,838	114,861	.0	29	.0	29	.0	114,890	.0	.0	.0	616	06/15/2077	1.A FE
46618L-AA-8	HENDR 2015-1A A 3.260% 09/15/72		03/15/2022	Paydown		404,655	404,655	401,956	402,465	.0	2,190	.0	2,190	.0	404,655	.0	.0	.0	2,056	09/15/2072	1.A FE
46619R-AA-4	HENDR 2015-2A A 3.870% 03/15/58		03/15/2022	Paydown		136,861	136,861	136,754	136,791	.0	70	.0	70	.0	136,861	.0	.0	.0	759	03/15/2058	1.A FE
46619X-AA-1	HENDR 2015-3A A 4.080% 03/17/70		03/15/2022	Paydown		115,852	115,852	115,751	115,765	.0	88	.0	88	.0	115,852	.0	.0	.0	816	03/17/2070	1.A FE
46628S-AJ-2	JPMAC 2006-WF1 A6 6.500% 07/25/36		03/01/2022	Paydown		27,024	27,024	15,544	9,993	.0	17,031	.0	17,031	.0	27,024	.0	.0	.0	70	07/25/2036	1.D FM
46640J-AS-6	JPMCC 2013-C13 ASB 3.414% 01/15/46		03/01/2022	Paydown		177,439	177,439	179,213	177,433	.0	.6	.0	.6	.0	177,439	.0	.0	.0	1,034	01/15/2046	1.A
46646R-AL-7	JPMDB 2016-C4 XA 0.754% 12/15/49		03/01/2022	Paydown		.0	.0	38,382	27,921	.0	(27,921)	.0	(27,921)	.0	.0	.0	.0	.0	1,127	12/15/2049	1.A FE
46648H-AN-3	JPMIT 2017-2 A13 3.500% 05/25/47		02/01/2022	Paydown		72,602	72,602	73,129	72,609	.0	(8)	.0	(8)	.0	72,602	.0	.0	.0	291	05/25/2047	1.A
46649H-AN-2	JPMIT 2017-6 A13 3.500% 12/25/48		03/01/2022	Paydown		27,221	27,221	27,326	27,200	.0	21	.0	21	.0	27,221	.0	.0	.0	159	12/25/2048	1.A
46649H-AY-8	JPMIT 2017-6 B1 3.786% 12/25/48		03/01/2022	Paydown		30,573	30,573	32,143	31,375	.0	(801)	.0	(801)	.0	30,573	.0	.0	.0	193	12/25/2048	1.A

STATEMENT AS OF MARCH 31, 2022 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
46652H-AC-0	JPMNM 2020-ATR1 A3 3.000% 02/25/50		03/01/2022	Paydown		339,958	339,958	350,901	347,532	.0	(7,574)	.0	(7,574)	.0	339,958	.0	.0	.0	1,392	02/25/2050	1.A
46653J-BU-4	JPMNT 2020-5 B1 3.616% 12/25/50		03/01/2022	Paydown		23,319	23,319	24,878	24,543	.0	(1,224)	.0	(1,224)	.0	23,319	.0	.0	.0	141	12/25/2050	1.A
	JP Morgan Mortga202110 2021-10 A4 2.500% 12/25/51		03/01/2022	Paydown		560,151	560,151	573,805	573,048	.0	(12,896)	.0	(12,896)	.0	560,151	.0	.0	.0	2,119	12/25/2051	1.A
46655D-BY-7	JP Morgan Mortga20222 2.500% 08/25/52		03/01/2022	Paydown		159,017	159,017	148,631	.0	.0	10,386	.0	10,386	.0	159,017	.0	.0	.0	331	08/25/2052	1.B FE
476681-AA-9	JMIKE 2019-1A A2 4.433% 02/15/50		02/15/2022	Paydown		10,625	10,625	10,625	10,625	.0	.0	.0	.0	.0	10,625	.0	.0	.0	118	02/15/2050	2.B FE
47760Q-AB-9	JIMMY 2017-1A A211 4.846% 07/30/47		01/30/2022	Paydown		2,887,500	2,887,500	3,051,672	3,038,652	.0	(151,152)	.0	(151,152)	.0	2,887,500	.0	.0	.0	34,982	07/30/2047	2.B FE
48249Y-AA-3	KSBA 2016-1 A 2.363% 03/25/42		03/25/2022	Paydown		.0	.0	27,844	27,481	.0	(27,481)	.0	(27,481)	.0	.0	.0	.0	.0	1,001	03/25/2042	1.A FE
50075N-AC-8	KRAFT FOODS INC 6.500% 11/01/31		03/16/2022	Call 125.4540		1,254,540	1,000,000	1,017,720	1,010,407	.0	(160)	.0	(160)	.0	1,010,247	.0	(10,247)	(10,247)	279,276	11/01/2031	2.A FE
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		03/01/2022	Paydown		25,500	26,274	22,383	25,500	.0	5,666	.0	5,666	.0	25,500	.0	.0	.0	363	11/25/2036	3.B FM
52521H-AD-5	LMT 2006-9 1A4 5.750% 01/25/37		03/01/2022	Paydown		6,750	6,079	4,983	4,825	.0	1,925	.0	1,925	.0	6,750	.0	.0	.0	74	01/25/2037	3.B FM
52522H-AN-2	LXS 2006-8 3A5 3.850% 06/25/36		03/01/2022	Paydown		4,913	4,904	4,619	4,619	.0	293	.0	293	.0	4,913	.0	.0	.0	37	06/25/2036	1.A FM
52523K-AJ-3	LXS 2006-17 WF5 6.691% 12/25/42		03/01/2022	Paydown		.0	8,351	6,565	7,850	.0	(7,850)	.0	(7,850)	.0	.0	.0	.0	.0	48	12/25/2042	1.D FM
52524P-AL-6	LXS 2007-6 3A5 4.459% 05/25/37		03/01/2022	Paydown		37,272	29,218	32,851	32,851	.0	4,421	.0	4,421	.0	37,272	.0	.0	.0	291	05/25/2037	1.A FM
57629W-CR-9	MASSMUTUAL GLOBAL FUND 0.376% 01/07/22		01/07/2022	Maturity		5,500,000	5,500,000	5,500,000	5,500,000	.0	.0	.0	.0	.0	5,500,000	.0	.0	.0	3,851	01/07/2022	1.B FE
57643A-RII-6	MALT 2004-5 B1 6.362% 06/25/34		03/01/2022	Paydown		27,490	38,957	35,859	35,199	.0	(7,709)	.0	(7,709)	.0	27,490	.0	.0	.0	399	06/25/2034	2.B FM
58502B-AC-0	MEDNAX INC 6.250% 01/15/27		02/02/2022	BANK of AMERICA SEC		385,480	368,000	391,843	385,574	.0	(579)	.0	(579)	.0	384,995	.0	485	485	12,586	01/15/2027	4.A FE
58502B-AC-0	MEDNAX INC 6.250% 01/15/27		02/11/2022	Call 104.6880		2,088,526	1,995,000	2,040,650	2,026,644	.0	(1,069)	.0	(1,069)	.0	2,025,575	.0	(30,575)	(30,575)	164,875	01/15/2027	4.A FE
59001A-BD-3	MERITAGE CORPORATION 3.875% 04/15/29		02/09/2022	SUMRIDGE PARTNERS Redemption 100.0000		541,594	545,000	568,535	566,960	.0	(297)	.0	(297)	.0	566,663	.0	(25,069)	(25,069)	6,805	04/15/2029	3.A FE
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		02/01/2022			161,333	161,333	161,333	161,333	.0	.0	.0	.0	.0	161,333	.0	.0	.0	4,575	08/01/2025	1.D FE
61690G-AC-5	MSBAM 2014-C14 ASB 3.581% 02/15/47		03/01/2022	Paydown		55,518	55,518	57,180	55,707	.0	(189)	.0	(189)	.0	55,518	.0	.0	.0	322	02/15/2047	1.A
61690G-AE-1	MSBAM 2014-C14 A4 3.787% 02/15/47		01/01/2022	Paydown		42,448	42,448	42,870	42,515	.0	(68)	.0	(68)	.0	42,448	.0	.0	.0	134	02/15/2047	1.A
61690Q-AC-3	MSBAM 2015-C23 ASB 3.398% 07/15/50		03/01/2022	Paydown		1,011,157	1,011,157	1,041,447	1,016,824	.0	(5,667)	.0	(5,667)	.0	1,011,157	.0	.0	.0	5,906	07/15/2050	1.A
61690Y-BS-0	MSC 2016-BNK2 ASB 2.860% 11/15/49		03/01/2022	Paydown		90,900	90,900	93,627	91,718	.0	(818)	.0	(818)	.0	90,900	.0	.0	.0	447	11/15/2049	1.A
	MORGAN STANLEY 2006-12XS A5A 6.592% 10/25/36		03/01/2022	Paydown		25,930	25,930	14,344	10,491	.0	15,439	.0	15,439	.0	25,930	.0	.0	.0	60	10/25/2036	1.D FM
61752R-AJ-1	MSM 2007-3XS 2A3S 2.682% 01/25/47		03/01/2022	Paydown		30,973	30,973	18,665	13,713	.0	17,260	.0	17,260	.0	30,973	.0	.0	.0	78	01/25/2047	1.D FM
61763K-AY-0	MSBAM 2014-C15 ASB 3.654% 04/15/47		03/01/2022	Paydown		46,120	46,120	47,503	46,291	.0	(170)	.0	(170)	.0	46,120	.0	.0	.0	291	04/15/2047	1.A
61767F-BB-6	MSC 2016-UB11 XA 1.496% 08/15/49		03/01/2022	Paydown		.0	.0	39,480	17,323	.0	(17,323)	.0	(17,323)	.0	.0	.0	.0	.0	898	08/15/2049	1.A FE
62942K-AA-4	NRPM 2013-1 A1 3.250% 07/25/43		03/01/2022	Paydown		117,672	117,672	115,845	116,819	.0	853	.0	853	.0	117,672	.0	.0	.0	535	07/25/2043	1.A
64016N-AA-5	NBLV 2021-1A A2 3.584% 04/30/51		01/30/2022	Paydown		2,500	2,500	2,514	2,511	.0	(11)	.0	(11)	.0	2,500	.0	.0	.0	22	04/30/2051	2.C FE
651290-AR-9	NEWFIELD EXPLORATION CO 5.375% 01/01/26		02/14/2022	BARCLAYS		1,789,802	1,653,000	1,844,779	1,816,161	.0	(5,211)	.0	(5,211)	.0	1,810,949	.0	(21,147)	(21,147)	55,530	01/01/2026	2.C FE
693456-AN-5	PMTLT 2013-J1 B1 3.555% 09/25/43		03/01/2022	Paydown		195,901	195,901	196,115	195,561	.0	340	.0	340	.0	195,901	.0	.0	.0	1,262	09/25/2043	1.A
69371V-AA-5	PSMC 2018-1 A1 3.500% 02/25/48		03/01/2022	Paydown		29,734	29,734	29,358	29,644	.0	90	.0	90	.0	29,734	.0	.0	.0	168	02/25/2048	1.A
69371V-AM-9	PSMC 2018-1 A12 3.500% 02/25/48		03/01/2022	Paydown		218,048	218,048	210,234	217,180	.0	867	.0	867	.0	218,048	.0	.0	.0	1,228	02/25/2048	1.A
694308-JF-5	PHOTO GAS & EL 2.100% 08/01/27		02/16/2022	BANK of AMERICA SEC		3,686,920	4,000,000	3,992,560	3,994,120	.0	130	.0	130	.0	3,994,250	.0	(307,330)	(307,330)	45,967	08/01/2027	2.C FE
719245-AD-4	PHOTO HOLDINGS MERGER SU 8.500% 10/01/26		01/26/2022	Various		184,993	181,000	195,987	181,000	.0	(318)	.0	(318)	.0	192,050	.0	(7,057)	(7,057)	4,862	10/01/2026	4.C FE
72147K-AG-3	PILGRIM'S PRIDE CORP 3.500% 03/01/32		02/23/2022	CITIGROUP GLOBAL MKTS		233,446	251,000	253,557	253,464	.0	(37)	.0	(37)	.0	253,427	.0	(19,981)	(19,981)	4,039	03/01/2032	3.A FE
723787-AM-9	PIONEER NATURAL 4.450% 01/15/26		02/24/2022	Various		10,834,454	10,000,000	9,988,900	9,995,242	.0	160	.0	160	.0	9,995,402	.0	4,598	4,598	1,105,162	01/15/2026	2.B FE
	Redemption 100.0000																				
73019#-AB-8	PNC EQUIP FIN LLC PP 3.000% 09/13/27		03/13/2022			34,755	34,755	34,755	34,755	.0	.0	.0	.0	.0	34,755	.0	.0	.0	521	09/13/2027	1.D
74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		03/01/2022	Paydown		6,026	6,557	5,485	5,660	.0	366	.0	366	.0	6,026	.0	.0	.0	64	06/25/2036	2.B FM
	Redemption 0.0000																				
74955E-AA-7	RGS FUNDING CORP 9.810% 12/07/21		01/01/2022			.0	.6	.7	.6	.0	.0	.0	.0	.0	.6	.0	(6)	(6)	.0	12/07/2021	2.A FE
74968R-AA-3	RPIT 2019-1 A 2.750% 10/25/63		03/25/2022	Paydown		719,593	719,593	719,481	723,771	.0	(4,178)	.0	(4,178)	.0	719,593	.0	.0	.0	3,429	10/25/2063	1.A FE
759950-GV-4	RAMC 2006-1 AF3 5.608% 05/25/36		03/01/2022	Paydown		25,787	25,787	18,481	12,663	.0	13,123	.0	13,123	.0	25,787	.0	.0	.0	283	05/25/2036	1.D FM
76110W-SZ-0	RASC 2003-KS7 A15 6.250% 09/25/33		03/01/2022	Paydown		48,550	48,550	42,238	46,883	.0	1,667	.0	1,667	.0	48,550	.0	.0	.0	350	09/25/2033	1.A FM
76111H-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		03/01/2022	Paydown		5,074	4,895	4,034	4,437	.0	638	.0	638	.0	5,074	.0	.0	.0	59	03/25/2036	1.D FM
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		03/01/2022	Paydown		21,220	21,321	19,217	18,882	.0	2,337	.0	2,337	.0	21,220	.0	.0	.0	173	11/25/2035	1.D FM
761713-BG-0	REYNOLDS AMERICAN INC 4.450% 06/12/25		01/07/2022	HONG KONG SHANGHAI BK		2,526,314	2,351,000	2,588,511	2,533,768	.0	(1,549)	.0	(1,549)	.0	2,532,218	.0	(5,904)	(5,904)	8,428	06/12/2025	2.B FE
78419C-AG-9	SGOMS 2016-C5 XA 1.902% 10/10/48		03/01/2022	Paydown		.0	.0	63,576	25,911	.0	(25,911)	.0	(25,911)	.0	.0	.0	.0	.0	1,533	10/10/2048	1.A FE
78471K-AE-1	SFPMT 2016-1A 1A4 3.000% 11/25/46		03/01/2022	Paydown		131,354	131,354	125,299	129,680	.0	1,674	.0	1,674	.0	131,354	.0	.0	.0	854	11/25/2046	1.A

STATEMENT AS OF MARCH 31, 2022 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
808513-BR-5	SCHWAB CORP 1.150% 05/13/26		02/09/2022	DAIWA SECURITIES AMERICA		2,180,368	2,260,000	2,254,757	2,255,404	.0	.108	.0	.108	.0	2,255,512	.0	(75,144)	(75,144)	6,190	.05/13/2026	1.F FE
81745B-AN-5	SEMT 2013-6 B2 3.511% 05/25/43		03/01/2022	Paydown		311,040	311,040	309,946	310,240	.0	.800	.0	.800	.0	311,040	.0	.0	.0	1,853	.05/25/2043	1.A
81745J-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		03/01/2022	Paydown		5,849	5,849	5,747	5,810	.0	.38	.0	.38	.0	5,849	.0	.0	.0	32	.07/25/2043	1.A
81745J-AA-6	SEMT 2013-11 A1 3.500% 09/25/43		03/01/2022	Paydown		67,879	66,012	66,012	67,229	.0	.650	.0	.650	.0	67,879	.0	.0	.0	517	.09/25/2043	1.A
81745J-AA-1	SEMT 2013-11 B3 3.657% 09/25/43		03/01/2022	Paydown		139,376	139,376	137,372	138,680	.0	.696	.0	.696	.0	139,376	.0	.0	.0	1,099	.09/25/2043	1.A
81745N-AJ-8	SEMT 2014-1 B2 3.926% 04/25/44		03/01/2022	Paydown		180,652	180,652	181,393	180,489	.0	.162	.0	.162	.0	180,652	.0	.0	.0	1,011	.04/25/2044	1.A
81745Q-AB-8	SEMT 2015-1 A2 3.000% 01/25/45		03/01/2022	Paydown		34,931	34,931	34,844	34,857	.0	.74	.0	.74	.0	34,931	.0	.0	.0	146	.01/25/2045	1.A
81745R-AH-3	SEMT 2013-3 B2 3.510% 03/25/43		03/01/2022	Paydown		92,503	92,503	94,935	92,846	.0	(343)	.0	(343)	.0	92,503	.0	.0	.0	434	.03/25/2043	1.A
81746D-AG-5	SEMT 2017-5 A7 3.500% 08/25/47		03/01/2022	Paydown		1,373,381	1,373,381	1,361,842	1,368,556	.0	4,825	.0	4,825	.0	1,373,381	.0	.0	.0	7,961	.08/25/2047	1.A
81746N-AU-2	SEMT 2016-3 A19 3.500% 11/25/46		03/01/2022	Paydown		92,200	92,200	94,116	92,666	.0	(466)	.0	(466)	.0	92,200	.0	.0	.0	484	.11/25/2046	1.A
81746T-CB-9	SEMT 2017-1 B1 3.612% 02/25/47		03/01/2022	Paydown		36,597	36,597	37,068	37,068	.0	(471)	.0	(471)	.0	36,597	.0	.0	.0	224	.02/25/2047	1.A
81746X-AU-0	SEMT 2017-3 A19 3.500% 04/25/47		03/01/2022	Paydown		109,553	109,553	107,618	108,841	.0	.711	.0	.711	.0	109,553	.0	.0	.0	490	.04/25/2047	1.A
81747E-CD-7	SEMT 2018-CH2 B1A 3.750% 06/25/48		03/01/2022	Paydown		45,018	45,018	47,930	46,715	.0	(1,697)	.0	(1,697)	.0	45,018	.0	.0	.0	275	.06/25/2048	1.A
81748Y-AD-4	Sequoia Mortgage20216 2021-6 A4 2.500% 10/25/51		03/01/2022	Paydown		202,295	202,295	206,594	206,360	.0	(4,065)	.0	(4,065)	.0	202,295	.0	.0	.0	883	.10/25/2051	1.A
822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43		03/01/2022	Paydown		57,257	57,257	58,603	57,455	.0	(198)	.0	(198)	.0	57,257	.0	.0	.0	316	.07/25/2043	1.A
82281E-CK-1	SCOT 2016-1 1A19 3.500% 11/25/46		03/01/2022	Paydown		358,802	358,802	358,297	357,951	.0	.851	.0	.851	.0	358,802	.0	.0	.0	1,731	.11/25/2046	1.A
86765B-AJ-8	SUNOCO LOGISTICS PARTNER 4.650% 02/15/22		02/15/2022	Maturity		1,000,000	1,000,000	999,480	999,993	.0	.7	.0	.7	.0	1,000,000	.0	.0	.0	23,250	.02/15/2022	2.C FE
87422V-AJ-7	TALEN ENERGY SUPPLY LLC 7.625% 06/01/28		03/16/2022	CREDIT SUISSE FIRST BOSTON Redemption 100.0000		275,340	312,000	322,333	320,682	.0	(490)	.0	(490)	.0	320,192	.0	(44,852)	(44,852)	7,071	.06/01/2028	4.A FE
88031Q-AA-8	TENASKA VIRGINIA PARTNERS 6.119% 03/30/24		03/30/2022	Paydown		152,735	152,735	152,735	152,735	.0	.0	.0	.0	.0	152,735	.0	.0	.0	2,336	.03/30/2024	2.B FE
88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		03/15/2022	Paydown		101,193	101,193	115,984	108,108	.0	(6,915)	.0	(6,915)	.0	101,193	.0	.0	.0	1,005	.07/15/2059	1.A FE
89171Y-BB-6	TPMT 2015-2 2M1 3.750% 11/25/57		03/01/2022	Paydown		847,024	847,024	863,104	846,145	.0	.879	.0	.879	.0	847,024	.0	.0	.0	5,985	.11/25/2057	1.A
89177B-AA-3	TPMT 2019-1 A1 3.658% 03/25/58		03/01/2022	Paydown		211,477	211,477	210,189	210,641	.0	.836	.0	.836	.0	211,477	.0	.0	.0	1,279	.03/25/2058	1.A
89236T-HE-8	TOYOTA 0.545% 02/14/22		02/14/2022	Maturity		7,000,000	7,000,000	7,000,000	7,000,000	.0	.0	.0	.0	.0	7,000,000	.0	.0	.0	5,415	.02/14/2022	1.E FE
89680H-AA-0	TOF 2020-1A A 2.110% 09/20/45		03/20/2022	Paydown		106,250	106,250	106,230	106,245	.0	.5	.0	.5	.0	106,250	.0	.0	.0	374	.09/20/2045	1.F FE
90278L-AZ-2	UBSCM 2018-C15 XA 0.900% 12/15/51		03/01/2022	Paydown		.0	.0	474,615	345,560	.0	(345,560)	.0	(345,560)	.0	.0	.0	.0	.0	26,693	.12/15/2051	1.A FE
911365-BP-8	NA UNITED RENTALS 3.750% 01/15/32		03/03/2022	GOLDMAN SACHS		220,230	230,000	231,920	231,836	.0	(40)	.0	(40)	.0	231,797	.0	(11,567)	(11,567)	4,888	.01/15/2032	3.B FE
91324P-BV-3	UNITEDHEALTH GROUP INC 2.875% 03/15/22		03/15/2022	Maturity		5,000,000	5,000,000	4,669,950	4,990,810	.0	9,190	.0	9,190	.0	5,000,000	.0	.0	.0	71,875	.03/15/2022	1.G FE
92556H-AC-1	VIACOMCBS INC 4.950% 05/19/50		01/19/2022	CITIGROUP GLOBAL MKTS Redemption 100.0000		638,038	532,000	541,458	541,246	.0	(17)	.0	(17)	.0	541,229	.0	96,809	96,809	4,535	.05/19/2050	2.B FE
92783H-AA-4	VA INT'L GATEWAY PP 3.930% 06/30/30		03/31/2022	Paydown		24,312	24,312	24,312	24,312	.0	.0	.0	.0	.0	24,312	.0	.0	.0	239	.06/30/2030	1.F PL
92890F-AV-8	WFRBS 2014-C20 ASB 3.638% 05/15/47		03/01/2022	Paydown		327,695	327,695	337,510	329,029	.0	(1,334)	.0	(1,334)	.0	327,695	.0	.0	.0	2,059	.05/15/2047	1.A
92890N-AA-7	WFRBS 2012-C10 XA 1.479% 12/15/45		03/01/2022	Paydown		.0	.0	23,281	2,234	.0	(2,234)	.0	(2,234)	.0	.0	.0	.0	.0	767	.12/15/2045	1.A FE
929227-ZG-0	WAMU 2003-35 1A4 5.500% 06/25/33		03/01/2022	Paydown		6,834	6,834	5,706	6,138	.0	.696	.0	.696	.0	6,834	.0	.0	.0	37	.06/25/2033	1.A FM
92937F-AE-1	WFRBS 2013-C12 ASB 2.838% 03/15/48		03/01/2022	Paydown		72,120	72,120	71,411	71,978	.0	.143	.0	.143	.0	72,120	.0	.0	.0	349	.03/15/2048	1.A
92938G-AE-8	WFRBS 2013-C17 ASB 3.558% 12/15/46		03/01/2022	Paydown		52,274	52,274	53,840	52,423	.0	(149)	.0	(149)	.0	52,274	.0	.0	.0	321	.12/15/2046	1.A
92938J-AF-9	WFRBS 2013-UBS1 ASB 3.603% 03/15/46		03/01/2022	Paydown		56,589	56,589	56,742	56,589	.0	(152)	.0	(152)	.0	56,589	.0	.0	.0	384	.03/15/2046	1.A
93934F-EQ-1	WMALT 2005-9 2A4 5.500% 11/25/35		02/01/2022	Paydown		4,740	4,824	4,455	4,477	.0	.263	.0	.263	.0	4,740	.0	.0	.0	36	.11/25/2035	1.D FM
93935B-AH-3	WMALT 2006-5 3A6 6.768% 07/25/36		03/01/2022	Paydown		23,232	23,232	8,252	7,089	.0	16,143	.0	16,143	.0	23,232	.0	.0	.0	46	.07/25/2036	1.D FM
94106L-BM-0	WASTE MANAGEMENT INC 2.500% 11/15/50		02/14/2022	Various		1,829,258	2,113,000	2,028,973	2,030,724	.0	.199	.0	.199	.0	2,030,923	.0	(201,665)	(201,665)	12,358	.11/15/2050	2.A FE
949831-AA-9	WFMS 2019-3 A1 3.500% 07/25/49		03/01/2022	Paydown		130,427	130,427	132,262	130,975	.0	(547)	.0	(547)	.0	130,427	.0	.0	.0	717	.07/25/2049	1.A
94989M-AF-6	WFCM 2015-NXS2 ASB 3.461% 07/15/58		03/01/2022	Paydown		1,059,850	1,059,850	1,091,631	1,066,077	.0	(6,227)	.0	(6,227)	.0	1,059,850	.0	.0	.0	6,325	.07/15/2058	1.A
95003H-AA-7	Wells Fargo Mort20221 ked Se 2022-1 A1 2.500% 08/25/51		03/01/2022	Paydown		64,488	64,488	63,259	.0	.0	1,229	.0	1,229	.0	64,488	.0	.0	.0	194	.08/25/2051	1.A FE
971885-AP-3	WILSHIRE MTG LOAN TR 1997-2 M3 7.770% 05/25/28		03/01/2022	Paydown		1,871	1,871	1,902	1,379	.682	(190)	.0	.492	.0	1,871	.0	.0	.0	1	.05/25/2028	1.D FM
97652P-AW-1	WIN 2014-1 B3 3.910% 06/20/44		03/01/2022	Paydown		192,261	192,261	195,353	192,832	.0	(671)	.0	(671)	.0	192,261	.0	.0	.0	897	.06/20/2044	1.A
98421M-AB-2	XEROX HOLDINGS CORP 5.500% 08/15/28		02/09/2022	BARCLAYS		324,615	323,000	336,728	335,516	.0	(180)	.0	(180)	.0	335,336	.0	(10,721)	(10,721)	8,685	.08/15/2028	3.B FE
98878V-AB-9	ZIETIS INC 3.250% 02/01/23		03/31/2022	TD SECURITIES		5,036,150	5,000,000	5,051,250	.0	.0	(6,192)	.0	(6,192)	.0	5,045,058	.0	(8,908)	(8,908)	27,083	.02/01/2023	2.A FE
009090-AA-9	AACON 2015-1A PTT 3.600% 03/15/27	A	03/15/2022	Various		468,399	468,399	470,301	469,176	.0	(777)	.0	(777)	.0	468,399	.0	.0	.0	251,204	.03/15/2027	1.F FE

STATEMENT AS OF MARCH 31, 2022 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
12201P-AN-6	BURLINGTON RESOURCES FINANCE 7.400% 12/01/31		03/11/2022	Taxable Exchange		3,032,596	1,732,000	2,319,339	2,111,744	.0	(5,932)	.0	(5,932)	.0	2,105,812	.0	926,784	926,784	35,602	12/01/2031	1.G FE
21627U-AA-0	COOKE OMEGA/ALPHA VESSEL 8.500% 12/15/22	A	02/07/2022	Call 102.1250		851,723	834,000	856,935	838,894	.0	(1,074)	.0	(1,074)	.0	837,820	.0	(3,820)	(3,820)	27,765	12/15/2022	4.C FE
77381W-AA-4	ROCKPOINT GAS STORAGE CA 7.000% 03/31/23	A	02/24/2022	IMPERIAL CAPITAL LLC		73,660	74,000	75,066	74,267	.0	(177)	.0	(177)	.0	74,090	.0	(430)	(430)	2,130	03/31/2023	4.B FE
00973R-AE-3	AKER BP ASA 3.000% 01/15/25	D	03/02/2022	BARCLAYS		2,293,098	2,281,913	2,279,502	2,279,502	.0	(447)	.0	(447)	.0	2,279,055	.0	14,042	14,042	40,716	01/15/2025	2.C FE
05581K-AC-5	BNP PARIBAS 4.625% 03/13/27	D	02/23/2022	GOLDMAN SACHS		668,503	633,000	718,085	713,522	.0	(2,174)	.0	(2,174)	.0	711,349	.0	(42,845)	(42,845)	13,120	03/13/2027	2.A FE
06738E-AS-4	BARCLAYS PLC 3.684% 01/10/23	D	01/10/2022	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000	.0	.0	.0	.0	.0	5,000,000	.0	.0	.0	92,100	01/10/2023	2.B FE
12807C-AA-1	CAI 2020-1A A 2.220% 09/25/45	D	03/25/2022	Paydown		212,500	212,500	212,452	212,488	.0	.12	.0	.12	.0	212,500	.0	.0	.0	786	09/25/2045	1.F FE
14365B-BJ-0	CARNIVAL CRUISE 9.875% 08/01/27	D	01/06/2022	UBS WARBURG		358,353	314,000	366,444	356,837	.0	(319)	.0	(319)	.0	356,518	.0	1,834	1,834	13,695	08/01/2027	4.A FE
22535W-AA-5	CREDIT AGRICOLE LONDON 3.375% 01/10/22	D	01/10/2022	Maturity		6,500,000	6,500,000	6,540,662	6,505,131	.0	(5,131)	.0	(5,131)	.0	6,500,000	.0	.0	.0	109,688	01/10/2022	1.G FE
22550U-AA-9	CREDIT SUISSE NEW YORK 0.500% 02/04/22	D	02/04/2022	Maturity		5,900,000	5,900,000	5,900,000	5,900,000	.0	.0	.0	.0	.0	5,900,000	.0	.0	.0	7,531	02/04/2022	1.E FE
29441W-AB-1	EQUATE PETROCHEMICAL BV 3.000% 03/03/22	D	03/03/2022	Maturity		7,000,000	7,000,000	6,885,480	6,995,992	.0	4,008	.0	4,008	.0	7,000,000	.0	.0	.0	105,000	03/03/2022	2.B FE
36164Q-NA-2	GE CAPITAL INTL FUNDING 4.418% 11/15/35	D	03/24/2022	BNP SECURITIES		515,622	483,000	531,956	527,805	.0	(608)	.0	(608)	.0	527,197	.0	(11,575)	(11,575)	7,884	11/15/2035	2.A FE
36320M-AL-2	GALXY 2015-20A AR 1.259% 04/20/31	D	02/24/2022	ROBERT W. BAIRD		3,217,500	3,250,000	3,230,500	3,237,777	.0	1,079	.0	1,079	.0	3,238,856	.0	(21,356)	(21,356)	13,813	04/20/2031	2.A FE
38521V-AE-1	GACM 2019-FL1 B 2.202% 06/15/37	D	03/15/2022	Paydown		6,965,414	6,965,414	6,730,331	6,958,838	.0	6,575	.0	6,575	.0	6,965,414	.0	.0	.0	34,570	06/15/2037	1.D FE
40428Q-AN-9	HSBC HOLDINGS PLC-SPONS 4.000% 03/30/22	D	03/30/2022	Maturity		2,700,000	2,700,000	2,711,124	.0	.0	(11,124)	.0	(11,124)	.0	2,700,000	.0	.0	.0	54,000	03/30/2022	1.G FE
44841C-AB-0	HUTCH WHAMPOA INT 11 LTD 4.625% 01/13/22	D	01/13/2022	Various		2,000,000	2,000,000	2,149,580	2,000,765	.0	(765)	.0	(765)	.0	2,000,000	.0	.0	.0	46,250	01/13/2022	1.F FE
45314Q-AB-1	IMPERIAL TOBACCO FINANCE 3.500% 02/11/23	D	02/24/2022	MARKET AXESS Redemption 100.0000		1,600,078	1,584,000	1,624,123	1,596,510	.0	(2,269)	.0	(2,269)	.0	1,594,241	.0	5,837	5,837	30,338	02/11/2023	2.B FE
46137N-AC-2	INVERSIONES LATAM POWER 5.125% 06/15/33 MITSUBISHI UFJ FINL-SPON ADR 2.998% 02/22/22	D	01/03/2022			87,794	87,794	87,837	87,838	.0	(44)	.0	(44)	.0	87,794	.0	.0	.0	2,475	06/15/2033	3.A FE
606822-AL-8	NUFARM AUSTRALIA/AMERICA 5.750% 04/30/26	D	02/19/2022	Various		10,500,000	10,500,000	10,688,895	10,541,534	.0	(41,534)	.0	(41,534)	.0	10,500,000	.0	.0	.0	157,395	02/22/2022	1.G FE
67052N-AA-3	REDE D'OR FINANCE SARL 4.500% 01/22/30	D	02/02/2022	JEFFERIES & CO		720,125	700,000	661,500	673,227	.0	715	.0	715	.0	673,942	.0	26,058	26,058	32,312	04/30/2026	4.A FE
75735G-AA-6	SINOPEC 3.125% 04/24/23	D	02/02/2022	Various		419,348	442,000	434,265	434,923	.0	(20)	.0	(20)	.0	434,903	.0	(15,555)	(15,555)	10,608	01/22/2030	3.B FE
82937T-AA-0	TEVA PHARMACEUTICALS NE 3.150% 10/01/26	D	03/10/2022	Various		2,016,140	2,000,000	1,930,220	1,989,221	.0	1,629	.0	1,629	.0	1,990,850	.0	25,290	25,290	24,306	04/24/2026	1.E FE
88167A-AE-1	TREST 2018-2A A2 1.911% 07/25/31	D	02/09/2022	Various		360,750	390,000	373,425	375,522	.0	308	.0	308	.0	375,830	.0	(15,080)	(15,080)	4,436	10/01/2026	3.C FE
89531M-AC-6	WEIR GROUP PLC (THE) 2.200% 05/13/26	D	03/16/2022	Greensledge		4,925,900	5,000,000	5,000,000	5,000,000	.0	.0	.0	.0	.0	5,000,000	.0	(74,100)	(74,100)	36,841	07/25/2031	1.C FE
94876Q-AA-4	SHV NEDERLAND BV PP 4.420% 03/28/22	D	02/15/2022	J P MORGAN SEC		250,505	261,000	261,846	261,813	.0	(23)	.0	(23)	.0	261,790	.0	(11,284)	(11,284)	1,499	05/13/2026	3.A FE
N7660#-AM-9		D	03/28/2022	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	.0	.0	.0	.0	.0	2,000,000	.0	.0	.0	44,200	03/28/2022	2.A
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						240,315,759	236,044,334	239,885,465	228,537,658	682	(824,044)	0	(823,362)	0	237,894,522	0	(1,119,790)	(1,119,790)	6,432,383	XXX	XXX
2509999997. Total - Bonds - Part 4						268,269,825	264,600,295	270,342,225	256,644,218	682	(1,540,133)	0	(1,539,451)	0	266,435,590	0	(1,706,792)	(1,706,792)	6,722,156	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						268,269,825	264,600,295	270,342,225	256,644,218	682	(1,540,133)	0	(1,539,451)	0	266,435,590	0	(1,706,792)	(1,706,792)	6,722,156	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
00287Y-10-9	ABBVIE INC		02/01/2022	S. G. COWEN SECURITIES CORP.	5,999,000	817,170		357,858	812,265	(454,407)	.0	.0	(454,407)	.0	357,858	.0	459,312	459,312	8,459		
00971T-10-1	AKAMAI TECHNOLOGIES INC		01/24/2022	S. G. COWEN SECURITIES CORP.	7,450,000	828,337		788,985	871,948	(82,963)	.0	.0	(82,963)	.0	788,985	.0	39,352	39,352	.0		
037833-10-0	APPLE INC		03/02/2022	Various	20,215,000	3,293,816		1,421,349	3,589,578	(2,168,229)	.0	.0	(2,168,229)	.0	1,421,349	.0	1,872,467	1,872,467	1,983		
110122-10-8	BRISTOL-MYERS SQUIBB		03/15/2022	VIRTU FINANCIAL S. G. COWEN SECURITIES CORP.	1,747,000	121,499		97,149	108,925	(11,776)	.0	.0	(11,776)	.0	97,149	.0	24,350	24,350	943		
192446-10-2	COGNIZANT TECH SOLUTIONS-A		01/24/2022	Various	14,445,000	1,197,519		824,833	1,281,560	(456,728)	.0	.0	(456,728)	.0	824,833	.0	372,686	372,686	.0		
244199-10-5	DEERE & COMPANY		03/21/2022	VIRTU FINANCIAL	3,677,000	1,446,488		524,618	1,260,807	(736,189)	.0	.0	(736,189)	.0	524,618	.0	921,871	921,871	3,861		
30231G-10-2	EXXON MOBIL CORP		03/15/2022	VIRTU FINANCIAL	1,814,000	139,582		103,437	110,999	(7,561)	.0	.0	(7,561)	.0	103,437	.0	36,145	36,145	1,596		
30303M-10-2	FACEBOOK INC-A		03/07/2022	Various	1,672,000	326,082		480,999	562,377	(81,378)	.0	.0	(81,378)	.0	480,999	.0	(154,917)	(154,917)	.0		
363576-10-9	ARTHUR J GALLAGHER & CO		03/02/2022	Keefe Bruyette & Woods Eq	2,233,000	354,744		124,838	378,873	(254,035)	.0	.0	(254,035)	.0	124,838	.0	229,906	229,906	.0		
40412C-10-1	HCA HOLDINGS INC		03/18/2022	INSTINET	12,109,000	3,141,841		2,580,565	2,489,555	(485,979)	.0	.0	(485,979)	.0	2,580,565	.0	561,276	561,276	6,781		
46625H-10-0	JP MORGAN CHASE & CO		03/02/2022	Keefe Bruyette & Woods Eq	6,907,000	960,701		744,008	1,093,723	(349,715)	.0	.0	(349,715)	.0	744,008	.0	216,693	216,693	6,907		

STATEMENT AS OF MARCH 31, 2022 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..478160-10-4	JOHNSON & JOHNSON		03/15/2022	VIRTU FINANCIAL	645,000	112,477		104,464	110,340	(5,876)	0	0	(5,876)	0	104,464	0	8,013	8,013	684		
..539830-10-9	LOOKHEED MARTIN		03/18/2022	Various	3,268,000	1,419,506		1,160,646	1,161,480	(833)	0	0	(833)	0	1,160,646	0	258,860	258,860	9,150		
..576360-10-4	MASTERCARD INC		01/24/2022	S. G. COWEN SECURITIES CORP.	3,016,000	1,027,549		885,087	1,083,709	(198,622)	0	0	(198,622)	0	885,087	0	142,462	142,462	1,478		
..580135-10-1	MCDONALDS		02/01/2022	CORP.	2,908,000	748,134		401,587	779,548	(377,961)	0	0	(377,961)	0	401,587	0	346,547	346,547	0		
..594918-10-4	MICROSOFT CORP		03/02/2022	Morgan Stanley	4,896,000	1,468,106		260,440	1,646,623	(1,386,183)	0	0	(1,386,183)	0	260,440	0	1,207,667	1,207,667	3,036		
..641100-10-4	NETAPP INC		01/24/2022	CORP.	10,121,000	844,901		779,845	931,031	(151,185)	0	0	(151,185)	0	779,845	0	65,055	65,055	5,061		
..701094-10-4	PARKER HANNIFIN		02/04/2022	Various	3,546,000	1,086,028		579,963	1,128,054	(548,091)	0	0	(548,091)	0	579,963	0	506,065	506,065	0		
..717081-10-3	PFIZER INC		02/01/2022	S. G. COWEN SECURITIES CORP.	4,491,000	236,935		140,905	265,194	(124,288)	0	0	(124,288)	0	140,905	0	96,030	96,030	1,796		
..731068-10-2	POLARIS INDUSTRIES INC		01/31/2022	CORP.	5,931,000	663,203		566,094	651,876	(85,782)	0	0	(85,782)	0	566,094	0	97,110	97,110	0		
..742718-10-9	PROCTER & GAMBLE CO		02/08/2022	VIRTU FINANCIAL	1,000	157		78	164	(86)	0	0	(86)	0	78	0	79	79	1		
..75513E-10-1	RAYTHEON CO RAYTEHON		03/18/2022	Various	16,407,000	1,632,054		1,108,463	1,411,986	(303,524)	0	0	(303,524)	0	1,108,463	0	523,592	523,592	8,368		
..82669G-10-4	SIGNATURE BANK		03/02/2022	Various	7,808,000	2,665,460		826,000	2,525,654	(1,699,653)	0	0	(1,699,653)	0	826,000	0	1,839,460	1,839,460	3,212		
..82968B-10-3	SIRIUS XM HOLDINGS INC		01/24/2022	S. G. COWEN SECURITIES CORP.	96,491,000	578,268		553,357	612,718	(59,361)	0	0	(59,361)	0	553,357	0	24,911	24,911	0		
..949746-10-1	WELLS FARGO & CO		02/01/2022	CORP.	12,707,000	698,639		608,804	609,682	(878)	0	0	(878)	0	608,804	0	89,835	89,835	0		
..969904-10-1	WILLIAMS-SONOMA INC		01/31/2022	S. G. COWEN SECURITIES CORP.	882,000	136,138		95,486	149,173	(53,686)	0	0	(53,686)	0	95,486	0	40,652	40,652	626		
..H84989-10-4	TE CONNECTIVITY LTD	D	02/01/2022	S. G. COWEN SECURITIES CORP.	13,824,000	1,959,394		1,214,381	2,230,364	(1,015,983)	0	0	(1,015,983)	0	1,214,381	0	745,013	745,013	0		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						27,904,728	XXX	17,334,239	27,858,206	(11,100,952)	0	0	(11,100,952)	0	17,334,239	0	10,570,492	10,570,492	63,942	XXX	XXX
5989999997. Total - Common Stocks - Part 4						27,904,728	XXX	17,334,239	27,858,206	(11,100,952)	0	0	(11,100,952)	0	17,334,239	0	10,570,492	10,570,492	63,942	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						27,904,728	XXX	17,334,239	27,858,206	(11,100,952)	0	0	(11,100,952)	0	17,334,239	0	10,570,492	10,570,492	63,942	XXX	XXX
5999999999. Total - Preferred and Common Stocks						27,904,728	XXX	17,334,239	27,858,206	(11,100,952)	0	0	(11,100,952)	0	17,334,239	0	10,570,492	10,570,492	63,942	XXX	XXX
6009999999 - Totals						296,174,553	XXX	287,676,464	284,502,424	(11,100,270)	(1,540,133)	0	(12,640,403)	0	283,769,829	0	8,863,700	8,863,700	6,786,098	XXX	XXX

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.09/13/2021	.09/14/2022	160	293.67	1,152			.43		.43	(786)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.09/13/2021	.09/14/2023	136	293.67	1,396			281		281	(859)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.09/24/2021	.09/27/2022	69	290.66	490			39		39	(429)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.09/24/2021	.09/25/2026	55	290.66	1,554			1,394		1,394	(144)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.09/27/2021	.09/27/2023	2,749	290.66	27,885			7,450		7,450	(19,792)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.10/14/2021	.10/14/2022	447	288.87	3,148			380		380	(3,166)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.10/14/2021	.10/13/2023	1,800	288.87	18,096			5,616		5,616	(13,825)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.10/27/2021	.10/27/2026	14	289.78	386			358		358	(26)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.10/27/2021	.10/27/2022	2,944	289.78	20,813			2,443		2,443	(19,869)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.10/27/2021	.10/27/2023	1,215	289.78	12,214			3,644		3,644	(9,050)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.11/12/2021	.11/14/2022	888	293.97	6,344			453		453	(4,619)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.11/12/2021	.11/14/2023	1,210	293.97	12,284			2,758		2,758	(7,656)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.11/12/2021	.11/13/2026	65	293.97	1,828			1,521		1,521	(313)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.11/26/2021	.11/27/2023	1,109	293.97	11,312			2,606		2,606	(7,053)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.11/26/2021	.11/25/2022	1,748	293.97	12,542			979		979	(9,197)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.11/26/2021	.11/27/2026	116	293.97	3,267			2,737		2,737	(531)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.12/14/2021	.12/14/2026	265	294.35	7,496			6,275		6,275	(1,222)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.12/14/2021	.12/14/2022	1,736	294.35	12,468			1,076		1,076	(9,079)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.12/14/2021	.12/14/2023	2,589	294.35	26,365			6,161		6,161	(16,335)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.12/27/2021	.12/27/2022	530	292.23	3,782			430		430	(3,045)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.12/27/2021	.12/27/2023	151	292.23	1,518			405		405	(1,004)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.12/27/2021	.12/24/2026	17	292.23	480			421		421	(59)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.01/14/2022	.01/12/2024	832	286.16		8,187		3,610		3,610	(4,578)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.01/14/2022	.01/14/2027	24	286.16		666		727		727	61						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.01/14/2022	.01/13/2023	1,188	286.16		8,296		2,388		2,388	(5,908)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.01/27/2022	.01/26/2024	330	284.68		3,224		1,608		1,608	(1,616)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.01/27/2022	.01/27/2023	84	284.68		583		208		208	(375)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.02/14/2022	.02/14/2024	50	278.17		476		369		369	(107)						0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZVZ7FF32WIEFA76	02/14/2022	02/14/2023	216	278.17		1,452		1,027		1,027	(425)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZVZ7FF32WIEFA76	02/25/2022	02/27/2024	1,973	277.26		18,598		15,408		15,408	(3,190)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZVZ7FF32WIEFA76	02/25/2022	02/27/2023	970	277.26		6,510		5,103		5,103	(1,406)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZVZ7FF32WIEFA76	02/25/2022	02/26/2027	137	277.26		3,553		5,049		5,049	1,496						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZVZ7FF32WIEFA76	03/14/2022	03/12/2027	973	277.62		25,002		35,819		35,819	10,817						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZVZ7FF32WIEFA76	03/14/2022	03/14/2023	1,380	277.62		9,269		7,243		7,243	(2,026)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZVZ7FF32WIEFA76	03/14/2022	03/14/2024	2,345	277.62		22,069		18,244		18,244	(3,825)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	04/12/2019	04/13/2022	146,660	186.67	1,242,916			2,311,360		2,311,360	42,531						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	04/26/2019	04/27/2022	94,148	187.62	801,946			1,387,738		1,387,738	16,005						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	05/13/2019	05/13/2022	93,809	187.21	800,827			1,424,022		1,424,022	16,886						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	05/23/2019	05/26/2022	80,763	187.50	690,521			1,204,171		1,204,171	12,114						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	06/14/2019	06/14/2022	91,641	189.50	800,573			1,189,502		1,189,502	916						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	06/27/2019	06/27/2022	82,317	191.71	729,082			898,902		898,902	(13,171)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	07/12/2019	07/14/2022	114,673	192.06	1,015,306			1,214,382		1,214,382	(33,255)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	07/25/2019	07/27/2022	86,599	193.12	772,649			841,742		841,742	(32,908)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	08/14/2019	08/12/2022	121,864	195.66	1,111,130			944,450		944,450	(67,025)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	08/26/2019	08/26/2022	101,165	197.50	933,066			661,616		661,616	(63,734)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	09/13/2019	09/14/2022	130,205	195.30	1,184,991			1,084,606		1,084,606	(63,800)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	09/27/2019	09/27/2022	79,494	196.63	726,842			593,824		593,824	(42,927)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	10/14/2019	10/14/2022	103,515	195.71	946,095			851,932		851,932	(53,828)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	10/24/2019	10/27/2022	64,889	197.03	594,503			481,473		481,473	(35,689)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	11/14/2019	11/14/2022	82,567	197.16	755,346			618,430		618,430	(44,586)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	11/27/2019	11/22/2022	66,226	197.55	608,360			483,452		483,452	(35,762)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	12/12/2019	12/14/2022	65,632	198.73	605,195			443,014		443,014	(36,097)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	12/27/2019	12/27/2022	46,693	198.98	430,173			282,960		282,960	(26,615)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	01/14/2020	01/13/2023	63,975	201.22	597,307			356,979		356,979	(27,509)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	01/27/2020	01/27/2023	39,021	200.20	363,258			243,491		243,491	(16,779)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	02/14/2020	02/14/2023	65,626	202.13	618,149			353,725		353,725	(30,844)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	02/27/2020	02/27/2023	52,184	194.79	476,739			514,538		514,538	(17,221)						0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/13/2020	03/14/2023	58,958	190.05	538,961			795,935		795,935	(13,560)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/27/2020	03/27/2023	39,295	193.61	365,945			427,142		427,142	(14,146)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/13/2020	04/13/2022	12,728	192.49	96,530			126,516		126,516							0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/14/2020	04/14/2023	43,665	192.49	404,281			502,580		502,580	(18,776)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/24/2020	04/27/2023	46,372	192.51	430,281			537,911		537,911	(19,476)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/27/2020	04/27/2022	12,742	192.51	96,648			125,638		125,638	(1,911)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/14/2020	05/13/2022	19,378	192.69	147,493			188,744		188,744	(4,069)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/14/2020	05/12/2023	38,129	192.69	354,860			442,292		442,292	(15,633)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/27/2020	05/26/2022	18,421	192.66	140,186			181,079		181,079	(4,421)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/27/2020	05/25/2023	27,141	192.66	252,561			318,093		318,093	(10,856)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/12/2020	06/14/2022	21,342	192.58	162,345			213,845		213,845	(5,122)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/12/2020	06/14/2023	41,801	192.58	388,815			499,102		499,102	(15,884)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/25/2020	06/27/2023	25,836	192.87	240,679			305,899		305,899	(9,559)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/25/2020	06/27/2022	10,764	192.87	82,002			105,915		105,915	(2,906)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/13/2020	07/14/2022	21,188	193.79	162,187			191,538		191,538	(9,323)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/14/2020	07/14/2023	43,212	193.79	404,464			478,786		478,786	(19,445)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/24/2020	07/27/2022	12,124	194.32	93,062			105,360		105,360	(5,698)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/24/2020	07/27/2023	19,406	194.32	182,139			209,974		209,974	(8,927)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/13/2020	08/14/2023	29,258	194.51	274,875			316,866		316,866	(13,166)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/14/2020	08/12/2022	19,063	194.51	146,095			165,279		165,279	(8,960)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/27/2020	08/26/2022	17,030	194.60	130,572			148,500		148,500	(7,834)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/27/2020	08/25/2023	14,111	194.60	132,632			153,104		153,104	(6,209)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/27/2020	08/25/2023	5,904	194.60	52,624			64,063		64,063	(2,598)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/11/2020	09/14/2023	22,473	194.63	211,264			246,758		246,758	(9,664)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/14/2020	09/14/2023	13,872	194.63	123,660			152,320		152,320	(5,965)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/14/2020	09/14/2022	20,115	194.63	154,643			178,019		178,019	(9,052)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/24/2020	09/27/2022	10,813	193.38	82,385			107,588		107,588	(4,001)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/24/2020	09/27/2023	6,841	193.38	60,593			81,345		81,345	(2,805)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/25/2020	08/14/2023	13,316	194.51	116,930			144,207		144,207	(5,992)						0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/25/2020	09/27/2023	19,945	193.38	186,293			237,148		237,148	(8,178)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/13/2020	10/13/2023	13,507	195.01	120,374			145,065		145,065	(6,483)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/14/2020	10/13/2023	26,645	195.01	250,447			286,165		286,165	(12,790)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/14/2020	10/14/2022	19,609	195.01	150,666			171,581		171,581	(9,609)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/26/2020	10/27/2022	10,782	193.65	82,267			106,745		106,745	(4,421)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/26/2020	10/27/2023	8,629	193.65	76,365			101,045		101,045	(3,969)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/26/2020	10/27/2023	18,663	193.65	174,195			218,538		218,538	(8,585)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/12/2020	11/14/2023	10,475	194.75	93,228			116,482		116,482	(4,818)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/13/2020	11/14/2022	20,082	194.75	154,093			184,555		184,555	(9,037)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/13/2020	11/14/2023	32,334	194.75	303,515			359,552		359,552	(14,874)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/24/2020	11/27/2023	5,852	196.34	52,509			59,867		59,867	(2,750)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/25/2020	11/27/2023	20,388	196.34	192,945			208,570		208,570	(9,582)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/25/2020	11/22/2022	11,215	196.34	86,759			91,292		91,292	(5,608)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/11/2020	12/14/2022	15,728	196.85	121,982			124,878		124,878	(8,021)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/14/2020	12/14/2023	8,443	196.85	75,953			84,852		84,852	(3,884)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/14/2020	12/14/2023	43,073	196.85	408,688			432,888		432,888	(19,814)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/22/2020	12/27/2022	12,013	196.21	92,866			101,867		101,867	(5,646)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/22/2020	12/27/2023	15,336	196.21	145,034			161,177		161,177	(6,901)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/23/2020	12/27/2023	6,223	196.21	55,800			65,403		65,403	(2,800)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/14/2021	01/12/2024	17,342	198.82	157,229			155,907		155,907	(8,498)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/14/2021	01/13/2023	14,908	198.82	116,782			103,163		103,163	(5,665)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/14/2021	01/12/2024	45,131	198.82	431,601			405,730		405,730	(22,114)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/26/2021	01/27/2023	6,960	198.28	54,372			51,155		51,155	(2,645)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/26/2021	01/26/2024	17,601	198.28	168,218			164,925		164,925	(8,625)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/27/2021	01/26/2024	4,978	198.28	45,106			46,642		46,642	(2,439)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/11/2021	02/14/2024	11,463	200.65	104,880			94,568		94,568	(5,617)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/11/2021	02/14/2023	20,508	200.65	162,131			125,921		125,921	(9,434)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/11/2021	02/14/2024	65,378	200.65	630,976			539,365		539,365	(32,035)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/25/2021	02/27/2024	18,012	198.31	171,099			172,017		172,017	(8,646)						0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/25/2021	02/27/2023	12,758	198.31	99,682			96,577		96,577	(5,486)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/26/2021	02/27/2024	4,367	198.31	39,316			41,704		41,704	(2,096)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/11/2021	03/14/2024	4,463	201.86	40,905			35,038		35,038	(2,098)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/12/2021	03/14/2023	15,441	201.86	122,810			88,634		88,634	(7,721)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/12/2021	03/14/2024	93,456	201.86	903,634			733,629		733,629	(43,924)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/25/2021	03/27/2023	13,734	201.10	108,823			85,566		85,566	(6,867)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/25/2021	03/27/2024	15,848	201.10	152,976			131,379		131,379	(7,448)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/25/2021	03/27/2024	8,782	201.10	80,353			72,800		72,800	(4,127)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/14/2021	04/12/2024	9,121	201.74	83,536			72,600		72,600	(4,560)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/14/2021	04/12/2024	115,232	201.74	1,113,531			917,250		917,250	(57,616)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/14/2021	04/13/2022	33,444	201.74	188,241			48,494		48,494	(57,858)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/14/2021	04/14/2023	17,344	201.74	137,861			101,463		101,463	(9,713)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/27/2021	04/27/2023	15,560	201.28	123,401			96,475		96,475	(8,403)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/27/2021	04/26/2024	15,536	201.28	141,966			128,324		128,324	(7,768)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/27/2021	04/26/2024	19,301	201.28	186,092			159,430		159,430	(9,651)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/27/2021	04/27/2022	20,002	201.28	112,325			42,804		42,804	(29,603)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/13/2021	05/13/2022	32,800	201.77	184,642			74,455		74,455	(42,968)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/13/2021	05/14/2024	92,655	201.77	897,360			753,285		753,285	(45,401)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/13/2021	05/14/2024	6,810	201.77	62,517			55,363		55,363	(3,337)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/14/2021	05/12/2023	15,096	201.77	119,708			91,937		91,937	(8,001)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/26/2021	05/23/2024	5,760	202.44	52,936			45,329		45,329	(2,822)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/26/2021	05/26/2022	19,028	202.44	107,471			42,052		42,052	(22,833)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/26/2021	05/23/2024	12,759	202.44	123,726			100,416		100,416	(6,252)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/27/2021	05/25/2023	10,872	202.44	86,499			64,038		64,038	(5,654)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/14/2021	06/14/2022	38,104	203.97	216,839			72,016		72,016	(40,771)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/14/2021	06/14/2023	14,429	203.97	115,954			77,482		77,482	(7,214)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/14/2021	06/14/2024	107,182	203.97	1,049,376			784,575		784,575	(51,448)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/14/2021	06/14/2024	6,947	203.97	64,474			50,853		50,853	(3,335)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/24/2021	06/27/2024	1,605	203.72	14,813			12,039		12,039	(770)						0001

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Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/25/2021	06/27/2023	8,428	203.72	67,650			47,114		47,114	(4,130)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/25/2021	06/27/2024	9,827	203.72	95,696			73,704		73,704	(4,717)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/25/2021	06/27/2022	18,138	203.72	103,460			40,084		40,084	(18,138)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/13/2021	07/12/2024	97,175	203.88	945,032			720,065		720,065	(48,587)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/14/2021	07/12/2024	2,869	203.88	26,442			21,262		21,262	(1,435)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/14/2021	07/14/2023	14,028	203.88	112,398			77,013		77,013	(7,294)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/14/2021	07/14/2022	28,154	203.88	160,146			66,443		66,443	(26,746)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/27/2021	07/27/2023	9,082	203.70	72,890			51,495		51,495	(4,723)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/27/2021	07/26/2024	10,339	203.70	100,877			78,161		78,161	(5,169)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/27/2021	07/26/2024	7,678	203.70	71,006			58,045		58,045	(3,839)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/27/2021	07/27/2022	18,297	203.70	103,983			47,937		47,937	(16,650)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/12/2021	08/12/2022	30,915	203.62	175,630			88,727		88,727	(26,278)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/12/2021	08/14/2023	10,215	203.62	81,952			59,758		59,758	(5,108)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/13/2021	08/14/2024	11,404	203.62	105,187			87,694		87,694	(5,816)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/13/2021	08/14/2024	108,270	203.62	1,053,799			832,599		832,599	(55,218)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/26/2021	08/27/2024	8,959	203.60	87,187			69,609		69,609	(4,479)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/26/2021	08/25/2023	7,014	203.60	56,120			41,662		41,662	(3,507)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/26/2021	08/27/2024	4,283	203.60	39,502			33,278		33,278	(2,141)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/27/2021	08/26/2022	21,498	203.60	122,118			65,569		65,569	(17,413)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/13/2021	09/13/2024	1,608	202.69	14,768			13,285		13,285	(820)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/14/2021	09/14/2023	8,984	202.69	71,565			58,487		58,487	(4,312)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/14/2021	09/13/2024	114,895	202.69	1,113,166			949,030		949,030	(58,596)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/14/2021	09/14/2022	23,642	202.69	133,697			87,475		87,475	(17,732)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/24/2021	09/27/2024	544	202.14	4,972			4,669		4,669	(278)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/27/2021	09/27/2023	9,513	202.14	75,574			65,356		65,356	(4,376)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/27/2021	09/27/2024	13,308	202.14	128,313			114,179		114,179	(6,787)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/27/2021	09/27/2022	19,897	202.14	112,616			81,976		81,976	(14,127)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/13/2021	10/13/2023	11,145	201.53	88,560			79,351		79,351	(5,572)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/13/2021	10/11/2024	5,081	201.53	46,182			44,968		44,968	(2,744)						0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/13/2021	10/14/2022	23,669	201.53	133,083			108,404		108,404	(16,568)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/14/2021	10/11/2024	111,725	201.53	1,071,762			988,769		988,769	(60,332)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/26/2021	10/25/2024	1,455	202.73	13,187			12,165		12,165	(771)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/27/2021	10/27/2023	8,095	202.73	64,163			53,909		53,909	(3,966)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/27/2021	10/25/2024	49,100	202.73	469,829			410,474		410,474	(26,023)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/27/2021	10/27/2022	19,745	202.73	111,684			81,351		81,351	(13,624)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/10/2021	11/14/2024	79,297	203.45	763,091			645,479		645,479	(42,027)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/10/2021	11/14/2022	29,319	203.45	167,020			116,397		116,397	(19,351)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/12/2021	11/14/2024	1,917	203.45	17,472			15,604		15,604	(1,016)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/12/2021	11/14/2023	11,816	203.45	93,996			76,332		76,332	(5,672)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/22/2021	11/27/2024	51,215	202.87	490,408			433,279		433,279	(27,144)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/22/2021	11/27/2023	9,676	202.87	76,753			65,895		65,895	(4,645)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/24/2021	11/27/2024	1,415	202.87	12,829			11,968		11,968	(750)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/24/2021	11/22/2022	20,235	202.87	114,119			87,818		87,818	(12,950)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/13/2021	12/13/2024	56,094	200.43	529,545			541,872		541,872	(30,852)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/13/2021	12/14/2022	37,120	200.43	207,576			213,812		213,812	(21,901)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/13/2021	12/13/2024	5,553	200.43	49,640			53,643		53,643	(3,054)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/13/2021	12/14/2023	12,792	200.43	99,996			103,619		103,619	(6,012)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/22/2021	12/27/2022	17,984	202.28	101,864			88,482		88,482	(10,790)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/27/2021	12/27/2023	7,277	202.28	57,408			53,047		53,047	(3,347)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/27/2021	12/27/2024	5,087	202.28	45,893			45,069		45,069	(2,747)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/27/2021	12/27/2024	54,051	202.28	514,991			478,893		478,893	(29,188)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/13/2022	01/12/2024	6,310	200.63		48,994		50,797		50,797	1,802						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/13/2022	01/14/2025	50,885	200.63		476,760		490,020		490,020	13,259						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/14/2022	01/14/2025	11,703	200.63		103,782		112,701		112,701	8,920						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/14/2022	01/13/2023	23,840	200.63		132,967		140,417		140,417	7,450						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/26/2022	01/27/2025	7,424	196.80		64,138		86,264		86,264	22,126						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/26/2022	01/27/2025	35,783	196.80		326,749		415,793		415,793	89,044						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/26/2022	01/27/2023	13,369	196.80		73,142		110,828		110,828	37,686						0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs	W22LR0WP21HZNBB6K528	.01/26/2022	.01/26/2024	5,457	196.80		41,456		55,610		55,610	14,154						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs	W22LR0WP21HZNBB6K528	.02/11/2022	.02/14/2025	62,704	199.94		580,463		633,308		633,308	52,845						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs	W22LR0WP21HZNBB6K528	.02/14/2022	.02/14/2023	31,019	199.94		171,795		202,556		202,556	30,761						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs	W22LR0WP21HZNBB6K528	.02/14/2022	.02/14/2024	10,378	199.94		79,680		89,356		89,356	9,676						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs	W22LR0WP21HZNBB6K528	.02/14/2022	.02/14/2025	7,172	199.94		62,522		72,439		72,439	9,916						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs	W22LR0WP21HZNBB6K528	.02/25/2022	.02/27/2025	54,323	199.62		499,908		560,072		560,072	60,164						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs	W22LR0WP21HZNBB6K528	.02/25/2022	.02/27/2024	8,827	199.62		67,485		78,117		78,117	10,632						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs	W22LR0WP21HZNBB6K528	.02/25/2022	.02/27/2025	1,027	199.62		8,938		10,588		10,588	1,650						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs	W22LR0WP21HZNBB6K528	.02/25/2022	.02/27/2023	20,900	199.62		115,564		142,327		142,327	26,763						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs	W22LR0WP21HZNBB6K528	.03/11/2022	.03/14/2024	13,135	202.66		101,955		98,252		98,252	(3,703)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs	W22LR0WP21HZNBB6K528	.03/11/2022	.03/14/2025	2,477	202.66		21,787		22,219		22,219	432						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs	W22LR0WP21HZNBB6K528	.03/11/2022	.03/14/2023	24,988	202.66		140,273		133,684		133,684	(6,589)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs	W22LR0WP21HZNBB6K528	.03/14/2022	.03/14/2025	67,714	202.66		629,886		607,398		607,398	(22,488)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs	W22LR0WP21HZNBB6K528	.03/24/2022	.03/27/2023	20,535	204.38		115,837		96,105		96,105	(19,732)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs	W22LR0WP21HZNBB6K528	.03/24/2022	.03/27/2025	51,987	204.38		481,313		430,968		430,968	(50,344)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs	W22LR0WP21HZNBB6K528	.03/25/2022	.03/27/2025	1,580	204.38		13,824		13,101		13,101	(723)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs	W22LR0WP21HZNBB6K528	.03/25/2022	.03/27/2024	6,830	204.38		52,908		46,447		46,447	(6,462)						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs	W22LR0WP21HZNBB6K528	.09/14/2021	.09/14/2023	658	145.84	4,061			3,430		3,430	(1,995)						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs	W22LR0WP21HZNBB6K528	.09/14/2021	.09/14/2022	110	145.84	458			308		308	(369)						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs	W22LR0WP21HZNBB6K528	.11/24/2021	.11/23/2022	20	148.62	86			44		44	(55)						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs	W22LR0WP21HZNBB6K528	.12/14/2021	.12/14/2022	526	148.15	2,223			1,316		1,316	(1,474)						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs	W22LR0WP21HZNBB6K528	.01/14/2022	.01/12/2024	54	148.00		334		256		256	(77)						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs	W22LR0WP21HZNBB6K528	.01/14/2022	.01/13/2023	41	148.00		170		111		111	(59)						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs	W22LR0WP21HZNBB6K528	.01/27/2022	.01/26/2024	69	144.10		415		456		456	41						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs	W22LR0WP21HZNBB6K528	.02/25/2022	.02/27/2023	138	144.61		566		895		895	329						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs	W22LR0WP21HZNBB6K528	.02/25/2022	.02/27/2024	138	144.61		824		895		895	71						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs	W22LR0WP21HZNBB6K528	.03/14/2022	.03/14/2023	56	143.88		210		281		281	70						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs	W22LR0WP21HZNBB6K528	.03/14/2022	.03/14/2024	35	143.88		186		240		240	54						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs	W22LR0WP21HZNBB6K528	.09/28/2021	.09/27/2022	46	195.18	477			196		196	(738)						0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LR0WP21HZNBB6K528	09/28/2021	09/27/2023	272		195.18	3,487			2,113		2,113	(4,079)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LR0WP21HZNBB6K528	10/14/2021	10/14/2022	36		195.30	371			161		161	(570)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LR0WP21HZNBB6K528	10/14/2021	10/13/2023	768		195.30	9,870			5,983		5,983	(11,459)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LR0WP21HZNBB6K528	10/27/2021	10/27/2023	139		201.02	1,834			845		845	(1,839)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LR0WP21HZNBB6K528	10/27/2021	10/27/2022	124		201.02	1,325			382		382	(1,683)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LR0WP21HZNBB6K528	11/12/2021	11/14/2023	360		205.50	4,840			1,811		1,811	(4,285)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LR0WP21HZNBB6K528	11/12/2021	11/14/2022	302		205.50	3,286			715		715	(3,551)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LR0WP21HZNBB6K528	11/24/2021	11/27/2023	333		206.91	4,506			1,601		1,601	(3,845)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LR0WP21HZNBB6K528	11/24/2021	11/23/2022	377		206.91	4,126			848		848	(4,245)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LR0WP21HZNBB6K528	12/14/2021	12/14/2022	446		203.88	4,814			1,379		1,379	(5,557)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LR0WP21HZNBB6K528	12/14/2021	12/14/2023	991		203.88	13,191			5,657		5,657	(12,305)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LR0WP21HZNBB6K528	12/27/2021	12/27/2022	531		210.96	5,925			1,041		1,041	(5,283)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LR0WP21HZNBB6K528	12/27/2021	12/27/2023	758		210.96	10,432			3,155		3,155	(7,941)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LR0WP21HZNBB6K528	01/14/2022	01/12/2024	1,136		202.38		14,927		7,160		7,160	(7,767)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LR0WP21HZNBB6K528	01/14/2022	01/13/2023	301		202.38		3,221		1,154		1,154	(2,066)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LR0WP21HZNBB6K528	01/27/2022	01/27/2023	38		186.07		369		380		380	11						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LR0WP21HZNBB6K528	01/27/2022	01/26/2024	27		186.07		324		337		337	14						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LR0WP21HZNBB6K528	02/14/2022	02/14/2023	114		184.65		1,103		1,261		1,261	159						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LR0WP21HZNBB6K528	02/14/2022	02/14/2024	43		184.65		514		581		581	67						0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/25/2022	02/27/2024	836	186.60		10,000		10,525		10,525	526						0001	
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/25/2022	02/27/2023	102	186.60		998		1,046		1,046	48						0001	
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/14/2022	03/14/2023	1,432	182.95		13,729		17,729		17,729	4,000						0001	
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/14/2022	03/14/2024	1,580	182.95		18,467		22,937		22,937	4,470						0001	
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/25/2022	03/27/2023	453	187.61		4,437		4,608		4,608	171						0001	
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528 ZBUT11V806EZRVTTWT807	03/25/2022	03/27/2024	485	187.61		5,769		6,005		6,005	236						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	04/12/2019	04/14/2022	9,726	226.60	127,612			58,067		58,067	(47,076)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	04/26/2019	04/27/2022	4,656	225.31	61,262			34,639		34,639	(21,510)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	05/14/2019	05/13/2022	6,809	223.10	89,165			66,588		66,588	(29,277)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	05/24/2019	05/27/2022	7,113	223.52	93,333			70,494		70,494	(29,877)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	06/14/2019	06/14/2022	4,573	226.13	61,213			37,129		37,129	(18,565)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	06/27/2019	06/27/2022	2,176	227.44	29,552			16,367		16,367	(8,531)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	07/12/2019	07/14/2022	2,131	228.49	29,220			15,133		15,133	(8,121)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	07/26/2019	07/27/2022	4,655	229.23	64,554			32,350		32,350	(17,129)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	08/14/2019	08/12/2022	7,929	226.77	108,419			70,169		70,169	(28,861)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	08/27/2019	08/26/2022	2,539	228.01	34,972			21,178		21,178	(8,939)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	09/13/2019	09/14/2022	2,369	230.49	32,924			17,245		17,245	(7,794)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	09/27/2019	09/27/2022	1,626	233.05	21,793			9,579		9,579	(4,895)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	10/14/2019	10/14/2022	1,537	230.27	20,320			11,361		11,361	(4,950)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	10/25/2019	10/27/2022	1,753	232.23	23,443			11,549		11,549	(5,345)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	11/14/2019	11/14/2022	2,052	232.48	27,332			13,850		13,850	(6,094)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	11/27/2019	11/25/2022	699	234.50	9,332			4,147		4,147	(1,972)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	12/13/2019	12/14/2022	3,665	234.64	49,106			22,688		22,688	(10,116)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	12/27/2019	12/27/2022	2,715	237.56	36,765			14,064		14,064	(6,869)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	01/14/2020	01/13/2023	1,785	237.00	24,069			9,674		9,674	(4,730)						0001	
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	01/27/2020	01/27/2023	385	233.89	5,148			2,647		2,647	(1,112)						0001	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	02/14/2020	02/14/2023	1,290		235.75	17,389			8,137		8,137	(3,585)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	02/27/2020	02/27/2023	1,055		222.85	13,489			14,109		14,109	(3,691)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	03/13/2020	03/14/2023	3,285		211.87	39,950			71,351		71,351	(12,549)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	03/27/2020	03/27/2023	2,675		211.59	32,658			58,930		58,930	(10,325)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	04/14/2020	04/14/2023	1,154		212.30	14,406			24,396		24,396	(4,697)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	04/14/2020	04/14/2022	3,570		212.30	35,474			70,730		70,730	(12,746)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	04/27/2020	04/27/2023	905		212.08	11,386			19,410		19,410	(3,676)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	04/27/2020	04/27/2022	1,834		212.08	18,205			36,703		36,703	(6,658)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	05/14/2020	05/12/2023	2,130		212.20	26,939			45,754		45,754	(8,627)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	05/14/2020	05/13/2022	6,315		212.20	63,114			126,296		126,296	(22,607)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	05/27/2020	05/26/2023	2,498		212.60	31,648			53,150		53,150	(10,066)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	05/27/2020	05/27/2022	2,385		212.60	24,133			46,956		46,956	(8,466)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	06/12/2020	06/14/2023	2,412		212.71	30,011			51,563		51,563	(9,671)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	06/12/2020	06/14/2022	4,184		212.71	41,207			82,510		82,510	(14,644)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	06/26/2020	06/27/2022	1,390		212.88	13,823			27,350		27,350	(4,797)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	06/26/2020	06/27/2023	1,738		212.88	21,719			37,143		37,143	(6,952)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	07/14/2020	07/14/2022	4,875		213.34	48,568			93,207		93,207	(17,257)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	07/14/2020	07/14/2023	1,711		213.34	21,462			35,569		35,569	(7,049)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	07/27/2020	07/27/2023	3,414		213.85	42,851			70,047		70,047	(13,996)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	07/27/2020	07/27/2022	2,834		213.85	28,300			53,105		53,105	(9,975)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	08/14/2020	08/14/2023	3,466		213.79	43,423			71,816		71,816	(14,176)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	08/14/2020	08/12/2022	3,503		213.79	34,903			66,320		66,320	(12,157)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	08/27/2020	08/25/2023	2,142		213.86	26,839			44,459		44,459	(8,738)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	08/27/2020	08/26/2022	1,641		213.86	16,357			31,168		31,168	(5,630)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	09/14/2020	09/14/2022	3,690		214.39	37,177			68,921		68,921	(12,434)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	09/14/2020	09/14/2023	1,371		214.39	17,317			28,153		28,153	(5,581)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	09/25/2020	09/27/2022	1,452		212.18	14,445			30,208		30,208	(4,790)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	09/25/2020	09/27/2023	3,662		212.18	45,765			81,553		81,553	(15,197)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	10/14/2020	10/14/2022	3,073		215.12	31,133			55,124		55,124	(10,754)						0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	10/14/2020	10/13/2023	2,873		215.12	36,524			57,255		57,255	(11,807)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	10/27/2020	10/27/2023	1,271		213.20	15,935			27,227		27,227	(5,313)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	10/27/2020	10/27/2022	1,871		213.20	18,753			36,924		36,924	(6,494)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	11/13/2020	11/14/2023	440		218.16	5,731			7,974		7,974	(1,747)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	11/13/2020	11/14/2022	3,759		218.16	39,032			59,012		59,012	(12,817)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	11/27/2020	11/27/2023	1,196		221.60	15,847			19,193		19,193	(4,544)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	11/27/2020	11/25/2022	3,330		221.60	35,203			43,927		43,927	(11,057)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/14/2020	12/14/2022	3,281		222.46	35,113			42,003		42,003	(10,665)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/14/2020	12/14/2023	1,555		222.46	20,829			24,388		24,388	(5,848)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/24/2020	12/27/2023	771		223.18	10,234			11,845		11,845	(2,867)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	12/24/2020	12/27/2022	3,840		223.18	40,708			47,807		47,807	(12,288)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/14/2021	01/12/2024	4,035		224.27	54,300			59,279		59,279	(14,890)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/14/2021	01/13/2023	2,635		224.27	28,309			30,542		30,542	(8,749)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/27/2021	01/27/2023	2,326		224.83	25,104			26,472		26,472	(7,723)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	01/27/2021	01/26/2024	2,664		224.83	36,000			38,631		38,631	(9,724)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	02/12/2021	02/14/2023	6,548		225.40	70,700			73,473		73,473	(21,741)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	02/12/2021	02/14/2024	3,026		225.40	40,988			43,419		43,419	(10,953)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	02/26/2021	02/27/2023	2,986		222.74	31,787			38,991		38,991	(10,300)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	02/26/2021	02/27/2024	997		222.74	13,253			15,887		15,887	(3,767)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	03/12/2021	03/14/2024	3,734		226.81	50,820			51,647		51,647	(13,257)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	03/12/2021	03/14/2023	3,100		226.81	33,814			33,103		33,103	(10,197)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	03/26/2021	03/27/2024	5,011		228.28	68,754			66,100		66,100	(17,390)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	03/26/2021	03/27/2023	1,897		228.28	20,827			18,949		18,949	(6,127)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	04/14/2021	04/14/2022	9,860		229.21	75,936			33,425		33,425	(46,638)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	04/14/2021	04/12/2024	2,212		229.21	30,420			28,313		28,313	(7,322)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	04/14/2021	04/14/2023	4,502		229.21	49,639			42,368		42,368	(14,858)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	04/27/2021	04/27/2023	3,102		230.50	34,463			27,669		27,669	(9,926)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	04/27/2021	04/27/2022	5,020		230.50	38,875			15,410		15,410	(22,136)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	04/27/2021	04/26/2024	2,200		230.50	30,572			27,033		27,033	(7,127)						0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .05/14/2021	.05/12/2023	4,726		234.89	53,502			33,552		33,552	(13,657)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .05/14/2021	.05/14/2024	3,534		234.89	50,049			37,067		37,067	(10,530)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .05/14/2021	.05/13/2022	11,742		234.89	92,669			19,022		19,022	(42,153)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .05/27/2021	.05/27/2022	5,078		233.96	40,036			12,085		12,085	(18,077)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .05/27/2021	.05/24/2024	2,842		233.96	40,299			31,124		31,124	(8,669)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .05/27/2021	.05/26/2023	3,424		233.96	38,849			26,191		26,191	(10,100)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .06/14/2021	.06/14/2024	6,981		236.06	100,363			71,558		71,558	(20,455)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .06/14/2021	.06/14/2023	4,130		236.06	47,678			28,953		28,953	(11,565)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .06/14/2021	.06/14/2022	13,056		236.06	104,480			27,679		27,679	(40,343)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .06/25/2021	.06/27/2022	5,827		233.06	45,900			21,384		21,384	(19,345)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .06/25/2021	.06/27/2023	1,969		233.06	22,353			16,622		16,622	(5,889)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .06/25/2021	.06/27/2024	2,939		233.06	41,443			34,153		34,153	(9,111)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .07/14/2021	.07/14/2022	7,432		232.79	58,474			30,321		30,321	(24,153)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .07/14/2021	.07/14/2023	1,349		232.79	15,292			11,506		11,506	(4,141)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .07/14/2021	.07/12/2024	3,750		232.79	52,904			44,252		44,252	(11,288)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .07/27/2021	.07/26/2024	3,159		233.62	44,723			36,455		36,455	(9,382)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .07/27/2021	.07/27/2023	2,132		233.62	24,203			17,693		17,693	(6,438)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .07/27/2021	.07/27/2022	6,095		233.62	48,131			24,260		24,260	(18,835)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .08/13/2021	.08/14/2023	3,421		234.73	39,026			27,436		27,436	(10,023)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .08/13/2021	.08/14/2024	4,520		234.73	64,191			50,670		50,670	(13,153)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .08/13/2021	.08/12/2022	10,003		234.73	79,362			38,211		38,211	(29,109)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .08/27/2021	.08/27/2024	6,862		234.32	97,445			78,780		78,780	(20,175)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .08/27/2021	.08/25/2023	2,859		234.32	32,562			23,761		23,761	(8,464)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .08/27/2021	.08/26/2022	5,749		234.32	45,529			24,546		24,546	(16,441)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .09/14/2021	.09/14/2022	6,467		233.04	51,087			33,627		33,627	(18,559)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .09/14/2021	.09/14/2023	1,485		233.04	16,885			13,481		13,481	(4,514)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .09/14/2021	.09/13/2024	7,346		233.04	103,747			89,259		89,259	(22,186)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .09/27/2021	.09/27/2023	735		231.16	8,279			7,413		7,413	(2,324)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .09/27/2021	.09/27/2022	8,129		231.16	63,510			51,860		51,860	(23,735)						0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 09/27/2021	09/27/2024	3,426		231.16	47,837			44,849		44,849	(10,690)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 10/14/2021	10/11/2024	2,886		231.80	40,006			37,115		37,115	(8,543)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 10/14/2021	10/14/2022	5,699		231.80	44,650			34,820		34,820	(16,698)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 10/14/2021	10/13/2023	1,406		231.80	15,746			13,670		13,670	(4,430)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 10/27/2021	10/27/2023	1,717		231.20	19,175			17,412		17,412	(5,478)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 10/27/2021	10/27/2022	3,651		231.20	28,527			24,130		24,130	(10,660)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 10/27/2021	10/25/2024	2,781		231.20	38,323			36,739		36,739	(8,316)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 11/12/2021	11/14/2022	8,613		232.68	67,735			52,968		52,968	(23,857)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 11/12/2021	11/14/2023	2,016		232.68	22,606			19,411		19,411	(6,228)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 11/12/2021	11/14/2024	6,627		232.68	91,595			84,098		84,098	(19,351)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 11/26/2021	11/25/2022	5,586		229.86	43,399			43,292		43,292	(16,199)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 11/26/2021	11/27/2023	1,022		229.86	11,327			11,318		11,318	(3,343)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 11/26/2021	11/27/2024	2,293		229.86	31,357			32,212		32,212	(7,062)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 12/14/2021	12/14/2023	1,901		231.45	20,988			19,904		19,904	(6,026)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 12/14/2021	12/14/2022	5,215		231.45	40,314			37,443		37,443	(14,341)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 12/14/2021	12/13/2024	3,953		231.45	53,802			53,093		53,093	(11,820)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 12/27/2021	12/27/2023	2,454		234.69	27,245			22,457		22,457	(7,314)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 12/27/2021	12/27/2022	8,386		234.69	65,534			48,972		48,972	(21,215)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 12/27/2021	12/27/2024	2,015		234.69	27,671			24,427		24,427	(5,704)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 01/14/2022	01/12/2024	1,695		235.42		18,713		14,999		14,999	(3,714)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 01/14/2022	01/14/2025	2,493		235.42		33,929		29,622		29,622	(4,307)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 01/14/2022	01/13/2023	6,924		235.42		54,279		38,289		38,289	(15,990)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 01/27/2022	01/27/2023	3,570		230.27		27,373		28,808		28,808	1,435						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 01/27/2022	01/26/2024	2,085		230.27		22,464		23,430		23,430	966						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 01/27/2022	01/27/2025	4,603		230.27		60,950		65,321		65,321	4,371						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 02/14/2022	02/14/2023	8,590		228.76		64,649		78,081		78,081	13,433						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 02/14/2022	02/14/2024	2,417		228.76		25,549		29,347		29,347	3,798						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 02/14/2022	02/14/2025	4,419		228.76		57,122		66,381		66,381	9,259						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 02/25/2022	02/27/2023	5,623		230.49		42,120		46,725		46,725	4,605						0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 02/25/2022	02/27/2024	2,542		230.49		26,839		29,009		29,009	2,170						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 02/25/2022	02/27/2025	1,089		230.49		14,131		15,562		15,562	1,430						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 03/14/2022	03/14/2024	4,884		228.32		50,510		61,483		61,483	10,974						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 03/14/2022	03/14/2025	2,943		228.32		37,498		45,326		45,326	7,828						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 03/14/2022	03/14/2023	9,044		228.32		65,874		87,097		87,097	21,223						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 03/25/2022	03/27/2025	3,497		231.65		44,631		48,743		48,743	4,112						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 03/25/2022	03/27/2023	7,071		231.65		52,416		56,851		56,851	4,435						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 03/25/2022	03/27/2024	1,036		231.65		10,776		11,511		11,511	735						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76 04/14/2021	04/14/2022	5,582		4,124.66	1,590,889			2,267,486		2,267,486	(1,511,825)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 04/27/2021	04/27/2022	2,278		4,186.72	660,385			814,847		814,847	(618,859)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 05/14/2021	05/13/2022	4,293		4,173.85	1,252,787			1,657,545		1,657,545	(1,133,023)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 05/27/2021	05/27/2022	2,925		4,200.88	835,516			1,099,835		1,099,835	(754,497)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76 06/14/2021	06/14/2022	4,356		4,255.15	1,217,750			1,535,368		1,535,368	(1,073,991)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 06/25/2021	06/27/2022	2,996		4,280.70	825,288			1,038,044		1,038,044	(715,904)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76 07/14/2021	07/14/2022	5,046		4,374.30	1,483,306			1,480,416		1,480,416	(1,143,540)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76 07/27/2021	07/27/2022	1,848		4,401.46	574,932			530,659		530,659	(405,652)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76 08/13/2021	08/12/2022	3,701		4,468.00	1,112,940			950,730		950,730	(773,627)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 08/27/2021	08/26/2022	1,455		4,509.37	447,985			353,138		353,138	(292,887)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76 09/14/2021	09/14/2022	2		4,443.05	517			480		480	(317)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76 09/14/2021	09/14/2022	2,937		4,443.05	977,295			892,029		892,029	(589,693)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 09/27/2021	09/27/2022	2,020		4,443.11	657,043			635,497		635,497	(398,729)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76 10/14/2021	10/14/2022	1		4,438.26	431			448		448	(261)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76 10/14/2021	10/14/2022	3,610		4,438.26	1,155,186			1,196,777		1,196,777	(698,313)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76 10/27/2021	10/27/2022	2		4,551.68	566			472		472	(321)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 10/27/2021	10/27/2022	2,244		4,551.68	715,050			601,409		601,409	(409,931)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76 11/12/2021	11/14/2022	2		4,682.85	793			483		483	(390)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76 11/12/2021	11/14/2022	3,410		4,682.85	1,160,801			700,828		700,828	(566,520)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76 11/26/2021	11/25/2022	3		4,594.62	1,039			747		747	(490)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 11/26/2021	11/25/2022	2,111		4,594.62	785,619			557,059		557,059	(365,638)						0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/14/2021	12/14/2022	3,981	4,634.09	1,496,052			1,013,330		1,013,330	(661,156)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	12/14/2021	12/14/2022	5	4,634.09	1,817			1,209		1,209	(789)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	12/27/2021	12/27/2022	2,030	4,791.19	737,079			366,843		366,843	(296,498)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2022	01/13/2023	3,051	4,662.85		1,142,045		789,228		789,228	(352,817)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	01/27/2022	01/27/2023	1,649	4,326.51		648,572		790,247		790,247	141,675						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	01/27/2022	01/27/2023	5	4,326.51		1,744		2,214		2,214	470						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	02/14/2022	02/14/2023	4	4,401.67		1,695		1,898		1,898	203						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2022	02/14/2023	4,262	4,401.67		1,660,437		1,872,887		1,872,887	212,450						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/25/2022	02/27/2023	2,323	4,384.65		884,058		1,064,599		1,064,599	180,541						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	02/25/2022	02/27/2023		4,384.65		176		211		211	35						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	03/14/2022	03/14/2023	3,440	4,173.11		1,421,046		2,108,603		2,108,603	687,557						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	03/14/2022	03/14/2023	11	4,173.11		4,615		6,903		6,903	2,287						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/25/2022	03/27/2023	2,829	4,543.06		1,113,539		1,055,707		1,055,707	(57,833)						0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										68,025,724	12,184,324	0	80,667,869	XXX	80,667,869	(15,283,963)	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										68,025,724	12,184,324	0	80,667,869	XXX	80,667,869	(15,283,963)	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
PREMIER OIL PLC PP Warrant G7216B186	Premier Oil	N/A		US - Chicago Board	213800KYDSBDFTH2K71	07/28/2017	05/31/2022	140,841	42.75	83,635			81,366		81,366							
TIDEWATER INC Tidewater Warrant 88642R133	Tidewater	N/A		US - Chicago Board	549300UOMTB7PD2UT305	01/31/2018	07/31/2042	1,941	0.00							0						
CHESAPEAKE ENERGY 165167180	Chesapeake Energy	N/A		US - OTC Bulletin Bo	BBG00Z6RLQP8	02/11/2021	02/09/2026	2,159	36.18	37,783			75,900		75,900							
NOBEL CORP-OW2 NOBEL CORP-WARRANT 2 BMB0572	Noble Corp	N/A		US - Chicago Board	BBG011C8CKG0	03/17/2021	02/05/2028	6,192	23.13	27,245			142,540		142,540	93,313						
NOBLE HOLDINGS CORP NOBLE CORP-WARRANT 1 BMB0583	Noble Holdings	N/A		US - Chicago Board	BBG011C8CKG0	03/17/2021	02/05/2028	6,192	19.27	40,248			110,589		110,589	16,285						
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants										188,911	0	0	410,395	XXX	410,395	109,598	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										188,911	0	0	410,395	XXX	410,395	109,598	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										68,214,635	12,184,324	0	81,078,264	XXX	81,078,264	(15,174,365)	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										68,214,635	12,184,324	0	81,078,264	XXX	81,078,264	(15,174,365)	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	04/14/2021	04/14/2022	491	4,258.71	(102,364)			(136,008)		(136,008)	137,620						0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	04/14/2021	04/14/2022	644		4,227.78	(144,541)			(197,206)		(197,206)	179,124						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	04/14/2021	04/14/2022	1,361		4,217.46	(312,700)			(430,115)		(430,115)	377,550						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	04/14/2021	04/14/2022	602		4,238.09	(131,900)			(178,441)		(178,441)	167,872						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	04/14/2021	04/14/2022	991		4,269.02	(201,588)			(264,760)		(264,760)	278,212						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	04/14/2021	04/14/2022	228		4,279.33	(45,168)			(58,730)		(58,730)	64,158						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	04/14/2021	04/14/2022	1,263		4,248.40	(269,930)			(361,971)		(361,971)	352,988						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)			(115,239)		(115,239)	119,656						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	04/27/2021	04/27/2022	8		4,364.66	(1,478)			(1,592)		(1,592)	2,153						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)			(74,531)		(74,531)	80,155						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)			(78,349)		(78,349)	90,612						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)			(84,759)		(84,759)	94,485						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	04/27/2021	04/27/2022	194		4,354.19	(37,360)			(40,846)		(40,846)	53,043						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)			(84,088)		(84,088)	100,982						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)			(66,352)		(66,352)	82,824						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)			(134,629)		(134,629)	119,978						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)			(40,534)		(40,534)	43,468						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)			(264,449)		(264,449)	250,017						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)			(92,622)		(92,622)	102,678						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)			(317,903)		(317,903)	275,291						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)			(15,753)		(15,753)	16,352						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)			(93,313)		(93,313)	90,959						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)			(118,275)		(118,275)	108,535						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)			(122,235)		(122,235)	122,918						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)			(158,140)		(158,140)	148,246						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)			(38,733)		(38,733)	37,396						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)			(101,865)		(101,865)	92,777						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)			(75,840)		(75,840)	67,152						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)			(77,403)		(77,403)	79,416						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)			(69,993)		(69,993)	69,643						0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/27/2021	05/27/2022	314	4,368.92	(58,851)			(75,203)		(75,203)	79,618						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)			(154,694)		(154,694)	169,112						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/14/2021	06/14/2022	386	4,435.99	(68,349)			(82,618)		(82,618)	91,661						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/14/2021	06/14/2022	743	4,350.89	(164,476)			(205,932)		(205,932)	180,414						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/14/2021	06/14/2022	280	4,425.36	(51,060)			(62,130)		(62,130)	66,781						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/14/2021	06/14/2022	590	4,361.53	(127,308)			(158,692)		(158,692)	142,901						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/14/2021	06/14/2022	283	4,393.44	(56,227)			(69,309)		(69,309)	68,004						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/14/2021	06/14/2022	314	4,372.17	(65,914)			(81,965)		(81,965)	75,910						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/14/2021	06/14/2022	306	4,414.72	(57,376)			(70,272)		(70,272)	73,226						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/14/2021	06/14/2022	1,164	4,382.80	(237,744)			(294,341)		(294,341)	280,512						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/14/2021	06/14/2022	288	4,404.08	(55,583)			(68,367)		(68,367)	69,111						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/25/2021	06/27/2022	237	4,430.52	(43,906)			(55,283)		(55,283)	54,734						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)			(62,426)		(62,426)	67,708						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)			(30,298)		(30,298)	29,134						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)			(111,055)		(111,055)	98,168						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)			(31,179)		(31,179)	28,329						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)			(121,168)		(121,168)	127,409						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)			(105,532)		(105,532)	107,640						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)			(192,288)		(192,288)	179,684						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	07/14/2021	07/14/2022	63	4,516.46	(13,165)			(12,269)		(12,269)	13,611						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	07/14/2021	07/14/2022	304	4,494.59	(67,032)			(63,489)		(63,489)	66,225						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	07/14/2021	07/14/2022	651	4,538.34	(128,490)			(117,514)		(117,514)	138,987						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	07/14/2021	07/14/2022	566	4,483.66	(128,205)			(122,281)		(122,281)	123,797						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	07/14/2021	07/14/2022	106	4,527.40	(21,483)			(19,835)		(19,835)	22,713						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	07/14/2021	07/14/2022	1,259	4,472.72	(292,919)			(281,349)		(281,349)	276,604						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	07/14/2021	07/14/2022	544	4,549.27	(104,200)			(94,403)		(94,403)	115,391						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	07/14/2021	07/14/2022	1,553	4,505.53	(333,635)			(313,132)		(313,132)	336,744						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	07/27/2021	07/27/2022	134	4,522.50	(31,105)			(27,351)		(27,351)	28,046						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	07/27/2021	07/27/2022	684	4,533.50	(155,368)			(135,251)		(135,251)	142,865						0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	07/27/2021	07/27/2022	134		4,555.51	(28,851)			(24,657)		(24,657)	27,680						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	07/27/2021	07/27/2022	97		4,544.51	(21,536)			(18,595)		(18,595)	20,244						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	07/27/2021	07/27/2022	178		4,577.52	(36,346)			(30,419)		(30,419)	36,371						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	07/27/2021	07/27/2022	339		4,511.50	(81,165)			(71,813)		(71,813)	71,525						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	07/27/2021	07/27/2022	281		4,566.51	(58,881)			(49,800)		(49,800)	57,681						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	08/13/2021	08/12/2022	265		4,590.87	(60,096)			(47,330)		(47,330)	52,255						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	08/13/2021	08/12/2022	413		4,624.38	(86,208)			(65,887)		(65,887)	79,794						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	08/13/2021	08/12/2022	708		4,568.53	(169,644)			(136,120)		(136,120)	141,582						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	08/13/2021	08/12/2022	387		4,579.70	(90,149)			(71,667)		(71,667)	76,780						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	08/13/2021	08/12/2022	283		4,646.72	(55,957)			(41,706)		(41,706)	53,822						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	08/13/2021	08/12/2022	374		4,613.21	(80,208)			(62,000)		(62,000)	72,782						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	08/13/2021	08/12/2022	752		4,602.04	(166,033)			(129,551)		(129,551)	147,447						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	08/13/2021	08/12/2022	519		4,635.55	(105,237)			(79,516)		(79,516)	99,392						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	08/27/2021	08/26/2022	139		4,644.65	(30,794)			(22,331)		(22,331)	25,931						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	08/27/2021	08/26/2022	105		4,678.47	(21,508)			(15,074)		(15,074)	19,188						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	08/27/2021	08/26/2022	368		4,667.20	(77,293)			(54,813)		(54,813)	67,642						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	08/27/2021	08/26/2022	130		4,633.38	(29,574)			(21,675)		(21,675)	24,424						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	08/27/2021	08/26/2022	346		4,622.10	(81,203)			(60,137)		(60,137)	65,776						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	08/27/2021	08/26/2022	367		4,655.92	(79,403)			(56,953)		(56,953)	68,171						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	09/14/2021	09/14/2022	678		4,565.23	(173,908)			(152,088)		(152,088)	129,933						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	09/14/2021	09/14/2022	896		4,598.56	(212,877)			(182,694)		(182,694)	168,732						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	09/14/2021	09/14/2022	455		4,531.91	(125,162)			(111,538)		(111,538)	88,447						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	09/14/2021	09/14/2022	451		4,554.13	(118,555)			(104,335)		(104,335)	86,916						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	09/14/2021	09/14/2022	276		4,576.34	(68,845)			(59,934)		(59,934)	52,534						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	09/14/2021	09/14/2022	181		4,587.45	(43,950)			(38,024)		(38,024)	34,207						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	09/27/2021	09/27/2022	577		4,576.40	(138,456)			(131,670)		(131,670)	108,322						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	09/27/2021	09/27/2022	25		4,531.97	(6,568)			(6,338)		(6,338)	4,735						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	09/27/2021	09/27/2022	335		4,565.30	(82,435)			(78,705)		(78,705)	63,176						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	09/27/2021	09/27/2022	474		4,598.62	(107,788)			(101,679)		(101,679)	87,951						0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/27/2021	09/27/2022	202	4,587.51	(47,296)			(44,800)		(44,800)	37,785						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/27/2021	09/27/2022	408	4,554.19	(102,919)			(98,611)		(98,611)	77,252						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	10/14/2021	10/14/2022	199	4,560.31	(48,443)			(50,239)		(50,239)	36,840						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	10/14/2021	10/14/2022	100	4,604.69	(21,840)			(22,490)		(22,490)	18,083						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	10/14/2021	10/14/2022	176	4,626.89	(36,644)			(37,461)		(37,461)	31,581						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	10/14/2021	10/14/2022	326	4,582.50	(75,285)			(77,693)		(77,693)	59,627						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	10/14/2021	10/14/2022	1,115	4,571.41	(264,330)			(273,695)		(273,695)	205,282						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	10/14/2021	10/14/2022	343	4,615.79	(73,152)			(75,128)		(75,128)	61,850						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	10/14/2021	10/14/2022	393	4,549.22	(98,300)			(101,946)		(101,946)	73,102						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	10/14/2021	10/14/2022	239	4,593.60	(53,742)			(55,394)		(55,394)	43,510						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	10/14/2021	10/14/2022	718	4,538.12	(183,890)			(191,086)		(191,086)	134,028						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/27/2021	10/27/2022	227	4,722.37	(48,762)			(38,744)		(38,744)	37,320						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/27/2021	10/27/2022	198	4,676.85	(47,420)			(38,573)		(38,573)	33,750						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/27/2021	10/27/2022	476	4,688.23	(110,978)			(89,765)		(89,765)	80,423						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/27/2021	10/27/2022	439	4,654.09	(110,860)			(91,136)		(91,136)	76,104						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/27/2021	10/27/2022	322	4,665.47	(79,085)			(64,679)		(64,679)	55,283						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/27/2021	10/27/2022	179	4,745.13	(36,443)			(28,592)		(28,592)	28,954						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/27/2021	10/27/2022	86	4,733.75	(18,054)			(14,257)		(14,257)	14,079						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/27/2021	10/27/2022	208	4,710.99	(45,996)			(36,768)		(36,768)	34,563						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/27/2021	10/27/2022	109	4,699.61	(24,805)			(19,946)		(19,946)	18,302						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	11/12/2021	11/14/2022	58	4,835.04	(14,442)			(7,683)		(7,683)	8,521						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	11/12/2021	11/14/2022	322	4,799.92	(86,013)			(47,418)		(47,418)	48,719						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	11/12/2021	11/14/2022	274	4,881.87	(61,295)			(31,006)		(31,006)	37,644						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	11/12/2021	11/14/2022	873	4,823.34	(221,461)			(119,356)		(119,356)	129,085						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	11/12/2021	11/14/2022	296	4,811.63	(76,950)			(41,942)		(41,942)	44,217						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	11/12/2021	11/14/2022	545	4,788.21	(149,037)			(83,113)		(83,113)	83,217						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	11/12/2021	11/14/2022	215	4,870.16	(49,291)			(25,292)		(25,292)	30,081						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	11/12/2021	11/14/2022	403	4,846.75	(97,369)			(51,136)		(51,136)	58,111						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	11/12/2021	11/14/2022	423	4,858.46	(99,547)			(51,721)		(51,721)	60,169						0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.11/26/2021	.11/25/2022	169	4,755.43	(45,497)			(29,745)		(29,745)	26,176						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.11/26/2021	.11/25/2022	321	4,720.97	(92,630)			(62,126)		(62,126)	51,153						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.11/26/2021	.11/25/2022	385	4,732.46	(108,617)			(72,237)		(72,237)	60,791						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.11/26/2021	.11/25/2022	145	4,789.89	(36,412)			(23,169)		(23,169)	21,890						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.11/26/2021	.11/25/2022	101	4,766.92	(26,459)			(17,145)		(17,145)	15,442						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.11/26/2021	.11/25/2022	341	4,778.40	(87,738)			(56,346)		(56,346)	51,971						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.11/26/2021	.11/25/2022	352	4,709.49	(103,956)			(70,301)		(70,301)	56,658						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.11/26/2021	.11/25/2022	296	4,698.00	(89,402)			(60,940)		(60,940)	48,093						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.12/14/2021	.12/14/2022	241	4,807.87	(65,462)			(39,681)		(39,681)	35,238						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.12/14/2021	.12/14/2022	1,365	4,761.53	(404,736)			(254,415)		(254,415)	206,406						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.12/14/2021	.12/14/2022	937	4,738.36	(290,413)			(185,533)		(185,533)	144,269						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.12/14/2021	.12/14/2022	520	4,819.45	(137,554)			(82,681)		(82,681)	75,117						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.12/14/2021	.12/14/2022	144	4,831.04	(37,107)			(22,082)		(22,082)	20,512						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.12/14/2021	.12/14/2022	309	4,773.11	(89,518)			(55,779)		(55,779)	46,262						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.12/14/2021	.12/14/2022	466	4,796.28	(129,108)			(79,063)		(79,063)	68,627						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.12/27/2021	.12/27/2022	246	4,994.82	(58,837)			(24,605)		(24,605)	24,760						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.12/27/2021	.12/27/2022	209	4,982.84	(51,191)			(21,651)		(21,651)	21,697						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.12/27/2021	.12/27/2022	370	4,934.93	(100,412)			(44,490)		(44,490)	43,838						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.12/27/2021	.12/27/2022	131	4,958.88	(33,691)			(14,583)		(14,583)	14,507						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.12/27/2021	.12/27/2022	427	4,898.99	(124,397)			(57,094)		(57,094)	54,873						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.12/27/2021	.12/27/2022	540	4,922.95	(150,000)			(67,250)		(67,250)	65,840						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.12/27/2021	.12/27/2022	106	4,970.86	(26,602)			(11,382)		(11,382)	11,364						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/14/2022	.01/13/2023	219	4,849.36	(57,624)			(36,018)		(36,018)	21,607						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/14/2022	.01/13/2023	407	4,802.74	(117,819)			(75,869)		(75,869)	41,950						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/14/2022	.01/13/2023	925	4,791.08	(273,424)			(177,341)		(177,341)	96,083						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/14/2022	.01/13/2023	174	4,826.05	(48,060)			(30,490)		(30,490)	17,570						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/14/2022	.01/13/2023	551	4,756.11	(174,005)			(115,272)		(115,272)	58,734						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/14/2022	.01/13/2023	88	4,779.42	(26,576)			(17,362)		(17,362)	9,214						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/14/2022	.01/13/2023	119	4,861.02	(30,702)			(19,044)		(19,044)	11,659						0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2022	01/13/2023	160	4,814.39		(45,109)		(28,832)		(28,832)	16,276						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2022	01/13/2023	408	4,767.76		(125,922)		(82,847)		(82,847)	43,076						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	01/27/2022	01/27/2023	324	4,423.86		(107,049)		(134,190)		(134,190)	(27,141)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	01/27/2022	01/27/2023	96	4,488.75		(28,220)		(35,653)		(35,653)	(7,433)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	01/27/2022	01/27/2023	156	4,477.94		(46,847)		(59,159)		(59,159)	(12,313)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	01/27/2022	01/27/2023	178	4,467.12		(54,510)		(68,710)		(68,710)	(14,201)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	01/27/2022	01/27/2023	81	4,434.67		(26,215)		(32,902)		(32,902)	(6,687)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	01/27/2022	01/27/2023	362	4,456.31		(112,837)		(142,004)		(142,004)	(29,168)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	01/27/2022	01/27/2023	286	4,499.57		(82,318)		(104,227)		(104,227)	(21,910)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	01/27/2022	01/27/2023	143	4,445.49		(45,435)		(57,174)		(57,174)	(11,739)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	01/27/2022	01/27/2023	23	4,510.39		(6,520)		(8,274)		(8,274)	(1,754)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2022	02/14/2023	395	4,566.73		(114,492)		(132,291)		(132,291)	(17,799)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2022	02/14/2023	1,292	4,500.71		(421,555)		(484,996)		(484,996)	(63,441)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2022	02/14/2023	357	4,577.74		(101,172)		(117,102)		(117,102)	(15,930)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2022	02/14/2023	78	4,588.74		(21,735)		(25,206)		(25,206)	(3,471)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2022	02/14/2023	1,127	4,522.72		(353,648)		(407,334)		(407,334)	(53,686)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2022	02/14/2023	283	4,511.71		(90,512)		(104,185)		(104,185)	(13,673)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2022	02/14/2023	68	4,555.73		(20,197)		(23,337)		(23,337)	(3,140)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2022	02/14/2023	96	4,533.72		(29,638)		(34,167)		(34,167)	(4,530)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2022	02/14/2023	502	4,544.72		(151,454)		(174,779)		(174,779)	(23,325)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2022	02/14/2023	63	4,478.70		(21,252)		(24,404)		(24,404)	(3,152)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/25/2022	02/27/2023	356	4,505.23		(108,629)		(135,541)		(135,541)	(26,912)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/25/2022	02/27/2023	854	4,483.30		(270,691)		(336,501)		(336,501)	(65,810)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/25/2022	02/27/2023	266	4,494.27		(82,811)		(103,124)		(103,124)	(20,312)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/25/2022	02/27/2023	23	4,581.96		(6,201)		(7,834)		(7,834)	(1,634)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/25/2022	02/27/2023	11	4,571.00		(3,014)		(3,801)		(3,801)	(788)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/25/2022	02/27/2023	138	4,538.11		(39,628)		(49,653)		(49,653)	(10,026)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/25/2022	02/27/2023	138	4,516.19		(41,276)		(51,691)		(51,691)	(10,415)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/25/2022	02/27/2023	119	4,461.38		(39,277)		(48,681)		(48,681)	(9,403)						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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/25/2022	02/27/2023	47	4,560.04		(13,000)		(16,362)		(16,362)	(3,362)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/25/2022	02/27/2023	180	4,527.15		(52,638)		(65,884)		(65,884)	(13,245)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/25/2022	02/27/2023	133	4,592.92		(34,339)		(43,486)		(43,486)	(9,147)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/25/2022	02/27/2023	56	4,549.07		(15,705)		(19,736)		(19,736)	(4,031)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	03/14/2022	03/14/2023	225	4,329.60		(71,962)		(113,091)		(113,091)	(41,130)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	03/14/2022	03/14/2023	991	4,287.87		(339,815)		(527,144)		(527,144)	(187,329)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	03/14/2022	03/14/2023	1,255	4,267.00		(445,754)		(686,019)		(686,019)	(240,265)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	03/14/2022	03/14/2023	207	4,340.03		(65,070)		(102,707)		(102,707)	(37,637)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	03/14/2022	03/14/2023	214	4,319.17		(69,900)		(109,538)		(109,538)	(39,639)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	03/14/2022	03/14/2023	28	4,360.90		(8,590)		(13,650)		(13,650)	(5,060)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	03/14/2022	03/14/2023	83	4,277.44		(28,842)		(44,586)		(44,586)	(15,744)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	03/14/2022	03/14/2023	244	4,298.30		(82,254)		(128,059)		(128,059)	(45,804)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	03/14/2022	03/14/2023	38	4,371.33		(11,281)		(18,012)		(18,012)	(6,730)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	03/14/2022	03/14/2023	155	4,256.57		(56,052)		(85,997)		(85,997)	(29,945)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/25/2022	03/27/2023	63	4,736.14		(17,365)		(16,531)		(16,531)	834						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/25/2022	03/27/2023	31	4,713.42		(9,102)		(8,679)		(8,679)	423						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/25/2022	03/27/2023	706	4,667.99		(222,122)		(212,305)		(212,305)	9,817						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/25/2022	03/27/2023	237	4,656.64		(76,171)		(72,855)		(72,855)	3,316						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/25/2022	03/27/2023	51	4,770.21		(13,155)		(12,495)		(12,495)	660						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/25/2022	03/27/2023	74	4,633.92		(24,829)		(23,799)		(23,799)	1,030						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/25/2022	03/27/2023	569	4,645.28		(186,048)		(178,273)		(178,273)	7,775						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/25/2022	03/27/2023	362	4,724.78		(102,405)		(97,553)		(97,553)	4,852						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/25/2022	03/27/2023	349	4,679.35		(107,563)		(102,758)		(102,758)	4,805						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/25/2022	03/27/2023	245	4,702.07		(72,313)		(68,991)		(68,991)	3,322						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/25/2022	03/27/2023	110	4,758.86		(29,018)		(27,580)		(27,580)	1,438						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/25/2022	03/27/2023	32	4,747.50		(8,581)		(8,164)		(8,164)	417						0001
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(13,046,220)	(5,490,248)	0	(18,697,566)	XXX	(18,697,566)	11,113,702	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(13,046,220)	(5,490,248)	0	(18,697,566)	XXX	(18,697,566)	11,113,702	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

STATEMENT AS OF MARCH 31, 2022 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0929999999. Total Written Options - Call Options and Warrants										(13,046,220)	(5,490,248)	0	(18,697,566)	XXX	(18,697,566)	11,113,702	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										(13,046,220)	(5,490,248)	0	(18,697,566)	XXX	(18,697,566)	11,113,702	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										54,979,504	6,694,076	0	61,970,303	XXX	61,970,303	(4,170,261)	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										188,911	0	0	410,395	XXX	410,395	109,598	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										55,168,415	6,694,076	0	62,380,698	XXX	62,380,698	(4,060,663)	0	0	0	0	XXX	XXX

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

STATEMENT AS OF MARCH 31, 2022 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
1579999999. Subtotal - Long Futures													0	0	0	0	0	0	0	XXX	XXX
MFH2	49	2,450	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index.	06/17/2022	NYF	03/11/2022	2,026.0000	1,995.9000						73,648	73,648	1,230,717	0001	50
NQM2	12	240	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index.	06/30/2022	CME	03/11/2022	13,582.0000	13,289.0000						70,288	70,288	301,400	0001	20
RTM2	58	2,900	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	06/17/2022	NYF	03/11/2022	2,006.9000	1,974.3000						94,443	94,443	1,456,767	0001	50
ESM2	71	3,550	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index.	06/30/2022	CME	03/11/2022	4,247.8000	4,192.5000						196,196	196,196	1,783,284	0001	50
1609999999. Subtotal - Short Futures - Hedging Other													0	0	0	0	434,575	434,575	4,772,168	XXX	XXX
1649999999. Subtotal - Short Futures													0	0	0	0	434,575	434,575	4,772,168	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	434,575	434,575	4,772,168	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	434,575	434,575	4,772,168	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Goldman Sachs	2,536,097	2,236,071	4,772,168
Total Net Cash Deposits	2,536,097	2,236,071	4,772,168

(a)	Code	Description of Hedged Risk(s)
(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	0001	Hedges the change in the Guarantee Life Withdrawal Benefit liability value due to changes in equity indices or Exchange Traded Funds.

SCHEDULE DB - PART D - SECTION 1

[illegible]

Collateral for Derivative Instruments Open as of Current Statement Date

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

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	W22LRO/IP21HZNB8K528	Cash.....	000000-00-0	Cash.....	47,740,000	47,740,000	XXX	.	
Wells Fargo	PBLDOEJOB5FWOLXP3B76	Cash.....	000000-00-0	Cash.....	3,580,000	3,580,000	XXX	.V.	
0299999999 - Total					51,320,000	51,320,000	XXX	XX.X	

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
0109999999	Total - U.S. Government Bonds			0	0	XXX
0309999999	Total - All Other Government Bonds			0	0	XXX
0509999999	Total - U.S. States, Territories and Possessions Bonds			0	0	XXX
0709999999	Total - U.S. Political Subdivisions Bonds			0	0	XXX
0909999999	Total - U.S. Special Revenues Bonds			0	0	XXX
1109999999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds			0	0	XXX
1309999999	Total - Hybrid Securities			0	0	XXX
1509999999	Total - Parent, Subsidiaries and Affiliates Bonds			0	0	XXX
1909999999	Subtotal - Unaffiliated Bank Loans			0	0	XXX
2419999999	Total - Issuer Obligations			0	0	XXX
2429999999	Total - Residential Mortgage-Backed Securities			0	0	XXX
2439999999	Total - Commercial Mortgage-Backed Securities			0	0	XXX
2449999999	Total - Other Loan-Backed and Structured Securities			0	0	XXX
2459999999	Total - SVO Identified Funds			0	0	XXX
2469999999	Total - Affiliated Bank Loans			0	0	XXX
2479999999	Total - Unaffiliated Bank Loans			0	0	XXX
2489999999	Total - Unaffiliated Certificates of Deposit			0	0	XXX
2509999999	Total Bonds			0	0	XXX
4109999999	Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)			0	0	XXX
4409999999	Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates			0	0	XXX
4509999999	Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)			0	0	XXX
5109999999	Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)			0	0	XXX
5409999999	Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds			0	0	XXX
5609999999	Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts			0	0	XXX
5809999999	Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds			0	0	XXX
5979999999	Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates			0	0	XXX
5989999999	Total - Common Stocks (Schedule D, Part 2, Section 2 type)			0	0	XXX
5999999999	Total - Preferred and Common Stocks			0	0	XXX
000000-00-0	Short term investment from reverse repo program		1.G	10,000,000	10,000,000	04/01/2022
000000-00-0	Short term investment from reverse repo program		2.C	5,888,398	5,888,398	04/01/2022
9509999999	Total - Short-Term Invested Assets (Schedule DA type)			15,888,398	15,888,398	XXX
9999999999	Totals			15,888,398	15,888,398	XXX

General Interrogatories:

1. Total activity for the year
- Fair Value \$ 12,043,918
- Book/Adjusted Carrying Value \$ 12,043,918
2. Average balance for the year
- Fair Value \$ 3,268,324
- Book/Adjusted Carrying Value \$ 3,268,324
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
- NAIC 1 \$ 10,000,000
- NAIC 2 \$ 5,888,398
- NAIC 3 \$ 0
- NAIC 4 \$ 0
- NAIC 5 \$ 0
- NAIC 6 \$ 0

STATEMENT AS OF MARCH 31, 2022 OF THE Integrity Life Insurance Company

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
690353-3C-9	DFC AGENCY DEBENTURES		1.A	1,022,727	1,022,727	05/15/2024
690353-4F-1	DFC AGENCY DEBENTURES		1.A	471,429	471,429	09/20/2027
690353-4W-4	DFC AGENCY DEBENTURES		1.A	1,400,000	1,400,000	06/20/2027
690353-5A-1	DFC AGENCY DEBENTURES		1.A	1,350,000	1,350,000	05/15/2024
690353-XQ-5	DFC VRDN		1.A	3,305,556	3,305,556	07/15/2025
90376P-DK-4	INT DEV FIN CORP AGENCY DEBENTURES		1.A	1,500,000	1,500,000	07/05/2038
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				9,049,712	9,049,712	XXX
0109999999. Total - U.S. Government Bonds				9,049,712	9,049,712	XXX
0309999999. Total - All Other Government Bonds				0	0	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
0709999999. 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	3,035,000	3,035,000	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	2,650,000	2,650,000	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
95345P-AB-4	W JEFFERSON AL INDL DEV BRD SO POLLUTION		1.E FE	5,000,000	5,000,000	12/01/2038
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				18,705,000	18,705,000	XXX
0909999999. Total - U.S. Special Revenues Bonds				18,705,000	18,705,000	XXX
00914A-AN-2	AIR LEASE CORP		2.B FE	12,794,067	12,800,000	12/15/2022
12592B-AH-7	CNH INDUSTRIAL CAPITAL L		2.B FE	2,200,000	2,200,919	04/05/2022
126650-CQ-1	CVS CORP		2.B FE	541,544	542,277	12/01/2022
15189W-AN-0	CENTERPOINT		1.G FE	1,912,678	1,914,000	03/02/2023
172967-LG-4	CITIGROUP		1.G FE	3,487,010	3,487,858	04/25/2022
18550B-AH-1	CLECO POWER LLC		2.A FE	3,294,229	3,300,000	06/15/2023
22532X-QL-5	CREDIT AGRICOLE CIB NY		1.A FE	2,991,275	3,000,000	07/15/2022
30161N-AW-1	EXELON CORP		2.C FE	3,504,261	3,508,410	06/01/2022
340711-AV-2	FLORIDA GAS TRANSMISSION		2.B FE	705,655	705,803	07/15/2022
46655F-AA-5	JMA-RM LLC		1.B FE	840,000	840,000	03/01/2072
60920L-AE-4	MONDELEZ INTL HLDINGS NE		2.B FE	1,952,606	1,954,418	09/19/2022
628530-AV-9	MYLAN LABORATORIES INC		2.C FE	1,593,947	1,601,162	01/15/2023
65339K-BT-6	NEXTERA ENERGY CAPITAL		2.A FE	5,072,601	5,100,000	02/22/2023
68235P-AK-4	ONE GAS INC		2.A FE	4,052,189	4,050,000	03/11/2023
743263-AS-4	PROGRESS ENERGY INC		2.B FE	1,090,000	1,090,000	04/01/2022
80414L-2A-2	SAUDI ARABIAN OIL CO		1.F FE	1,100,220	1,100,839	04/16/2022
842400-HE-6	SOUTHERN CAL EDISON		1.G FE	2,700,643	2,700,000	06/13/2022
918204-AZ-1	VF CORP		2.A FE	2,803,490	2,803,808	04/23/2022
98978V-AB-9	ZOETIS INC		2.A FE	6,043,614	6,054,070	02/01/2023
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				58,680,029	58,753,564	XXX
046497-AA-1	Atalaya Equipmen2021IA g Fund 2021-1A A		1.B FE	727,835	728,874	11/15/2022
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				727,835	728,874	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				59,407,864	59,482,438	XXX
1309999999. Total - Hybrid Securities				0	0	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
1909999999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
2419999999. Total - Issuer Obligations				67,729,741	67,803,276	XXX
2429999999. Total - Residential Mortgage-Backed Securities				0	0	XXX
2439999999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
2449999999. Total - Other Loan-Backed and Structured Securities				19,432,835	19,433,874	XXX
2459999999. Total - SVO Identified Funds				0	0	XXX
2469999999. Total - Affiliated Bank Loans				0	0	XXX
2479999999. Total - Unaffiliated Bank Loans				0	0	XXX
2489999999. Total - Unaffiliated Certificates of Deposit				0	0	XXX
2509999999. Total Bonds				87,162,576	87,237,150	XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
5999999999. Total - Preferred and Common Stocks				0	0	XXX
262006-20-8	BMW US Capital LLC CP		1.E	4,999,891	4,999,960	04/01/2022
	DREYFUS GOVERN CASH MGMT INS MONEY MARKE		1.A	45,349	45,349	
	LLOYDS BANK PLC CP		1.E	5,999,793	5,999,755	04/07/2022
	NATIONAL RURAL UTILITIES CP CP		1.A	4,998,688	4,998,658	04/20/2022
	ROCKWELL AUTOMATION CP		1.A	1,999,525	1,999,307	04/18/2022
	STANLEY BLACK & DECKER CP		1.A	5,099,115	5,097,195	04/11/2022
	TOTALENERGIES CAP CANADA CP		1.E	7,499,874	7,499,167	04/01/2022
	WISCONSIN PUBLIC SERV CP		1.A	2,449,884	2,449,796	04/06/2022
9709999999. Total - Cash Equivalents (Schedule E Part 2 type)				33,092,118	33,089,187	XXX
9999999999 - Totals				120,254,694	120,326,337	XXX

General Interrogatories:

1. Total activity for the year	Fair Value \$	1,492,718	Book/Adjusted Carrying Value \$	1,548,514
2. Average balance for the year	Fair Value \$	117,217,202	Book/Adjusted Carrying Value \$	117,777,778

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6	7	8	
					First Month	Second Month	Third Month	
BANK OF NEW YORK MELLON NEW YORK, NY					(5,922,935)	(524,424)	2,248,186	.XXX.
TRUIST WINSTON-SALEM, NC					4,034,350	4,034,384	3,034,415	.XXX.
FEDERAL HOME LOAN BANK CINCINNATI, OH					294,694	294,694	307,042	.XXX.
FIFTH THIRD BANK CINCINNATI, OH					1,790,076	3,363,053	3,218,099	.XXX.
GOLDMAN SACHS NEW YORK, NY					1,397,540	(1,766,259)	434,908	.XXX.
HUNTINGTON BANK COLUMBUS, OH					1,826,715	1,826,714	26,712	.XXX.
JP MORGAN/CHASE NEW YORK, NY					(14,691,780)	(11,420,717)	(13,625,009)	.XXX.
KEYCORP (KEY BANK) CLEVELAND, OH					5,521,046	5,521,749	5,522,385	.XXX.
M&T BANK BUFFALO, NY					638,729	642,614	646,923	.XXX.
0199998. Deposits in ... 2 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			207,220	207,221	187,221	.XXX.
0199999. Totals - Open Depositories	XXX	XXX	0	0	(4,904,345)	2,179,029	2,000,882	.XXX.
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						.XXX.
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	.XXX.
0399999. Total Cash on Deposit	XXX	XXX	0	0	(4,904,345)	2,179,029	2,000,882	.XXX.
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				.XXX.
0599999. Total - Cash	XXX	XXX	0	0	(4,904,345)	2,179,029	2,000,882	.XXX.

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

[illegible]