



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

QUARTERLY STATEMENT

AS OF JUNE 30, 2022
OF THE CONDITION AND AFFAIRS OF THE

Integrity Life Insurance Company

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

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

Country of Domicile United States of America

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

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

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

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

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

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

Internet Website Address www.integritylife.com

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

OFFICERS

Chairman of the Board John Finn Barrett Secretary Ayana Gordon #
President & CEO Jill 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
Mark Daniel Hutchinson #, VP	Jay Vincent Johnson, VP, Treasurer	Paul Matthew Kruth, VP
Bruce William Maisel, VP, CCO	Ryan Keith Richey #	Paul Charles Silva, VP
Denise Lynn Sparks, VP	Rodrick Landon Snyder #, VP, Chief Audit Officer	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 Wuebbling

State of Ohio SS: Hamilton
County of

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

Jill Tripp McGruder
President & CEO

Sarah Sparks Herron
Assistant Secretary

Wade Matthew Fugate
VP and Controller

Subscribed and sworn to before me this
22nd day of July, 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 JUNE 30, 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	5,214,475,811		5,214,475,811	5,219,718,464
2. Stocks:				
2.1 Preferred stocks	20,298,246		20,298,246	16,120,980
2.2 Common stocks	1,059,998,047		1,059,998,047	1,146,743,396
3. Mortgage loans on real estate:				
3.1 First liens	835,467,829		835,467,829	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 (\$ (5,825,551)), cash equivalents (\$ 105,801,460) and short-term investments (\$ 0)	99,975,909		99,975,909	138,967,743
6. Contract loans (including \$ premium notes)	98,396,393		98,396,393	102,267,174
7. Derivatives	55,931,749		55,931,749	114,319,430
8. Other invested assets	283,891,573	446,226	283,445,347	328,721,610
9. Receivables for securities	11,747,860		11,747,860	391,735
10. Securities lending reinvested collateral assets	17,232,068		17,232,068	3,844,480
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	7,697,415,485	446,226	7,696,969,259	7,819,634,431
13. Title plants less \$ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	49,925,434		49,925,434	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	342,061		342,061	240,581
17. Amounts receivable relating to uninsured plans			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	2,848,854		2,848,854	0
18.2 Net deferred tax asset	32,970,440	31,944,510	1,025,930	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	0		0	498,085
24. Health care (\$) and other amounts receivable	600,892	25,177	575,715	483,177
25. Aggregate write-ins for other than invested assets	2,051,963	0	2,051,963	2,057,968
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	7,786,181,223	32,415,913	7,753,765,310	7,871,503,155
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	1,852,151,273		1,852,151,273	2,084,803,187
28. Total (Lines 26 and 27)	9,638,332,496	32,415,913	9,605,916,583	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	2,051,963		2,051,963	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)	2,051,963	0	2,051,963	2,057,968

STATEMENT AS OF JUNE 30, 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 \$ 5,042,824,520 less \$ included in Line 6.3 (including \$ 970,076 Modco Reserve)	5,042,824,520	5,069,131,424
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)	0	0
3. Liability for deposit-type contracts (including \$ Modco Reserve)	934,283,056	919,393,347
4. Contract claims:		
4.1 Life	280,232	278,342
4.2 Accident and health	0	0
5. Policyholders' dividends/refunds to members \$ and coupons \$ due and unpaid	0	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)	0	0
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ Modco)	0	0
6.3 Coupons and similar benefits (including \$ Modco)	0	0
7. Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$ accident and health premiums	0	0
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts	0	0
9.2 Provision for experience rating refunds, including the liability of \$ accident and health experience rating refunds of which \$ is for medical loss ratio rebate per the Public Health Service Act	0	0
9.3 Other amounts payable on reinsurance, including \$ 0 assumed and \$ 61,520 ceded	61,520	1,695
9.4 Interest Maintenance Reserve	10,556,975	17,337,219
10. Commissions to agents due or accrued-life and annuity contracts \$ 487,420 , accident and health \$ and deposit-type contract funds \$	487,428	750,428
11. Commissions and expense allowances payable on reinsurance assumed	0	0
12. General expenses due or accrued	204,839	269,979
13. Transfers to Separate Accounts due or accrued (net) (including \$ (27,169,313) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(12,748,809)	(31,965,563)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	1,726,839	1,247,743
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)	0	2,101,935
15.2 Net deferred tax liability	0	2,864,643
16. Unearned investment income	22,071	0
17. Amounts withheld or retained by reporting entity as agent or trustee	68,018	2,077,996
18. Amounts held for agents' account, including \$ agents' credit balances	0	0
19. Remittances and items not allocated	27,274,532	11,429,934
20. Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21. Liability for benefits for employees and agents if not included above	0	0
22. Borrowed money \$ and interest thereon \$	0	0
23. Dividends to stockholders declared and unpaid	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	83,271,245	194,804,549
24.02 Reinsurance in unauthorized and certified (\$) companies	0	0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers	4,128,770	4,576,670
24.04 Payable to parent, subsidiaries and affiliates	0	0
24.05 Drafts outstanding	0	0
24.06 Liability for amounts held under uninsured plans	0	0
24.07 Funds held under coinsurance	0	0
24.08 Derivatives	5,861,859	39,207,212
24.09 Payable for securities	25,932,415	60,624
24.10 Payable for securities lending	149,940,060	99,079,574
24.11 Capital notes \$ and interest thereon \$	0	0
25. Aggregate write-ins for liabilities	35,424,751	57,421,897
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	6,309,600,321	6,390,069,648
27. From Separate Accounts Statement	1,852,151,273	2,084,803,187
28. Total liabilities (Lines 26 and 27)	8,161,751,594	8,474,872,835
29. Common capital stock	3,000,000	3,000,000
30. Preferred capital stock	0	0
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes	0	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)	533,001,117	570,269,635
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 \$)	0	0
36.2 shares preferred (value included in Line 30 \$)	0	0
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement)	1,441,164,989	1,478,433,507
38. Totals of Lines 29, 30 and 37	1,444,164,989	1,481,433,507
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	9,605,916,583	9,956,306,342
DETAILS OF WRITE-INS		
2501. Payable for Collateral on Derivatives	34,740,000	56,520,000
2502. Uncashed drafts and checks that are pending escheatment to the state	684,751	901,897
2503.	0	0
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)	35,424,751	57,421,897
3101.	0	0
3102.	0	0
3103.	0	0
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.	0	0
3402.	0	0
3403.	0	0
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

STATEMENT AS OF JUNE 30, 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	214,771,662	182,992,582	373,246,360
2. Considerations for supplementary contracts with life contingencies	3,830,354	8,594,824	7,998,099
3. Net investment income	108,754,374	153,699,028	277,406,572
4. Amortization of Interest Maintenance Reserve (IMR)	1,881,816	3,108,202	4,925,664
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	(1,450)	0
6. Commissions and expense allowances on reinsurance ceded	(1,178)	(46,868)	(3,021)
7. Reserve adjustments on reinsurance ceded	86,458	51,114	
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	9,099,936	9,313,330	19,248,989
8.2 Charges and fees for deposit-type contracts	1,354,421	1,343,173	2,855,985
8.3 Aggregate write-ins for miscellaneous income	339,644,517	359,136,147	685,729,762
9. Totals (Lines 1 to 8.3)	9,629,013	8,666,860	17,298,160
10. Death benefits	171,705,427	171,911,042	331,926,187
11. Matured endowments (excluding guaranteed annual pure endowments)			0
12. Annuity benefits	204,226,888	161,602,374	329,064,678
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	7,759,768	7,836,418	14,874,429
16. Group conversions	4,770,835	3,900,784	8,005,776
17. Interest and adjustments on contract or deposit-type contract funds	(26,155,588)	42,578,551	60,905,530
18. Payments on supplementary contracts with life contingencies	371,936,343	396,496,029	762,074,760
19. Increase in aggregate reserves for life and accident and health contracts			
20. Totals (Lines 10 to 19)	13,812,819	11,253,845	23,663,476
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	6,044	5,761	11,667
22. Commissions and expense allowances on reinsurance assumed	22,308,790	20,547,695	43,051,939
23. General insurance expenses and fraternal expenses	2,130,879	2,152,697	3,843,295
24. Insurance taxes, licenses and fees, excluding federal income taxes			0
25. Increase in loading on deferred and uncollected premiums			
26. Net transfers to or (from) Separate Accounts net of reinsurance	(76,270,272)	(96,770,379)	(182,319,370)
27. Aggregate write-ins for deductions	1,243,192	954,684	1,913,748
28. Totals (Lines 20 to 27)	335,167,795	334,640,332	652,239,515
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	4,476,722	24,495,815	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)	4,476,722	24,495,815	33,490,247
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(2,964,923)	3,653,506	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)	7,441,645	20,842,309	28,232,604
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 5,087,371 (excluding taxes of \$ 1,302,114 transferred to the IMR)	17,343,460	752,940	23,185,847
35. Net income (Line 33 plus Line 34)	24,785,105	21,595,249	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)	24,785,105	21,595,249	51,418,451
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (37,039,831)	(140,539,962)	77,108,120	163,754,066
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	(1,204,748)	4,128,737	5,456,913
41. Change in nonadmitted assets	(31,821,040)	45,102	212,389
42. Change in liability for reinsurance in unauthorized and certified companies			0
43. Change in reserve on account of change in valuation basis, (increase) or decrease			0
44. Change in asset valuation reserve	111,533,304	(29,902,404)	(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	(21,177)	16,425	(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	0	0	(8,964,803)
53. Aggregate write-ins for gains and losses in surplus	(37,268,518)	72,991,229	179,135,810
54. Net change in capital and surplus for the year (Lines 37 through 53)	1,444,164,989	1,375,288,926	1,481,433,507
55. Capital and surplus, as of statement date (Lines 36 + 54)			
DETAILS OF WRITE-INS			
08.301. Administrative Service Fees	1,313,595	1,307,919	2,796,022
08.302. Other Fee Income	46,831	35,254	67,281
08.303. Company owned life insurance	(6,005)		(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)	1,354,421	1,343,173	2,855,985
2701. Pension Expense	661,994	753,595	1,485,496
2702. Securities Lending Interest Expense	555,239	262,410	523,809
2703. Reserve Adjustment	25,959	(64,482)	(95,557)
2798. Summary of remaining write-ins for Line 27 from overflow page	0	3,161	0
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	1,243,192	954,684	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 JUNE 30, 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	218,602,016	191,587,406	381,244,459
2. Net investment income	137,555,581	133,712,153	274,756,154
3. Miscellaneous income	10,351,699	10,653,211	22,091,919
4. Total (Lines 1 to 3)	366,509,296	335,952,770	678,092,532
5. Benefit and loss related payments	398,228,400	354,078,759	701,603,193
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(95,465,849)	(124,627,910)	(185,411,493)
7. Commissions, expenses paid and aggregate write-ins for deductions	39,344,762	35,151,284	72,055,419
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ (4,152,244) tax on capital gains (losses)	5,771,123	25,339,246	28,889,246
10. Total (Lines 5 through 9)	347,878,436	289,941,379	617,136,365
11. Net cash from operations (Line 4 minus Line 10)	18,630,860	46,011,391	60,956,167
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	575,783,717	539,044,159	1,259,453,501
12.2 Stocks	62,670,303	38,394,416	178,558,235
12.3 Mortgage loans	25,748,267	6,011,364	41,683,834
12.4 Real estate	0	0	0
12.5 Other invested assets	15,633,530	18,939,313	40,468,833
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(6,134)	29,201	53,982
12.7 Miscellaneous proceeds	25,871,791	5,716,680	8,770,429
12.8 Total investment proceeds (Lines 12.1 to 12.7)	705,701,474	608,135,133	1,528,988,814
13. Cost of investments acquired (long-term only):			
13.1 Bonds	586,494,343	522,100,482	1,197,496,641
13.2 Stocks	101,765,465	169,796,528	220,372,707
13.3 Mortgage loans	112,676,677	30,319,136	136,829,136
13.4 Real estate	0	0	0
13.5 Other invested assets	2,563,487	11,312,710	31,058,513
13.6 Miscellaneous applications	35,039,428	130,594,896	9,648,912
13.7 Total investments acquired (Lines 13.1 to 13.6)	838,539,400	864,123,752	1,595,405,909
14. Net increase (or decrease) in contract loans and premium notes	(3,870,781)	(2,848,087)	(5,194,211)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(128,967,145)	(253,140,532)	(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	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	14,889,709	(90,171,287)	(87,286,699)
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	56,454,742	209,946,337	(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)	71,344,451	119,775,050	(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)	(38,991,834)	(87,354,091)	(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)	99,975,909	150,323,862	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	192,091	204,653	422,042
3. Ordinary individual annuities	214,620,598	182,830,911	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)	214,812,689	183,035,564	373,337,526
12. Fraternal (Fraternal Benefit Societies Only)			0
13. Subtotal (Lines 11 through 12)	214,812,689	183,035,564	373,337,526
14. Deposit-type contracts	2,468,195,630	1,766,367,485	4,208,760,095
15. Total (Lines 13 and 14)	2,683,008,319	1,949,403,049	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

STATEMENT AS OF JUNE 30, 2022 OF THE Integrity Life Insurance Company

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

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

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

		SSAP #	F/S Page	F/S Line #	2022	2021
NET INCOME						
(1) State basis (Page 4, Line 35, Columns 1 & 2)		xxx	xxx	xxx	24,785,105	51,418,451
(2) State Prescribed Practices that increase/(decrease) NAIC SAP						
Derivatives to hedge indexed products	86	4	3		(27,644,216)	5,646,528
(3) State Permitted Practices that increase/(decrease) NAIC SAP					—	—
(4) NAIC SAP (1-2-3=4)		xxx	xxx	xxx	<u>52,429,321</u>	<u>45,771,923</u>
SURPLUS						
(5) State basis (Page 3, Line 38, Columns 1 & 2)		xxx	xxx	xxx	1,444,164,989	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>1,444,164,989</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 JUNE 30, 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 June 30, 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 following is a list of each loan-backed and structured security with a recognized other-than-temporary impairment, for the period ended June 30, 2022, where the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than- Temporary Impairment	5 Amortized Cost After Other-Than- Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement Where Reported
32051G-TE-5	181,274	174,922	6,352	174,922	174,927	06/30/2022
Total	XXX	XXX	6,352	XXX	XXX	XXX

- (4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of June 30, 2022:

- a. The aggregate amount of unrealized losses:

1. Less than 12 Months	\$ 91,764,925
2. 12 Months or Longer	\$ 3,395,015

- b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months	\$ 1,544,580,479
2. 12 Months or Longer	\$ 49,728,496

- (5) The Company monitors investments to determine if there has been an other-than temporary decline in fair value. Factors management considers for each identified security include the following:

- a. the length of time and the extent to which the fair value is below the book/adjusted carry value;
- b. the financial condition and near term prospects of the issuer, including specific events that may affect its operations;
- c. for equity securities and debt securities with credit related declines in fair value, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
- d. for debt securities with interest related declines in fair value, the Company's intent to sell the security before recovery of its book/adjusted carry value;
- e. for loan-backed securities, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;
- f. for loan-backed securities, the Company's intent to sell the security before recovery of its book/adjusted carry value.

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

- (3) Collateral Received

- b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged is \$185.4 million.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing. No Change.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing. No Change.

H. Repurchase Agreements Transactions Accounted for as a Sale. No Change.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale. No Change.

J. Real Estate. No Change.

STATEMENT AS OF JUNE 30, 2022 OF THE Integrity Life Insurance Company

K. Low Income Housing Tax Credit Property Investments. No significant holdings. No Change.

L. Restricted Assets. No Change.

M. Working Capital Finance Investments. None.

N. Offsetting and Netting of Assets and Liabilities

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

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1) Assets Derivative Instrument	55,931,749	—	55,931,749

* 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	(5,861,859)	—	(5,861,859)

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

O. 5* Securities. No Change.

P. Short Sales. None.

Q. Prepayment Penalty and Acceleration Fees. None.

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

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

7. Investment Income. No Change.

8. Derivative Instruments. No Change.

9. Income Taxes. No Change.

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

STATEMENT AS OF JUNE 30, 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 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	7,965,045	7,965,045	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	27,927,164	27,927,164	—
(d) Excess Stock	4,057,791	4,057,791	—
(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 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption		
			3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years
Membership Stock					
1. Class A	7,965,045	7,965,045	—	—	—
2. Class B	—	—	—	—	—

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

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	770,244,280	797,627,454	624,804,100
2. Current Year General Account Total Collateral Pledged	770,244,280	797,627,454	624,804,100
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 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	815,594,775	836,563,339	639,925,800
2. Current Year General Account Maximum Collateral Pledged	815,594,775	836,563,339	639,925,800
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 JUNE 30, 2022 OF THE Integrity Life Insurance Company

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	624,804,100	624,804,100	—	622,798,077
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	624,804,100	624,804,100	—	622,798,077
2. Prior Year-end				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	610,925,800	610,925,800	—	607,823,880
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	610,925,800	610,925,800	—	607,823,880

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	20,000,000	20,000,000	—
2. Funding Agreements	624,425,800	624,425,800	—
3. Other	—	—	—
4. Aggregate Total (1+2+3)	644,425,800	644,425,800	—

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

c. FHLB - Prepayment Obligations

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

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

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

A. Defined Benefit Plan

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

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

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

15. Leases. No Change.

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

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

B. (2) Not applicable.

(4) Not applicable.

C. Wash Sales. No Change.

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

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

STATEMENT AS OF JUNE 30, 2022 OF THE Integrity Life Insurance Company

20. Fair Value Measurements

A.

(1) Fair Value Measurements at June 30, 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: Industrial & miscellaneous	—	69,251	—	—	69,251
Bonds: RMBS	—	16,002	—	—	16,002
Common stock: Unaffiliated	582,262,346	—	—	9,587,277	591,849,623
Preferred stock	—	20,298,246	—	—	20,298,246
Derivative assets: Options, purchased	—	7,703,726	40,178,978	—	47,882,704
Derivative assets: Stock warrants	—	329,029	—	—	329,029
Derivative assets: Futures	7,720,014	—	—	—	7,720,014
Separate account assets*	788,753,381	—	—	—	788,753,381
Total assets at fair value	1,378,735,741	28,416,254	40,178,978	9,587,277	1,456,918,250

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	—	(5,861,856)	—	—	(5,861,856)
Total liabilities at fair value	—	(5,861,856)	—	—	(5,861,856)

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

(2) Fair Value Measurements in Level 3 of the Fair Value Hierarchy

Quarter Ended at 06/30/2022

Description	Beginning Balance at 04/01/2022	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 06/30/2022
a. Assets										
Derivative assets: Options, purchased	55,279,693	—	—	(11,996,931)	—	6,439,454	—	—	(9,543,238)	40,178,978
Total Assets	55,279,693	—	—	(11,996,931)	—	6,439,454	—	—	(9,543,238)	40,178,978

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 industrial and miscellaneous bonds and 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.

STATEMENT AS OF JUNE 30, 2022 OF THE Integrity Life Insurance Company

B. Not applicable.

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	4,939,824,693	5,214,475,811	27,400,691	4,875,496,606	36,927,396	—	—
Common stock: Unaffiliated**	631,799,623	631,799,623	622,212,346	—	—	9,587,277	—
Preferred stock	20,298,246	20,298,246	—	20,298,246	—	—	—
Mortgage loans	809,118,431	835,467,829	—	—	809,118,431	—	—
Cash, cash equivalents, & short-term investments	100,003,314	99,975,910	100,003,314	—	—	—	—
Other invested assets: Surplus notes	21,920,420	20,979,537	—	21,920,420	—	—	—
Securities lending reinvested collateral assets	17,232,068	17,232,068	17,232,068	—	—	—	—
Derivative assets	55,931,747	55,931,747	7,720,014	8,032,755	40,178,978	—	—
Separate account assets	1,801,253,125	1,835,823,916	791,012,266	985,066,286	25,174,573	—	—
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(1,488,751,537)	(1,435,516,985)	—	—	(1,488,751,537)	—	—
Fixed-indexed annuity contracts	(2,005,131,403)	(2,022,569,877)	—	—	(2,005,131,403)	—	—
Derivative liabilities	(5,861,856)	(5,861,856)	—	(5,861,856)	—	—	—
Cash collateral payable	(34,740,000)	(34,740,000)	—	(34,740,000)	—	—	—
Separate account liabilities*	(1,113,243,160)	(1,029,205,461)	—	—	(1,113,243,160)	—	—
Securities lending liability	(149,940,060)	(149,940,060)	—	(149,940,060)	—	—	—

*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 JUNE 30, 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 JUNE 30, 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 JUNE 30, 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	Ref	Cumulative Balance from Prior Years (Col 1 - 3 + 7)	Cumulative Balance from Prior Years (Col 2 - 4 + 8)
	1	2	3	4	5	6	7	8	9	10	
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	
a. Permanent ACA Risk Adjustment Program					—	—			A	—	—
1. Premium adjustments receivable					—	—			B	—	—
2. Premium adjustments (payable)					—	—			C	—	—
3. Subtotal ACA Permanent Risk Adjustment Program	—	—	—	—	—	—	—	—	D	—	—
b. Transitional ACA Reinsurance Program					—	—			E	—	—
1. Amounts recoverable for claims paid					—	—			F	—	—
2. Amounts recoverable for claims unpaid (contra liability)					—	—			G	—	—
3. Amounts receivable relating to uninsured plans					—	—			H	—	—
4. Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium					—	—			I	—	—
5. Ceded reinsurance premiums payable					—	—			J	—	—
6. Liability for amount held under uninsured plans					—	—					
7. Subtotal ACA Transitional Reinsurance Program	—	—	—	—	—	—	—	—			
c. Temporary ACA Risk Corridors Program					—	—					
1. Accrued retrospective premium					—	—					
2. Reserve for rate credits or policy experience rating refunds					—	—					
3. Subtotal ACA Risk Corridors Program	—	—	—	—	—	—	—	—			
a. Total for ACA Risk Sharing Provisions	—	—	—	—	—	—	—	—			

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

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

STATEMENT AS OF JUNE 30, 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 JUNE 30, 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 [X]

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

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

2.2 If yes, date of change: _____

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

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

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

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

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

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]

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

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

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

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

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

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

6.4 By what department or departments?
Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

STATEMENT AS OF JUNE 30, 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? Yes [X] No []
 (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
 (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
 (c) Compliance with applicable governmental laws, rules and regulations;
 (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
 (e) Accountability for adherence to the code.

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

9.2 Has the code of ethics for senior managers been amended? Yes [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:

	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	\$ 428,198,424
14.24 Short-Term Investments	\$ 0	\$
14.25 Mortgage Loans on Real Estate	\$ 0	\$
14.26 All Other	\$ 225,966,539	\$ 192,658,035
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 652,283,637	\$ 620,856,459
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$	\$

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [X] No []

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [] N/A []
 If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	\$ 185,402,242
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	\$ 185,615,493
16.3 Total payable for securities lending reported on the liability page.	\$ 149,940,060

STATEMENT AS OF JUNE 30, 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 [] No []

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

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

- 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.
- Issuer or obligor is current on all contracted interest and principal payments.
- The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:

- The security was purchased prior to January 1, 2018.
- The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- 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.
- The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

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

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:

- The shares were purchased prior to January 1, 2019.
- The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- 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.
- The fund only or predominantly holds bonds in its portfolio.
- 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.
- The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

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

STATEMENT AS OF JUNE 30, 2022 OF THE Integrity Life Insurance Company
GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1	Amount
1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
1.1 Long-Term Mortgages In Good Standing	
1.11 Farm Mortgages	\$
1.12 Residential Mortgages	\$
1.13 Commercial Mortgages	\$
1.14 Total Mortgages in Good Standing	\$
	835,467,829
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)	\$
	835,467,829
1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61 Farm Mortgages	\$
1.62 Residential Mortgages	\$
1.63 Commercial Mortgages	\$
1.64 Total Mortgages Foreclosed and Transferred to Real Estate	\$
	0
2. Operating Percentages:	
2.1 A&H loss percent	%
2.2 A&H cost containment percent	%
2.3 A&H expense percent excluding cost containment expenses	%
3.1 Do you act as a custodian for health savings accounts?	Yes [] No [X]
3.2 If yes, please provide the amount of custodial funds held as of the reporting date	\$
3.3 Do you act as an administrator for health savings accounts?	Yes [] No [X]
3.4 If yes, please provide the balance of the funds administered as of the reporting date	\$
4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No []
4.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [] No []

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount
.....

STATEMENT AS OF JUNE 30, 2022 OF THE Integrity Life Insurance Company

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

STATEMENT AS OF JUNE 30, 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 Active Status (a)	Life Contracts		Direct Business Only		6 Total Columns 2 Through 5	7 Deposit-Type Contracts
		2 Life Insurance Premiums	3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations		
1. Alabama	AL	6,290	1,068,650	0	0	1,074,940	0
2. Alaska	AK	0	0	0	0	0	0
3. Arizona	AZ	269	5,483,019	0	0	5,483,288	147,230
4. Arkansas	AR	0	3,140,422	0	0	3,140,422	850,716
5. California	CA	4,953	23,828,194	0	0	23,833,147	295,291
6. Colorado	CO	2,803	1,239,197	0	0	1,242,000	88,230
7. Connecticut	CT	52	3,478,590	0	0	3,478,642	0
8. Delaware	DE	490	135,000	0	0	135,490	70,000
9. District of Columbia	DC	0	0	0	0	0	0
10. Florida	FL	9,723	15,911,527	0	0	15,921,250	1,923,083
11. Georgia	GA	7,570	4,026,531	0	0	4,034,101	0
12. Hawaii	HI	1,549	1,284,670	0	0	1,286,219	0
13. Idaho	ID	78	986,890	0	0	986,968	0
14. Illinois	IL	18,457	7,171,155	0	0	7,189,612	766,954
15. Indiana	IN	2,590	4,323,046	0	0	4,325,636	272,349
16. Iowa	IA	16,876	2,060,497	0	0	2,077,373	0
17. Kansas	KS	810	378,160	0	0	378,970	0
18. Kentucky	KY	0	9,420,366	0	0	9,420,366	1,152,110
19. Louisiana	LA	0	981,613	0	0	981,613	1,157,769
20. Maine	ME	0	331,401	0	0	331,401	0
21. Maryland	MD	8,531	1,908,127	0	0	1,916,658	0
22. Massachusetts	MA	79	4,188,553	0	0	4,188,632	640,390
23. Michigan	MI	588	8,970,495	0	0	8,971,083	1,236,417
24. Minnesota	MN	12,693	1,657,086	0	0	1,669,779	75,000
25. Mississippi	MS	371	588,101	0	0	588,472	220,505
26. Missouri	MO	3,135	1,284,767	0	0	1,287,902	478,870
27. Montana	MT	80	240,411	0	0	240,491	0
28. Nebraska	NE	1,606	1,477,600	0	0	1,479,206	146,816
29. Nevada	NV	66	957,098	0	0	957,164	0
30. New Hampshire	NH	0	140,000	0	0	140,000	283,673
31. New Jersey	NJ	0	10,065,551	0	0	10,065,551	1,659,330
32. New Mexico	NM	485	638,716	0	0	639,201	55,487
33. New York	NY	451	1,409,648	0	0	1,410,099	0
34. North Carolina	NC	220	10,340,222	0	0	10,340,442	603,150
35. North Dakota	ND	0	0	0	0	0	0
36. Ohio	OH	49,095	23,027,043	0	0	23,076,138	2,447,760,828
37. Oklahoma	OK	1,756	2,867,923	0	0	2,869,679	0
38. Oregon	OR	65	2,225,622	0	0	2,225,687	184,821
39. Pennsylvania	PA	27,717	18,768,328	0	0	18,796,045	2,155,363
40. Rhode Island	RI	0	767,701	0	0	767,701	1,970,000
41. South Carolina	SC	2,679	1,781,523	0	0	1,784,202	86,569
42. South Dakota	SD	1,633	41,885	0	0	43,518	0
43. Tennessee	TN	798	5,261,557	0	0	5,262,355	298,000
44. Texas	TX	1,119	19,995,567	0	0	19,996,686	1,491,478
45. Utah	UT	0	1,005,749	0	0	1,005,749	1,064,009
46. Vermont	VT	0	1,364,374	0	0	1,364,374	0
47. Virginia	VA	129	3,552,502	0	0	3,552,631	0
48. Washington	WA	763	3,028,542	0	0	3,029,305	864,192
49. West Virginia	WV	4,996	878,091	0	0	883,087	40,000
50. Wisconsin	WI	527	803,887	0	0	804,414	157,000
51. Wyoming	WY	0	120,000	0	0	120,000	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	15,000	0	15,000	0
59. Subtotal		XXX	192,092	214,620,597	0	214,812,689	2,468,195,630
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
95. Totals (Direct Business)		XXX	192,092	214,620,597	0	214,812,689	2,468,195,630
96. Plus Reinsurance Assumed		XXX	34,300			34,300	
97. Totals (All Business)		XXX	226,392	214,620,597	0	214,846,989	2,468,195,630
98. Less Reinsurance Ceded		XXX	75,327			75,327	
99. Totals (All Business) less Reinsurance Ceded		XXX	151,065	214,620,597	0	214,771,662	2,468,195,630
DETAILS OF WRITE-INS							
58001. ZZ - Other Alien		XXX		15,000			15,000
58002.		XXX					
58003.		XXX					
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	0	15,000	0	15,000	0
9401.		XXX					
9402.		XXX					
9403.		XXX					
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX	0	0	0	0	0

(a) Active Status Counts:

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

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

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

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

		<u>NAIC#</u>	<u>TIN#</u>
PARENT	- WESTERN & SOUTHERN MUTUAL HOLDING COMPANY, OH (NON-INSURER)		31-1732405
SUBSIDIARY	- WESTERN & SOUTHERN FINANCIAL GROUP, INC., OH (NON-INSURER)		31-1732404
SUBSIDIARY	- WESTAD LEASING LLC, OH (NON-INSURER)		84-3195821
SUBSIDIARY	- THE LAFAYETTE LIFE INSURANCE COMPANY, OH (INSURER)	65242	35-0457540
SUBSIDIARY	- LLIA, INC., OH (NON-INSURER)		35-2123483
SUBSIDIARY	- THE WESTERN 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

STATEMENT AS OF JUNE 30, 2022 OF THE Integrity Life Insurance Company

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

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(es)/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	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.	The Western and Southern Life Insurance Co	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	Ownership.	100.000	Western & Southern Mutual Holding Co.	NO.	
.0836	Western-Southern Group	.00000					309 Holdings, LLC	.OH.	.NIA.	The Western and Southern Life Insurance Co	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	81-3013986				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	27-1594103				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	86-1791268				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	84-544260				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	84-4351262				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	47-1046102				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	82-1476704				Azalea Apartment Venture, LLC	.NC.	.NIA.	WS Real Estate Holdings LLC	Ownership.	47.000	Western & Southern Mutual Holding Co.	NO.	
.0836	Western-Southern Group	.00000	87-4797036				Beardsley Inv. Holdings, LLC	.AZ.	.NIA.	WSLR Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co.	NO.	
.0836	Western-Southern Group	.00000	83-3057118				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	45-5439068				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	83-4499681				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	82-0887717				Broomfield SH Holding, LLC	.CO.	.NIA.	WS Real Estate Holdings LLC	Ownership.	47.000	Western & Southern Mutual Holding Co.	NO.	
.0836	Western-Southern Group	.00000	88-1583182				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	45-5458332				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	35-2431972				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	82-0894869				Carmel Holdings, LLC	.IN.	.NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co.	NO.	
.0836	Western-Southern Group	.00000	20-8819502				Carmel Hotel, LLC	.IN.	.NIA.	Carmel Holdings, LLC	Ownership.	36.260	Western & Southern Mutual Holding Co.	NO.	
.0836	Western-Southern Group	.00000	20-5862349				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	31-1449186				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	82-4579654				Cenizo Apts Inv. Holdings, LLC	.TX.	.NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co.	NO.	
.0836	Western-Southern Group	.00000	83-2482456							The Western and Southern Life Insurance Co					
.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	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 Healthcare Partners, LP	.TN.	.NIA.	The Western and Southern Life Insurance Co	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	Ownership.	100.000	Western & Southern Mutual Holding Co.	NO.	
.0836	Western-Southern Group	.00000	61-1454115				Cincinnati New Markets Fund LLC	.OH.	.NIA.	The Western and Southern Life Insurance Co	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	Ownership.	37.000	Western & Southern Mutual Holding Co.	NO.	
.0836	Western-Southern Group	.99937	31-1191427				Columbus Life Insurance Co.	.OH.	.IA.	The Western and Southern Life Insurance Co	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.	47.000	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. Investors 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 JUNE 30, 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	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0836	Western-Southern Group	00000	31-1498142			Dublin Hotel LLC	.OH.	.N/A.		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.	.N/A.		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.	.N/A.		Eagle Realty Group, LLC	Ownership.	100.000	Western & Southern Mutual Holding Co ..	NO.	
.0836	Western-Southern Group	00000	31-1779165			Eagle Realty Group, LLC	.OH.	.N/A.		Western & Southern Investment Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co ..	NO.	
.0836	Western-Southern Group	00000	31-1779151			Eagle Realty Investments, Inc	.OH.	.N/A.		Eagle Realty Group, LLC	Ownership.	100.000	Western & Southern Mutual Holding Co ..	NO.	
.0836	Western-Southern Group	00000	82-1940957			Eagle Rose Apt. Holdings,LLC	.NY.	.N/A.		The Western and Southern Life Insurance Co	Ownership.	2.500	Western & Southern Mutual Holding Co ..	NO.	
.0836	Western-Southern Group	00000	47-1596551			East Denver Investor Holdings, LLC	.CO.	.N/A.		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.	.N/A.		Integrity Life Insurance Co	Ownership.	33.540	Western & Southern Mutual Holding Co ..	NO.	
.0836	Western-Southern Group	00000	46-1383159			Emerging Markets LLC	.OH.	.N/A.		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.	.N/A.		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.	.N/A.		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.	.N/A.		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.	.N/A.		Fabric Technologies, Inc.	Ownership.	100.000	Western & Southern Mutual Holding Co ..	NO.	
.0836	Western-Southern Group	00000	47-5482199			Fabric Technologies, Inc.	.NY.	.N/A.		The Western and Southern Life Insurance Co	Ownership.	100.000	Western & Southern Mutual Holding Co ..	NO.	
.0836	Western-Southern Group	00000	45-5350091			Flat Apts. Investor Holdings, LLC	.IN.	.N/A.		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.	.N/A.		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.	.N/A.		WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co ..	NO.	
.0836	Western-Southern Group	00000	45-0571051			Fort Washington Active Fixed Fund	.OH.	.N/A.		The Western and Southern Life Insurance Co	Ownership.	35.830	Western & Southern Mutual Holding Co ..	NO.	
.0836	Western-Southern Group	00000	45-0571051			Fort Washington Active Fixed Fund	.OH.	.N/A.		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.	.N/A.		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.	.N/A.		Integrity Life Insurance Co	Ownership.	16.470	Western & Southern Mutual Holding Co ..	NO.	
.0836	Western-Southern Group	00001	31-1727947			Fort Washington Flexible Income LLC	.OH.	.N/A.		The Western and Southern Life Insurance Co	Ownership.	15.280	Western & Southern Mutual Holding Co ..	NO.	
.0836	Western-Southern Group	00002	31-1727947			Fort Washington Flexible Income LLC	.OH.	.N/A.		Western & Southern Financial Group, Inc.	Ownership.	21.470	Western & Southern Mutual Holding Co ..	NO.	
.0836	Western-Southern Group	00000	47-3243974			Fort Washington Global Alpha Domestic Fund LP	.OH.	.N/A.		Western & Southern Financial Group, Inc.	Ownership.	99.990	Western & Southern Mutual Holding Co ..	NO.	
.0836	Western-Southern Group	00000	98-1227949			Fort Washington Global Alpha Master Fund LP	.OH.	.N/A.		Fort Washington Global Alpha Domestic Fund	Ownership.	99.470	Western & Southern Mutual Holding Co ..	NO.	
.0836	Western-Southern Group	00000	31-1702203			Fort Washington High Yield Inv LLC	.OH.	.N/A.		Columbus Life Insurance Co	Ownership.	31.790	Western & Southern Mutual Holding Co ..	NO.	
.0836	Western-Southern Group	00000	31-1702203			Fort Washington High Yield Inv LLC	.OH.	.N/A.		Integrity Life Insurance Co	Ownership.	6.040	Western & Southern Mutual Holding Co ..	NO.	
.0836	Western-Southern Group	00000	31-1702203			Fort Washington High Yield Inv LLC	.OH.	.N/A.		National Integrity Life Insurance Co	Ownership.	6.040	Western & Southern Mutual Holding Co ..	NO.	
.0836	Western-Southern Group	00000	31-1702203			Fort Washington High Yield Inv LLC	.OH.	.N/A.		The Western and Southern Life Insurance Co	Ownership.	1.610	Western & Southern Mutual Holding Co ..	NO.	
.0836	Western-Southern Group	00000	31-1702203			Fort Washington High Yield Inv LLC	.OH.	.N/A.		Western-Southern Life Assurance Co	Ownership.	40.840	Western & Southern Mutual Holding Co ..	NO.	
.0836	Western-Southern Group	00000	27-0116330			Fort Washington High Yield Inv LLC II	.OH.	.N/A.		The Western and Southern Life Insurance Co	Ownership.	21.060	Western & Southern Mutual Holding Co ..	NO.	
.0836	Western-Southern Group	00000	31-1301863			Fort Washington Investment Advisors, Inc.	.OH.	.N/A.		Western & Southern Investment Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co ..	NO.	
.0836	Western-Southern Group	00000	52-2206041			Fort Washington PE Invest II LP	.OH.	.N/A.		Fort Washington Capital Partners, LLC	Ownership.	0.500	Western & Southern Mutual Holding Co ..	NO.	
.0836	Western-Southern Group	00000	52-2206041			Fort Washington PE Invest II LP	.OH.	.N/A.		The Western and Southern Life Insurance Co	Ownership.	99.500	Western & Southern Mutual Holding Co ..	NO.	
.0836	Western-Southern Group	00000	31-1727947			Fort Washington PE Invest III LP	.OH.	.N/A.		Fort Washington Capital Partners, LLC	Ownership.	0.500	Western & Southern Mutual Holding Co ..	NO.	
.0836	Western-Southern Group	00000	16-1648796			Fort Washington PE Invest IV LP	.OH.	.N/A.		The Western and Southern Life Insurance Co	Ownership.	99.500	Western & Southern Mutual Holding Co ..	NO.	
.0836	Western-Southern Group	00000	16-1648796			Fort Washington PE Invest IV LP	.OH.	.N/A.		Fort Washington Capital Partners, LLC	Ownership.	0.500	Western & Southern Mutual Holding Co ..	NO.	
.0836	Western-Southern Group	00000	81-1710716			Fort Washington PE Invest IX	.OH.	.N/A.		The Western and Southern Life Insurance Co	Ownership.	38.320	Western & Southern Mutual Holding Co ..	NO.	
.0836	Western-Southern Group	00000	81-1710716			Fort Washington PE Invest IX	.OH.	.N/A.		PNPEI IX GP, LLC	Ownership.	0.500	Western & Southern Mutual Holding Co ..	NO.	

STATEMENT AS OF JUNE 30, 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	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.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	FIPEI 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	FIPEI 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	FIPEI 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	FIPEI 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	FIPEI 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	FIPEI 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	FIPEI 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	FIPEI VII GP, LLC	Ownership.	0.500	Western & Southern Mutual Holding Co ..	NO.	
.0836	Western-Southern Group	00000	35-2485044			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	FIPEI VIII GP, LLC	Ownership.	0.500	Western & Southern Mutual Holding Co ..	NO.	
.0836	Western-Southern Group	00000	32-0418436			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	FIPEI VIII GP, LLC	Ownership.	0.500	Western & Southern Mutual Holding Co ..	NO.	
.0836	Western-Southern Group	00000	83-1005851			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	FIPEI X GP, LLC	Ownership.	0.500	Western & Southern Mutual Holding Co ..	NO.	
.0836	Western-Southern Group	00000	83-1023433			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	FIPEI 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	FIPEI 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	FIPEI 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	FIPEI X GP, LLC	Ownership.	0.500	Western & Southern Mutual Holding Co ..	NO.	
.0836	Western-Southern Group	00000	87-3859775			Fort Washington PE Invest X-S		OH	NIA	FIPEI X GP, LLC	Ownership.	0.500	Western & Southern Mutual Holding Co ..	NO.	
.0836	Western-Southern Group	00000	83-1036934			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	FIPEI V GP, LLC	Ownership.	0.500	Western & Southern Mutual Holding Co ..	NO.	
.0836	Western-Southern Group	00000	20-5398098			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	FIPEI V GP, LLC	Ownership.	0.500	Western & Southern Mutual Holding Co ..	NO.	
.0836	Western-Southern Group	00000	20-5398156			Fort Washington PE Investors V-V, L.P.		OH	NIA	FIPEI 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	FIPEO 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	FIPEO 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	FIPEO III GP, LLC	Ownership.	0.500	Western & Southern Mutual Holding Co ..	NO.	

STATEMENT AS OF JUNE 30, 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 Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percent-age	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.	FIPEO 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.	FIPEO IV GP, LLC	Ownership.	0.500	Western & Southern Mutual Holding Co ..	NO.	
.0836	Western-Southern Group	00000	85-1503656							The Western and Southern Life Insurance Co					
.0836	Western-Southern Group	00000	85-1503656				Fort Washington PE Opp Fund IV-B, L.P.	.OH.	.NIA.		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.	FIPEO 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				FIPEI 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				FIPEI 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				FIPEI 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				FIPEI 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				FIPEI 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				FIPEI 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				FIPEI 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				FIPEI 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				FIPEI 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				FIPEO 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				FIPEO 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				FIPEO 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 Praire 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.	The Western and 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	83-3004699				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.	

STATEMENT AS OF JUNE 30, 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 Loca-tion	Rela-tion-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(es)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0836	Western-Southern Group	.00000	47-3966673			Main Hospitality Holdings		.OH.	.N/A.	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.	.N/A.	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.	.N/A.	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.	.N/A.	FWPEI 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.	.N/A.	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.	.N/A.	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.	.N/A.	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.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.000	Western & Southern Mutual Holding Co.	NO	
.0836	Western-Southern Group	.00000	83-1815216			Monteressa Housing Inv. Holdings, LLC		.FL.	.N/A.	WSLR Holdings LLC	Ownership.	.100.000	Western & Southern Mutual Holding Co.	NO	
.0836	Western-Southern Group	.00000	84-2984546			Nashville Hotel JV LLC		.TN.	.N/A.	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.	.N/A.	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.	.N/A.	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.	.N/A.	WSALD NPH LLC	Ownership.	.37.000	Western & Southern Mutual Holding Co.	NO	
.0836	Western-Southern Group	.00000	31-1427318			The Western and Southern Life Insurance Co									
.0836	Western-Southern Group	.00000	45-2914674			Northeast Cincinnati Hotel LLC		.OH.	.N/A.		Ownership.	.25.000	Western & Southern Mutual Holding Co.	NO	
.0836	Western-Southern Group	.00000	46-5765100			NP Cranberry Hotel Holdings, LLC		.PA.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.000	Western & Southern Mutual Holding Co.	NO	
.0836	Western-Southern Group	.00000	47-1122741			Olathe Apt. Investor Holdings, LLC		.KS.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.000	Western & Southern Mutual Holding Co.	NO	
.0836	Western-Southern Group	.00000	31-1338187			Otto Kennedy Housing Investor Holdings, LLC		.CT.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.000	Western & Southern Mutual Holding Co.	NO	
.0836	Western-Southern Group	.00000	46-1553387			OTR Housing Associates LP		.OH.	.N/A.	The Western and Southern Life Insurance Co	Ownership.	.98.000	Western & Southern Mutual Holding Co.	NO	
.0836	Western-Southern Group	.00000	85-2026987			Overland Apartments Investor Holdings, LLC		.KS.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.000	Western & Southern Mutual Holding Co.	NO	
.0836	Western-Southern Group	.00000	81-2515872			Park Boulevard Holdings, LLC		.FL.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.000	Western & Southern Mutual Holding Co.	NO	
.0836	Western-Southern Group	.00000	20-4322006			Patterson at First Investor Holdings, LLC		.OH.	.N/A.	Integrity Life Insurance Co	Ownership.	.100.000	Western & Southern Mutual Holding Co.	NO	
.0836	Western-Southern Group	.00000	20-4322006			PCE LP		.GA.	.N/A.	The Western and Southern Life Insurance Co	Ownership.	.41.900	Western & Southern Mutual Holding Co.	NO	
.0836	Western-Southern Group	.00000	47-3394236			PCE LP		.GA.	.N/A.	Western-Southern Life Assurance Co.	Ownership.	.22.340	Western & Southern Mutual Holding Co.	NO	
.0836	Western-Southern Group	.00000	88-2122016			Perimeter TC Investor Holdings		.GA.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.000	Western & Southern Mutual Holding Co.	NO	
.0836	Western-Southern Group	.00000	81-1659568			Piney Plains Holdings, LLC		.NC.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.47.000	Western & Southern Mutual Holding Co.	NO	
.0836	Western-Southern Group	.00000	26-3167828			Pleasanton Hotel Investor Holdings, LLC		.CA.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.000	Western & Southern Mutual Holding Co.	NO	
.0836	Western-Southern Group	.00000	84-2464002			Prairie Lakes Holdings, LLC		.IN.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.000	Western & Southern Mutual Holding Co.	NO	
.0836	Western-Southern Group	.00000	41-3147951			Prairie Path Apts. Inv. Holdings, LLC		.IL.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.000	Western & Southern Mutual Holding Co.	NO	
.0836	Western-Southern Group	.00000	82-1507720			Premium Residential Real Estate Fund II, LP		.NY.	.N/A.	The Western and Southern Life Insurance Co	Ownership.	.2.500	Western & Southern Mutual Holding Co.	NO	
.0836	Western-Southern Group	.00000	34-1998937			Price Willis Lodging Holdings, LLC		.SC.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.000	Western & Southern Mutual Holding Co.	NO	
.0836	Western-Southern Group	.00000	52-2096076			Queen City Square LLC		.OH.	.N/A.	The Western and Southern Life Insurance Co	Ownership.	.99.750	Western & Southern Mutual Holding Co.	NO	
.0836	Western-Southern Group	.00000	46-4725907			Race Street Dev Ltd		.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.100.000	Western & Southern Mutual Holding Co.	NO	
.0836	Western-Southern Group	.00000	84-3614873			Railroad Parkside Investor Holdings, LLC		.AL.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.000	Western & Southern Mutual Holding Co.	NO	
.0836	Western-Southern Group	.00000	84-3851930			Raleigh Hotel Holding Co., LLC		.NC.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.000	Western & Southern Mutual Holding Co.	NO	
.0836	Western-Southern Group	.00000	27-4266774			Rancho Presidio Land Partners, LLC		.CA.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.000	Western & Southern Mutual Holding Co.	NO	
.0836	Western-Southern Group	.00000	82-2188516			Randolph Tower Affordable Inv Fund LLC		.IL.	.N/A.	The Western and Southern Life Insurance Co	Ownership.	.99.990	Western & Southern Mutual Holding Co.	NO	
.0836	Western-Southern Group	.00000	80-0246040			Revel Investor Holdings, LLC		.CO.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.000	Western & Southern Mutual Holding Co.	NO	
.0836	Western-Southern Group	.00000	26-3526448			Ridgegate Commonwealth Apts LLC		.CO.	.N/A.	Ridgegate Holdings, LLC	Ownership.	.52.920	Western & Southern Mutual Holding Co.	NO	
.0836	Western-Southern Group	.00000	83-0812652			Ridgegate Holdings, LLC		.CO.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.000	Western & Southern Mutual Holding Co.	NO	
.0836	Western-Southern Group	.00000	81-1286981			River Hollow Investor Holdings, LLC		.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.000	Western & Southern Mutual Holding Co.	NO	
.0836	Western-Southern Group	.00000	81-2260159			Russell Bay Investor Holdings, LLC		.NV.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.000	Western & Southern Mutual Holding Co.	NO	
.0836	Western-Southern Group	.00000	47-1617717			San Tan Investor Holdings, LLC		.AZ.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.000	Western & Southern Mutual Holding Co.	NO	
.0836	Western-Southern Group	.00000	27-3564950			Settlers Ridge Robinson Investor Holdings, LLC		.PA.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.98.000	Western & Southern Mutual Holding Co.	NO	
.0836	Western-Southern Group	.00000	26-1554676			Seventh & Culvert Garage LLC		.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership.	.100.000	Western & Southern Mutual Holding Co.	NO	
.0836	Western-Southern Group	.00000	Shelbourne Campus Properties LLC			Shelbourne Campus Properties LLC		.KY.	.N/A.	Shelbourne Holdings, LLC	Ownership.	.52.920	Western & Southern Mutual Holding Co.	NO	

STATEMENT AS OF JUNE 30, 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(es)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0836	Western-Southern Group	00000	26-1944856				Shelbourne Holdings, LLC	KY	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	45-4354663				Siena Investor Holding, LLC	TX	N/A	WS Real Estate Holdings LLC	Ownership	69.00	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	83-2295656				Sixth and Saratoga NW, LLC	KY	N/A	WS Real Estate Holdings LLC	Ownership	100.00	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	46-2930953				Skye Apts Investor Holdings, LLC	MN	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	61-1328558							The Western and Southern Life Insurance Co					
.0836	Western-Southern Group	00000	47-1553152				Skyport Hotel LLC	KY	N/A		Ownership	25.00	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	83-2948287				Sonterra Legacy Investor Holding, LLC	OH	N/A	2014 San Antonio Trust Agreement	Ownership	100.00	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	47-2306231				South Kirkman Apt. Holdings, LLC	FL	N/A	WSLR Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	46-2922655				Southside Tunnel Apts. Investor Holdings, LLC	PA	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	81-1827381				SP Charlotte Apts. Investor Holdings, LLC	NC	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	81-3538359				Stony Investor Holdings, LLC	VA	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	26-2348581				Stout Metro Housing Holdings LLC	IN	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	26-4291356				Summerbrooke Holdings LLC	TX	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	88-2045113				Sundance Lafrontera Holdings LLC	TX	N/A	The Western and Southern Life Insurance Co					
.0836	Western-Southern Group	00000	88-2672383				TA Dakota Land Partners, LLC	WA	N/A	WS Real Estate Holdings LLC	Ownership	62.720	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	65242	35-0457540			Tamiami Senior Inv. Holdings, LLC	FL	N/A	WSLR Holdings LLC	Ownership	62.00	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	70483	31-0487145				The Lafayette Life Insurance Co	OH	IA	Western & Southern Financial Group, Inc.	Ownership	98.00	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	83-2399724				The Western and Southern Life Insurance Co	OH	UDP	Western & Southern Financial Group, Inc.	Ownership	100.00	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	83-3418626				Three Choopt AA Inv. Holdings, LLC	VA	N/A	WS Real Estate Holdings LLC	Ownership	100.00	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	31-1394672				Timacuan Apt. Holdings, LLC	FL	N/A	WSLR Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	47-6046379				Touchstone Advisors, Inc.	OH	N/A	IFS Financial Services, Inc.	Ownership	100.00	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	47-5088714				Touchstone Securities, Inc.	NE	N/A	IFS Financial Services, Inc.	Ownership	100.00	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	20-5542652				Trevi Apartment Holdings, LLC	AZ	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	31-1788429				Tri-State Fund II Growth LP	OH	N/A	The Western and Southern Life Insurance Co					
.0836	Western-Southern Group	00000	31-1788429				Tri-State Fund II Growth LP	OH	N/A	Tri-State Ventures II, LLC	Ownership	29.840	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	20-5542563				Tri-State Growth Capital Fund LP	OH	N/A	The Western and Southern Life Insurance Co					
.0836	Western-Southern Group	00000	20-5542563				Tri-State Growth Capital Fund LP	OH	N/A	Tri-State Ventures, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	31-1788428				Tri-State Ventures II, LLC	OH	N/A	Fort Washington Investment Advisors, Inc.	Ownership	12.500	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	84-3894041				Tri-State Ventures, LLC	OH	N/A	Fort Washington Investment Advisors, Inc.	Ownership	0.630	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	84-2230033				TruAmerica Workforce Housing Fund LP	FL	N/A	Fort Washington Investment Advisors, Inc.	Ownership	100.00	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	84-2230033				TXFL NNN Office Inv. Holdings, LLC	OH	N/A	The Western and Southern Life Insurance Co					
.0836	Western-Southern Group	00000	84-2230033				TXFL NNN Office Inv. Holdings, LLC	OH	N/A	Integrity Life Insurance Co	Ownership	14.810	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	84-2230033				TXFL NNN Office Inv. Holdings, LLC	OH	N/A	National Integrity 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	N/A	The Lafayette Life Insurance Co	Ownership	40.740	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	31-1653922				TXFL NNN Office Inv. Holdings, LLC	OH	N/A	Western-Southern Life Assurance Co	Ownership	25.00	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	83-2679115				Union Centre Hotel LLC	FL	N/A	The Western and Southern Life Insurance Co					
.0836	Western-Southern Group	00000	81-4132070				University Shades Inv. Holdings, LLC	FL	N/A	WSLR Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	82-2226959				Vernazza Housing Investor Holdings, LLC	FL	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	36-4107014				View High Apts Investor Holdings, LLC	MO	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	72-1388989				Vinings Trace	OH	N/A	WS Real Estate Holdings LLC	Ownership	99.00	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	82-1665321				Vulcan Hotel LLC	AL	N/A	The Western and Southern Life Insurance Co					
.0836	Western-Southern Group	00000	31-0846576				W Apt. Investor Holdings, LLC	NC	N/A	WS Real Estate Holdings LLC	Ownership	25.00	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	31-1334221				W&S Brokerage Services, Inc.	OH	N/A	Western-Southern Life Assurance Co	Ownership	98.00	Western & Southern Mutual Holding Co	YES	
.0836	Western-Southern Group	00000	83-1744878				W&S Financial Group Distributors, Inc.	OH	N/A	Western-Southern Life Assurance Co	Ownership	100.00	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	31-1413821				Warm Springs Apt. Holdings, LLC	NV	N/A	WSLR Holdings LLC	Ownership	100.00	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	31-1732404				Western & Southern Agency, Inc.	OH	N/A	The Western and Southern Life Insurance Co					
.0836	Western-Southern Group	00000	31-1732404				Western & Southern Financial Group, Inc.	OH	UPI	Western & Southern Mutual Holding Co	Ownership	100.00	Western & Southern Mutual Holding Co	NO	

STATEMENT AS OF JUNE 30, 2022 OF THE Integrity Life Insurance Company

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domestic- ciliary Loca- tion	10 Rela- tion- ship to Report- ing Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Percent- age	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Yes/No)	16 *
.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.			
.0836	Western-Southern Group	00000	31-1732405			Western & Southern Mutual Holding Co ..	OH.. UIP	Western & Southern Mutual Holding Co ..	Ownership.	100.000	Western & Southern Mutual Holding Co ..	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	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	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 MPH 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	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.			

13.6

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.	NO

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.	YES
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Explanation:

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

Bar Code:

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



STATEMENT AS OF JUNE 30, 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		3,161	0
2797. Summary of remaining write-ins for Line 27 from overflow page	0	3,161	0

STATEMENT AS OF JUNE 30, 2022 OF THE Integrity Life Insurance Company

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	748,539,423	653,394,121
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	106,851,367	133,510,000
2.2 Additional investment made after acquisition	5,825,310	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	25,748,267	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)	835,467,833	748,539,423
12. Total valuation allowance	835,467,833	748,539,423
13. Subtotal (Line 11 plus Line 12)	835,467,833	748,539,423
14. Deduct total nonadmitted amounts		0
15. Statement value at end of current period (Line 13 minus Line 14)	835,467,833	748,539,423

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	329,256,032	326,147,932
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	1,033,468	10,000,000
2.2 Additional investment made after acquisition	1,530,019	21,058,513
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	37	71
5. Unrealized valuation increase (decrease)	(32,277,803)	12,550,899
6. Total gain (loss) on disposals	0	
7. Deduct amounts received on disposals	15,633,530	40,468,833
8. Deduct amortization of premium and depreciation	9,698	18,646
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other than temporary impairment recognized	6,952	13,904
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	283,891,573	329,256,032
12. Deduct total nonadmitted amounts	446,226	534,421
13. Statement value at end of current period (Line 11 minus Line 12)	283,445,347	328,721,611

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	6,382,582,841	6,199,087,383
2. Cost of bonds and stocks acquired	688,259,808	1,417,869,348
3. Accrual of discount	2,128,548	5,556,906
4. Unrealized valuation increase (decrease)	(139,378,756)	178,074,000
5. Total gain (loss) on disposals	11,516,442	51,862,564
6. Deduct consideration for bonds and stocks disposed of	642,472,419	1,448,182,705
7. Deduct amortization of premium	11,315,498	25,742,516
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	567,261	6,113,108
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	4,018,399	10,170,969
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7+8-9+10)	6,294,772,104	6,382,582,841
12. Deduct total nonadmitted amounts		0
13. Statement value at end of current period (Line 11 minus Line 12)	6,294,772,104	6,382,582,841

STATEMENT AS OF JUNE 30, 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)	2,931,837,428	391,597,376	463,512,684	68,692,055	2,931,837,428	2,928,614,175		2,888,115,187
2. NAIC 2 (a)	2,024,985,133	910,788,712	858,914,525	(76,112,613)	2,024,985,133	2,000,746,707		1,985,403,544
3. NAIC 3 (a)	283,915,942	957,631	6,526,183	8,788,141	283,915,942	287,135,531		298,824,934
4. NAIC 4 (a)	91,193,178	636,398	10,697,975	(5,689,016)	91,193,178	75,442,585		102,614,094
5. NAIC 5 (a)	5,088,615	517,005	395,430	(522,406)	5,088,615	4,687,784		4,170,971
6. NAIC 6 (a)	1,285,035	0	1,582	25,358	1,285,035	1,308,811		1,324,873
7. Total Bonds	5,338,305,331	1,304,497,122	1,340,048,379	(4,818,481)	5,338,305,331	5,297,935,593	0	5,280,453,603
PREFERRED STOCK								
8. NAIC 1	77,590	0	0	(9,478)	77,590	68,112		
9. NAIC 2	20,532,673	1,783,999	530,900	(1,759,689)	20,532,673	20,026,083		15,844,000
10. NAIC 3	246,950	0	0	(42,900)	246,950	204,050		276,980
11. NAIC 4	0	0	0	0	0	0		
12. NAIC 5	0	0	0	0	0	0		
13. NAIC 6	0	0	0	0	0	0		
14. Total Preferred Stock	20,857,213	1,783,999	530,900	(1,812,067)	20,857,213	20,298,245	0	16,120,980
15. Total Bonds and Preferred Stock	5,359,162,544	1,306,281,121	1,340,579,279	(6,630,548)	5,359,162,544	5,318,233,838	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 \$83,459,787 ; NAIC 2 \$; NAIC 3 \$ NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

STATEMENT AS OF JUNE 30, 2022 OF THE Integrity Life Insurance Company

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Purchase xx	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals					

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	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	15,190,638	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)	0	12,193,415
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	0	12,193,415

STATEMENT AS OF JUNE 30, 2022 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	72,576,149
2. Cost Paid/(Consideration Received) on additions	15,077,953
3. Unrealized Valuation increase/(decrease)	(27,532,348)
4. SSAP No. 108 adjustments	
5. Total gain (loss) on termination recognized	3,794,353
6. Considerations received/(paid) on terminations	21,566,204
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)	42,349,903
11. Deduct nonadmitted assets	
12. Statement value at end of current period (Line 10 minus Line 11)	42,349,903

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)	5,183,917
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	(3,725,885)
3.14 Section 1, Column 18, prior year	(511,868) (3,214,017) (3,214,017)
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	(3,725,885)
3.24 Section 1, Column 19, prior year plus	(511,868)
3.25 SSAP No. 108 adjustments	(3,214,017) (3,214,017)
3.3 Subtotal (Line 3.1 minus Line 3.2)	0
4.1 Cumulative variation margin on terminated contracts during the year	5,377,827
4.2 Less:	
4.21 Amount used to adjust basis of hedged item	
4.22 Amount recognized	5,377,827
4.23 SSAP No. 108 adjustments	5,377,827
4.3 Subtotal (Line 4.1 minus Line 4.2)	0
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Total gain (loss) recognized for terminations in prior year	
5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	
6. Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	7,720,014
7. Deduct total nonadmitted amounts	
8. Statement value at end of current period (Line 6 minus Line 7)	7,720,014

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

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

STATEMENT AS OF JUNE 30, 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.....	42,349,877
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	7,720,014
3. Total (Line 1 plus Line 2).....	50,069,891
4. Part D, Section 1, Column 6	55,931,747
5. Part D, Section 1, Column 7	(5,861,856)
6. Total (Line 3 minus Line 4 minus Line 5).....	0

Fair Value Check

7. Part A, Section 1, Column 16	42,349,877
8. Part B, Section 1, Column 13	0
9. Total (Line 7 plus Line 8)	42,349,877
10. Part D, Section 1, Column 9	48,211,733
11. Part D, Section 1, Column 10	(5,861,856)
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	7,720,012
15. Part D, Section 1, Column 12	7,720,012
16. Total (Line 13 plus Line 14 minus Line 15)	0

STATEMENT AS OF JUNE 30, 2022 OF THE Integrity Life Insurance Company

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	126,898,874	211,187,163
2. Cost of cash equivalents acquired	2,734,639,471	6,226,924,127
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	3,360	35,891
6. Deduct consideration received on disposals	2,755,740,245	6,311,248,307
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	105,801,460	126,898,874
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	105,801,460	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

STATEMENT AS OF JUNE 30, 2022 OF THE Integrity Life Insurance Company

SCHEDULE B - PART 2

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
9090	CLINTON	NJ		.08/04/2021	4.090	0	4,706,223	17,126,320
9092	SAN DIEGO	CA		.04/06/2022	3.700	33,000,000	0	48,500,000
9093	ISSAQAH	WA		.05/05/2022	3.990	17,600,000	0	30,400,000
9094	POMPANO BEACH	FL		.06/16/2022	4.540	19,750,000	0	30,520,000
0599999. Mortgages in good standing - Commercial mortgages-all other						70,350,000	4,706,223	126,546,320
0899999. Total Mortgages in good standing						70,350,000	4,706,223	126,546,320
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						70,350,000	4,706,223	126,546,320

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9+10+11)	13 Total Foreign Exchange Change in Book Value					
9047	OCALA	FL		.10/19/2007	04/05/2022	232,077	0	0	0	0	0	0	58,705	58,705	0	0	0
0199999. Mortgages closed by repayment						232,077	0	0	0	0	0	0	58,705	58,705	0	0	0
9044	SPRINGVILLE	UT		.04/05/2006		2,269,481	0	0	0	0	0	0	46,262	46,262	0	0	0
9050	HOUSTON	TX		.09/28/2011		4,898,393	0	0	0	0	0	0	97,091	97,091	0	0	0
9054	ELDERSBURG	MD		.12/18/2014		23,693,044	0	0	0	0	0	0	176,653	176,653	0	0	0
9055	CHARLOTTEVILLE	VA		.10/06/2015		13,531,980	0	0	0	0	0	0	116,420	116,420	0	0	0
9056	BLACKSBURG	VA		.10/06/2015		5,781,395	0	0	0	0	0	0	76,478	76,478	0	0	0
9058	WESTFIELD	IN		.11/03/2015		22,730,684	0	0	0	0	0	0	126,774	126,774	0	0	0
9059	CINCINNATI	OH		.11/12/2015		22,469,736	0	0	0	0	0	0	137,746	137,746	0	0	0
9060	VINEYARD	UT		.12/07/2015		29,081,132	0	0	0	0	0	0	164,796	164,796	0	0	0
9061	WESTMINSTER	CO		.08/01/2016		33,958,246	0	0	0	0	0	0	167,682	167,682	0	0	0
9062	HUMBLE	TX		.08/03/2016		20,235,277	0	0	0	0	0	0	115,593	115,593	0	0	0
9064	COLUMBUS	OH		.10/31/2016		36,128,920	0	0	0	0	0	0	174,422	174,422	0	0	0
9065	WASHINGTON	DC		.11/04/2016		31,658,807	0	0	0	0	0	0	139,937	139,937	0	0	0
9066	WESTFIELD	IN		.11/22/2016		9,695,270	0	0	0	0	0	0	47,735	47,735	0	0	0
9067	SILVER SPRING	MD		.01/03/2017		17,946,126	0	0	0	0	0	0	141,225	141,225	0	0	0
9068	DAYTON	OH		.02/17/2017		10,391,428	0	0	0	0	0	0	50,130	50,130	0	0	0
9069	LAS VEGAS	NV		.04/07/2017		12,805,393	0	0	0	0	0	0	61,489	61,489	0	0	0
9070	LOUISVILLE	KY		.04/20/2017		35,025,818	0	0	0	0	0	0	154,334	154,334	0	0	0
9071	NAPLES	FL		.08/07/2017		30,049,045	0	0	0	0	0	0	161,212	161,212	0	0	0
9072	COLUMBUS	OH		.10/25/2017		41,932,665	0	0	0	0	0	0	200,590	200,590	0	0	0
9073	SEATTLE	WA		.03/28/2018		40,044,968	0	0	0	0	0	0	132,330	132,330	0	0	0
9074	EL PASO	TX		.06/13/2018		6,412,296	0	0	0	0	0	0	52,309	52,309	0	0	0

STATEMENT AS OF JUNE 30, 2022 OF THE Integrity Life Insurance Company

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consider- ation	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
9075	CLEARWATER	FL		.08/21/2018		41,416,308	.0	0	.0	.0	.0	.0	.167,443	.167,443	0	.0	.0
9078	LOUISVILLE	KY		.09/19/2019		4,874,968	.0	0	.0	.0	.0	.0	.19,915	.19,915	0	.0	.0
9079	BRECKENRIDGE	CO		.12/19/2019		25,000,000	.0	0	.0	.0	.0	.0	.113,054	.113,054	0	.0	.0
9081	DAYTON	OH		.11/04/2020		980,358	.0	0	.0	.0	.0	.0	.4,729	.4,729	0	.0	.0
9085	BOYNTON BEACH	FL		.10/15/2021		18,102,325	.0	0	.0	.0	.0	.0	.225,140	.225,140	0	.0	.0
0299999. Mortgages with partial repayments						541,114,063	0	0	0	0	0	0	3,071,489	3,071,489	0	0	0
0599999 - Totals						541,346,140	0	0	0	0	0	0	3,130,194	3,130,194	0	0	0

STATEMENT AS OF JUNE 30, 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 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
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			48,273		1,902,832	4.680
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated								0	48,273		0	1,902,832
000000-00-0	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV		09/30/2016			289,202		4,754,311	2.150
000000-00-0	H.I.G. WhiteHorse Middle Market Lend	MIAMI	FL	H.I.G. WhiteHorse Middle Market Lend		05/16/2022		1,033,468			40,000,000	0.000
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								1,033,468	289,202		0	44,754,311
4899999. Total - Unaffiliated								1,033,468	337,475		0	46,657,143
4999999. Total - Affiliated								0	0		0	0
5099999 - Totals								1,033,468	337,475		0	46,657,143
												XXX

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Change in Book/Adjusted Carrying Value					15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income	
		3 City	4 State					9 Unrealized Valuation Increase (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Temporary Impair- ment Recogn- ized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value						
000000-00-0	First Eagle Direct Lending Fund III, LLC	BOSTON	MA	First Eagle Direct Lending Fund III, LLC	10/24/2016	05/25/2022	66,843					0		66,843	66,843			0	
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							66,843	0	0	0	0	0	0	66,843	66,843	0	0	0	
000000-00-0	Audax Direct Lending Solutions D	WILMINGTON	DE	Audax Direct Lending Solutions D	10/24/2018	05/05/2022	704,348					0		704,348	704,348			0	
000000-00-0	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	04/12/2022	1,965,119					0		1,965,119	1,965,119			0	
000000-00-0	Benefit Street Partners Debt Fund IV LP	WILMINGTON	DE	Benefit Street Partners Debt Fund IV LP	01/24/2017	04/20/2022	809,215					0		809,215	809,215			0	
000000-00-0	Goldman Sachs LP LP	New York	NY	Goldman Sachs LP LP	07/18/2016	05/31/2022	1,184,672					0		1,184,672	1,184,672			0	
000000-00-0	Maranon Capital L.P. Senior Credit Strategies V	CHICAGO	IL	Maranon Capital L.P. Senior Credit Strategies V	09/21/2017	05/31/2022	472,233					0		472,233	472,233			0	
000000-00-0	NEWSTONE CAPITAL PARTNERS II LP	MONTEREY PARK	CA	NEWSTONE CAPITAL PARTNERS II LP	03/15/2011	05/16/2022	22,722					0		22,722	22,722			0	
000000-00-0	TCW Direct Lending LLC	LOS ANGELES	CA	TCW Direct Lending LLC	03/31/2015	05/18/2022	104,298					0		104,298	104,298			0	
000000-00-0	WATERFALL EDEN FUND LP	New York	NY	WATERFALL EDEN FUND LP	06/08/2016	05/24/2022	1,136,593					0		1,136,593	1,136,593			0	
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							6,399,200	0	0	0	0	0	0	6,399,200	6,399,200	0	0	0	
	Patterson at First Investor Holding LLC	Dayton	OH	Crawford-Hoyle	07/27/2016	05/19/2022	711,182	0	0	0	0	0	0	40,238	40,238			0	
2299999. Joint Venture Interests - Real Estate - Affiliated							711,182	0	0	0	0	0	0	40,238	40,238	0	0	0	
4899999. Total - Unaffiliated							6,466,043	0	0	0	0	0	0	6,466,043	6,466,043	0	0	0	

STATEMENT AS OF JUNE 30, 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 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Change in Book/Adjusted Carrying Value					15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Consid- eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income
		3 City	4 State					9 Unrealized Valuation Increase (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Temporar- y Impair- ment Recog- nized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value					
4999999. Total - Affiliated							711,182	0	0	0	0	0	40,238	40,238	0	0	0	0
5099999 - Totals							7,177,225	0	0	0	0	0	6,506,281	6,506,281	0	0	0	0

STATEMENT AS OF JUNE 30, 2022 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7	8	9	10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol
36176F-2C-1	G2 G2 765171 4.700% 12/20/61		.05/01/2022	Interest Capitalization	.24				.0
36230U-YL-7	G2 G2 757915 4.700% 10/20/61		.06/01/2022	Interest Capitalization	.161				.0
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		.06/01/2022	Interest Capitalization	.722				.0
912810-TD-0	U S TREASURY 2.250% 02/15/52		.05/18/2022	GOLDMAN SACHS	.443,435				.1 A
912810-TE-8	U S TREASURY 0.125% 02/15/52		.06/14/2022	Various	3,752,080				.3,155
912810-TF-5	U S TREASURY 2.375% 02/15/42		.05/16/2022	J P MORGAN SEC	1,626,270				.1,373
912828-ZT-8	U S TREASURY NOTES 1.500% 01/31/27		.04/13/2022	GOLDMAN SACHS	.71,162				.1,194
									.227
									.1 A
0109999999. Subtotal - Bonds - U.S. Governments					5,893,854				15,949
000000-00-0	REPUBLIC OF SERBIA SOVEREIGN 2.125% 12/01/30	D.	.05/09/2022	HONG KONG SHANGHAI BK		282,559			.3,542
085209-AB-0	GOVT OF BERMUDA SOVEREIGN 4.138% 01/03/23	D.	.06/06/2022	OPPENHEIMER & CO		4,281,875			.4,250,000
									.75,720
0309999999. Subtotal - Bonds - All Other Governments					4,564,434				79,262
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		.06/01/2022	Interest Capitalization	.71,579				.0
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		.06/01/2022	Interest Capitalization	.74,035				.0
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		.04/01/2022	Interest Capitalization	.7,783				.0
3136AU-Q9-5	FNR 2016-98 BZ 4.000% 01/25/57		.06/01/2022	Interest Capitalization	.98,989				.0
3137BM-7D-2	FMHS FMHS K051 X1 0.644% 09/25/25		.05/16/2022	MIZUHO SECURITIES USA INC	1,543,585				.0
									.33,205
0909999999. Subtotal - Bonds - U.S. Special Revenues					1,795,971				252,386
00287Y-BM-0	ABBVIE INC 2.300% 11/21/22		.06/22/2022	TD SECURITIES	966,993				.0
02406P-AU-4	AMERICAN AXLE 6.500% 04/01/27		.05/18/2022	Various	.279,493				.0
02666A-AC-2	AHR 2015-SFR1 C 4.110% 04/17/52		.05/18/2022	WELLS FARGO	3,972,500				.0
02666B-AA-4	AHR 2015-SFR2 A 3.732% 10/17/52		.06/27/2022	INTL FCSTONE FINANCIAL INC	1,296,955				.0
02666B-AE-6	AHR 2015-SFR2 E 6.070% 10/17/52		.06/21/2022	INTL FCSTONE FINANCIAL INC	10,125,391				.0
03027X-BC-3	AMERICAN TOWER CORP 2.100% 06/15/30		.04/28/2022	CITIGROUP GLOBAL MKTS	5,762,540				.0
045054-AJ-2	ASHTEAD CAPITAL INC 4.000% 05/01/28		.06/03/2022	Various	1,684,248				.0
05610M-AA-0	BX Trust 2022CSM10 2022-CSM10 A 3.592% 06/15/27		.05/27/2022	CITIGROUP GLOBAL MKTS	13,943,873				.0
117043-AU-3	BRUNSWICK CORP 4.400% 09/15/32		.05/24/2022	BARCLAYS	4,517,000				.0
12526W-AA-7	Cascade Funding 2022HB8 Trust 2022-HB8 A 3.750% 04/25/25		.06/15/2022	BARCLAYS	9,801,948				.0
12595H-AA-6	COMI 2017-PANII A 3.244% 10/10/29		.06/27/2022	BMO CAPITAL MARKETS CORP	1,057,375				.0
126694-HK-7	CIWL 2005-25 AG 5.500% 11/25/35		.05/01/2022	Interest Capitalization	.0				.0
14338H-AA-4	CARMEL VALLEY SR LIVING 0.660% 09/01/61		.06/30/2022	STERN	2,100,000				.0
172967-MU-2	CITI GROUP 4.000% 12/10/25		.05/11/2022	CREDIT SUISSE FIRST BOSTON	220,988				.0
172967-NS-6	CITI GROUP 4.658% 05/24/28		.05/17/2022	CITIGROUP GLOBAL MKTS	10,000,000				.0
17323C-AJ-6	Citigroup Commer 2015G271gage 2015-GC27 AS 3.571% 02/10/48		.06/30/2022	BMO CAPITAL MARKETS CORP	12,988,419				.0
20753Y-CX-6	FNMA - CAS2022H04 2022-R04 1M2 4.048% 03/25/42		.04/04/2022	NOMURA SECURITIES INTERNATIONAL	425,000				.0
20826F-AW-6	CONOCOPHIL CO 3.758% 03/15/42		.03/11/2022	Taxable Exchange	1,711,510				.0
21872M-AA-0	CoreVest America20182 e Ltd 2018-2 A 4.026% 11/15/52		.06/16/2022	BARCLAYS	9,779,881				.0
220707-AG-9	COTY 4.750% 01/15/29		.04/20/2022	Various	324,151				.0
22532X-SA-7	CREDIT AGRICOLE CIB NY 1.190% 11/21/22		.05/17/2022	CREDIT AGRICOLE SECURITIES	4,000,000				.0
26441C-AW-5	DUKE ENERGY 2.400% 08/15/22		.04/07/2022	TD SECURITIES	2,806,104				.0
34417R-AB-2	Focus Brands Fun20171A 2022-1 A2 7.206% 07/30/52		.06/28/2022	BARCLAYS	5,000,000				.0
35564K-UX-5	Freddie Mac - ST2022DNA3 2022-DNA3 M1B 3.848% 04/25/42		.04/11/2022	NOMURA SECURITIES INTERNATIONAL	1,000,000				.0
38141G-WZ-3	GOLDMAN SACHS GROUP INC 4.233% 05/01/29		.04/27/2022	BANK OF AMERICA SEC	14,822,250				.0
38748Y-AA-0	GRANITE US HOLDINGS CORP 11.000% 10/01/27		.05/19/2022	J P MORGAN SEC	308,880				.0
404119-CA-5	HCA INC 3.500% 09/01/30		.06/13/2022	CITIGROUP GLOBAL MKTS	8,698,800				.0
404121-AH-8	HCA INC 5.375% 09/01/26		.06/16/2022	MARKET AXESS	1,062,957				.0
54910J-AQ-7	LSTAR Commercial20153 e Trus 2015-3 B 3.296% 04/20/48		.05/18/2022	BMO CAPITAL MARKETS CORP	6,994,148				.0
595017-BC-7	MICROCHIP TECHNOLOGY INC 0.983% 09/01/24		.06/15/2022	Tax Free Exchange	2,151,393				.0
608190-AL-8	MOHAWK INDUSTRIES INC 3.625% 05/15/30		.05/18/2022	SEAPORT GROUP LLC	1,449,203				.0
61747Y-FS-0	MORGAN STANLEY 5.297% 04/20/37		.04/18/2022	Various	.940,335				.0
62944T-AE-5	NVR INC 3.950% 09/15/22		.05/02/2022	STIFEL NICHOLAS	1,001,850				.0
64110L-AX-4	NETFLIX INC 6.375% 05/15/29		.05/16/2022	BARCLAYS	2,675,246				.0
648684-AA-6	NEW SEASIDE LLC 1.063% 04/01/62		.04/18/2022	STERN	6,700,000				.0
64909D-AA-7	NEW VILLAS ZIONSVILLE 1.478% 05/01/62		.05/18/2022	STERN	3,600,000				.0
66813B-AA-8	NORTHWESTERN MUTUAL LIFE 3.850% 09/30/47		.06/03/2022	KEY BANC-MCDONALD	613,234				.0
701094-AR-5	PARKER HANNIFIN 4.250% 09/15/27		.06/06/2022	CITIGROUP GLOBAL MKTS	1,943,870				.0
71845J-AA-6	PHILLIPS EDISON GROCERY 2.625% 11/15/31		.04/25/2022	BANK of AMERICA SEC	1,604,400				.0
									.27,993

STATEMENT AS OF JUNE 30, 2022 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7	8	9	10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol
785592-AD-8	SABINE PASS LIQUEFACTION 5.625% 04/15/23		.06/03/2022	MORGAN STANLEY FIXED INC	1,909,121		.1,880,000		15,275
842587-DD-6	SOUTHERN CO 5.113% 08/01/27		.05/05/2022	GOLDMAN SACHS	11,049,830		.11,000,000		6,600
87901J-AH-8	TGNA 5.000% 09/15/29		.05/19/2022	GOLDMAN SACHS	89,770		.94,000		888
88947E-AU-4	TOLL BROS FINANCE CORP 3.800% 11/01/29		.04/06/2022	DEUTSCHE BANK	1,735,457		.1,821,000		2,0 FE
89171Y-AG-6	TPMT 2015-2 1B2 3.322% 11/25/60		.05/18/2022	INTL FCSTONE FINANCIAL INC	658,594		.750,000		30,115
911365-BM-5	NA UNITED RENTALS 3.875% 11/15/27		.05/05/2022	Various	712,500		.750,000		1,311
914906-AX-0	UNIVISION COMMUNICATIONS INC 7.375% 06/30/30		.06/09/2022	GOLDMAN SACHS	32,754		.33,000		14,047
92890N-AA-7	WFRBS 2012-C10 XA 1.614% 12/15/45		.06/08/2022	BREAN CAPITAL LLC	4,347		.0		4, A FE
96042H-AN-0	Westlake Automob20193A invable 2019-3A E 3.590% 03/17/25		.06/01/2022	BNP SECURITIES	14,373,000		.14,400,000		25,848
064159-8N-9	BANK OF NOVA SCOTIA 3.625% 10/27/81	A.	.05/10/2022	GOLDMAN SACHS	78,500		.100,000		1, C FE
136385-AW-1	CANADIAN NATL RESOURCES 2.950% 01/15/23	A.	.05/25/2022	TD SECURITIES	5,433,789		.5,425,000		58,680
000000-00-0	YPF SOCIEDAD ANONIMA 9.000% 02/12/26	D.	.06/23/2022	JPM FUNDS RECAP	208,125		.250,000		1,250
000000-00-0	MINEJESA CAPITAL BV 4.625% 08/10/30	D.	.05/17/2022	MORGAN STANLEY FIXED INC	545,160		.600,000		7,631
22550L-2H-3	CREDIT SUISSE NEW YORK 3.700% 02/21/25	D.	.04/04/2022	CREDIT SUISSE FIRST BOSTON	799,008		.800,000		1, E FE
22550L-2H-3	CREDIT SUISSE NEW YORK 3.700% 02/21/25	D.	.04/04/2022	CREDIT SUISSE FIRST BOSTON	1,631,974		.1,634,000		1, F FE
314890-AD-6	FERGUSON FINANCE PLC 4.650% 04/20/32	D.	.04/12/2022	BANK OF AMERICA SEC	596,874		.600,000		2, B FE
39809X-AA-6	Greystone Commer2021HC2 I Esta 2021-HC2 A 3.392% 12/15/39	D.	.04/08/2022	PIPER JAFFRAY	4,956,250		.5,000,000		8,542
62947Q-BB-3	NXP BV 5.350% 03/01/26	D.	.05/19/2022	Tax Free Exchange	1,823,688		.1,660,000		19,242
69377F-AB-2	FREEPORT INDONESIA PT 5.315% 04/14/32	D.	.05/05/2022	CITIGROUP GLOBAL MKTS	482,500		.500,000		1,845
83368R-BM-3	SOCIETE GENERALE 4.677% 06/15/27	D.	.06/08/2022	SOCIETE GENERALE	10,000,000		.10,000,000		0
86562M-AQ-3	SUMITOMO MITSUI FINL GRP 2.784% 07/12/22	D.	.04/27/2022	TD SECURITIES	4,010,680		.4,000,000		34,027
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						219,463,056	224,186,686	972,244	XXX
21869M-AA-5	CORESTATES CAPTL III 1.981% 02/15/27		.06/03/2022	J P MORGAN SEC	163,275		.175,000		222
281020-AT-4	EDISON INTERNATIONAL 5.000% 03/15/50		.04/04/2022	JEFFERIES & CO	364,315		.385,000		1,099
976657-AH-9	WISCONSIN ENERGY CORP 3.524% 05/15/67		.06/09/2022	J P MORGAN SEC	280,635		.353,000		967
1309999999. Subtotal - Bonds - Hybrid Securities						808,225	913,000	2,288	XXX
2509999997. Total - Bonds - Part 3						232,525,540	236,612,979	1,102,948	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						232,525,540	236,612,979	1,102,948	XXX
06055H-40-0	BANK OF AMERICA CORP PREFERRED		.05/05/2022	Various	23,590,000		.438,300		0
48128B-58-0	JPMORGAN CHASE & CO PREFERRED		.05/10/2022	J P MORGAN SEC	10,190,000		.187,496		0
61762V-86-1	MORGAN STANLEY PREFERRED		.05/13/2022	JANNEY MONTGOMERY SCOTT NINC	8,000,000		.144,000		0
902973-71-8	U S BANCORP PREFERRED		.05/10/2022	Various	32,634,000		.569,107		2, A FE
902973-73-4	U S BANCORP PREFERRED		.05/10/2022	JANNEY MONTGOMERY SCOTT NINC	9,050,000		.153,697		0
94988U-12-8	WELLS FARGO & COMPANY PREFERRED		.05/11/2022	J P MORGAN SEC	14,266,000		.273,907		0
95002Y-40-0	WELLS FARGO & COMPANY PREFERRED		.04/21/2022	JANNEY MONTGOMERY SCOTT NINC	946,000		.17,492		0
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						1,783,999	XXX	0	XXX
4509999997. Total - Preferred Stocks - Part 3						1,783,999	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						1,783,999	XXX	0	XXX
023135-10-6	AMAZON.COM INC		.06/03/2022	Stock Split	75,544,000		.0		0
037833-10-0	APPLE INC		.05/19/2022	S. G. COWEN SECURITIES CORP.	3,953,000		.546,669		0
060505-10-4	BANK OF AMERICA CORP		.06/06/2022	S. G. COWEN SECURITIES CORP.	28,143,000		.1,022,036		0
09247X-10-1	BLACKROCK INC		.05/17/2022	S. G. COWEN SECURITIES CORP.	1,187,000		.724,289		0
194162-10-3	COLGATE PALMOLIVE		.05/19/2022	S. G. COWEN SECURITIES CORP.	9,986,000		.741,670		0
256677-10-5	DOLLAR GENERAL CORP		.06/24/2022	INSTINET	1,191,000		.475,290		0
26614N-10-2	DUPONT DE NEMOURS INC		.06/24/2022	INSTINET	9,119,000		.531,129		0
446150-10-4	HUNTINGTON Bancshares INC		.05/17/2022	S. G. COWEN SECURITIES CORP.	41,261,000		.554,519		0
458140-10-0	INTEL CORPORATION		.06/24/2022	INSTINET	9,514,000		.366,486		0
487836-10-8	KELLOGG CO		.05/19/2022	S. G. COWEN SECURITIES CORP.	11,030,000		.736,030		0
570535-10-4	MARKEL CORP COMMON		.05/06/2022	GOLDMAN SACHS	969,000		.1,282,976		0
68389X-10-5	ORACLE CORP		.06/24/2022	INSTINET	5,197,000		.365,032		0
744320-10-2	PRUDENTIAL FINANCIAL		.06/24/2022	INSTINET	4,809,000		.467,228		0
844741-10-8	SOUTHWEST AIR		.04/25/2022	S. G. COWEN SECURITIES CORP.	14,316,000		.663,783		0

STATEMENT AS OF JUNE 30, 2022 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol
854502-10-1	STANLEY BLACK & DECKER INC		.06/24/2022	Various	30,254.000	3,567,046		0	
855244-10-9	STARBUCKS CORP		.04/27/2022	INSTINET	4,401.000	329,282		0	
92826C-83-9	VISA INC		.05/17/2022	S. G. COWEN SECURITIES CORP.	4,801.000	974,301		0	
934423-10-4	DISCOVERY INC-IV/I COMMON		.04/11/2022	Spin Off	40,236.250	995,077		0	
988498-10-1	YUM! BRANDS INC		.06/24/2022	INSTINET	3,395.000	387,060		0	
G5960L-10-3	MDT		.06/24/2022	INSTINET	4,732.000	426,510		0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						15,156,413	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						15,156,413	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						15,156,413	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						16,940,412	XXX	0	XXX
6009999999 - Totals						249,465,952	XXX	1,102,948	XXX

STATEMENT AS OF JUNE 30, 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 CUSIP Ident- ification	2 Description	For- eign	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consid- eration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	10 Unrealized Valuation Increase/ (Decrease)	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifer and SVO Adminis- trative Symbol			
											11	12	13	14	15 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)										
.36176F-2C-1	G2 G2 765171 4.700% 12/20/61		06/01/2022	Paydown .....		.82	.82	.89	.89	0	(6)	0	(6)	0	0	.82	0	0	0	0	0	0	.12/20/2061	1.A	
.36194S-PD-4	GN GN AU4920 3.020% 09/15/41		06/01/2022	Paydown .....		.77,580	.77,580	.78,976	.78,692	0	(1,111)	0	(1,111)	0	0	.77,580	0	0	0	0	0	0	.09/15/2041	1.A	
.38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.684% 02/16/44		06/01/2022	Paydown		3,238	3,238	3,125	3,433	0	(195)	0	(195)	0	0	3,238	0	0	0	0	0	0	.02/16/2044	1.A	
.38378K-DQ-9	GNR 2013-46 10 0.914% 08/16/42		06/01/2022	Paydown		0	0	210,978	23,912	0	(23,912)	0	(23,912)	0	0	0	0	0	0	0	0	.27,315	.08/16/2042	1.A	
.38379U-CX-0	GNR 2016-2 10 0.554% 04/16/57		06/01/2022	Paydown		0	0	25,203	25,193	0	(25,193)	0	(25,193)	0	0	0	0	0	0	0	0	.6,806	.04/16/2057	1.A	
.38379U-Q2-5	GNR 2016-140 10 0.751% 05/16/58		06/01/2022	Paydown		0	0	7,327	7,325	0	(7,325)	0	(7,325)	0	0	0	0	0	0	0	0	.1,610	.05/16/2058	1.A	
.38379U-TJ-5	GNR 2016-72 10 0.775% 12/16/55		06/01/2022	Paydown		0	0	70,830	24,039	0	(24,039)	0	(24,039)	0	0	0	0	0	0	0	0	.9,696	.12/16/2055	1.A	
.38379U-VS-2	GNR 2016-85 10 1.011% 03/16/57		06/01/2022	Paydown		0	0	8,073	5,530	0	(5,530)	0	(5,530)	0	0	0	0	0	0	0	0	.1,094	.03/16/2057	1.A	
.38379U-XP-6	GNR 2016-98 10 0.891% 05/16/58		06/01/2022	Paydown		0	0	11,691	4,703	0	(4,703)	0	(4,703)	0	0	0	0	0	0	0	0	.1,285	.05/16/2058	1.A	
.690353-3C-9	DFC AGENCY DEBENTURES 1.750% 05/15/24		05/15/2022	Redemption 100,0000		.113,636	.113,636	.113,636	.113,636	0	0	0	0	0	0	.113,636	0	0	0	0	0	0	.124	.05/15/2024	1.A
.690353-4F-1	DFC AGENCY DEBENTURES 1.660% 09/20/27		06/20/2022	Redemption 100,0000		.21,429	.21,429	.21,429	.21,429	0	0	0	0	0	0	.21,429	0	0	0	0	0	0	.824	.09/20/2027	1.A
.690353-4W-4	DFC AGENCY DEBENTURES 1.750% 06/20/27		06/20/2022	Redemption 100,0000		.66,667	.66,667	.66,667	.66,667	0	0	0	0	0	0	.66,667	0	0	0	0	0	0	.133	.06/20/2027	1.A
.690353-5A-1	DFC AGENCY DEBENTURES 1.750% 05/15/24		05/15/2022	Redemption 100,0000		.150,000	.150,000	.150,000	.150,000	0	0	0	0	0	0	.150,000	0	0	0	0	0	0	.163	.05/15/2024	1.A
.690353-XQ-5	DFC VRDN 1.750% 07/15/25		04/15/2022	Redemption 100,0000		.236,111	.236,111	.236,111	.236,111	0	0	0	0	0	0	.236,111	0	0	0	0	0	0	.188	.07/15/2025	1.A
.912810-TE-8	U.S. TREASURY 0.125% 02/15/52		05/16/2022	J P MORGAN SEC MORGAN STANLEY FIXED INC		2,023,832	2,245,000	2,149,560	0	0	203	0	203	0	0	2,149,763	0	(125,931)	(125,931)	0	0	0	.724	.02/15/2052	1.A
.91282C-CD-1	U.S. TREASURY 0.125% 05/31/23		04/27/2022	HONG KONG SHANGHAI BK		.1,468,530	.1,500,000	.1,496,764	.1,497,634	0	531	0	531	0	0	.1,498,165	0	(29,635)	(29,635)	0	.762	.05/31/2023	1.A		
.91282C-CF-6	U.S. TREASURY 0.750% 05/31/26		06/14/2022			.107,278	.120,000	.116,616	.65,068	0	204	0	204	0	0	.116,866	0	(9,589)	(9,589)	0	.487	.05/31/2026	1.A		
0109999999. Subtotal - Bonds - U.S. Governments						4,268,383	4,533,743	4,767,075	2,323,461	0	(91,076)	0	(91,076)	0	0	4,433,537	0	(165,155)	(165,155)	52,267	XXX	XXX			
.195325-CU-7	COLOMBIA, REPUBLIC OF SOVEREIGN 5.000%		06/15/45	JEFFERIES & CO		.775,603	.995,000	.1,182,894	.1,174,826	0	(1,576)	0	(1,576)	0	0	.1,173,250	0	(397,647)	(397,647)	.17,965	.06/15/2045	3.A FE			
.698299-BB-9	REPUBLIC OF PANAMA SOVEREIGN 4.300%		04/29/53	Various		.956,080	.1,184,000	.1,283,827	.1,283,752	0	(606)	0	(606)	0	0	.1,283,146	0	(327,066)	(327,066)	.28,426	.04/29/2053	2.B FE			
.831594-AG-1	REPUBLIC OF SLOVENIA 5.250% 02/18/24		04/01/2022	Call 106,8250		.3,204,750	3,000,000	3,390,000	3,118,633	0	(7,901)	0	(7,901)	0	0	.3,110,732	0	(110,732)	(110,732)	.285,688	.02/18/2024	1.FE			
0309999999. Subtotal - Bonds - All Other Governments						4,936,433	5,179,000	5,856,721	5,577,211	0	(10,083)	0	(10,083)	0	0	5,567,128	0	(835,445)	(835,445)	332,079	XXX	XXX			
.592112-LQ-7	NET GOVT NASHVILLE & DAVIDSON 2.767%		07/01/24	CITIGROUP GLOBAL MKTS		.994,930	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(5,070)	(5,070)	.23,981	.07/01/2024	1.C FE				
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						994,930	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(5,070)	(5,070)	23,981	XXX	XXX				
.23981M-AJ-5	DAYTON-MONT CO PORT AUTH 5.000% 11/15/32		05/15/2022	Redemption 100,0000		.85,000	.85,000	.85,000	.85,000	0	0	0	0	0	.85,000	0	0	0	0	0	0	.2,125	.11/15/2032	1.G FE	
.25477P-NF-8	DCHFA 2014-A A 3.875% 06/15/45		06/03/2022	Redemption 100,0000		.14,314	.14,314	.14,314	.14,314	0	0	0	0	0	.14,314	0	0	0	0	0	0	.185	.06/15/2045	1.B FE	
.30316K-AE-1	FRESB 2020-SB78 X1 1.256% 06/25/40		06/01/2022	Paydown		0	0	.19,619	.18,781	0	(18,781)	0	(18,781)	0	0	0	0	0	0	0	0	.1,908	.06/25/2040	1.A	
.3128HXX-II7-6	08/15/42			Paydown .....		.55,686	.55,686	.57,870	.57,180	0	(1,494)	0	(1,494)	0	0	.55,686	0	0	0	0	0	0	.723	.08/15/2042	1.A
.3128PP-NF-7	FGLMC J10358 4.500% 07/01/24			Paydown .....		.5,302	.5,302	.5,405	.5,333	0	(31)	0	(31)	0	0	.5,302	0	0	0	0	0	0	.101	.07/01/2024	1.A
.3128PP-MJ-9	FGLMC J10361 4.500% 07/01/24			Paydown		4,119	4,119	4,211	4,147	0	(28)	0	(28)	0	0	4,119	0	0	0	0	0	0	.78	.07/01/2024	1.A
.3128PR-V8-9	FG FG J12439 4.500% 06/01/25			Paydown		1,953	1,953	2,077	2,008	0	(54)	0	(54)	0	0	1,953	0	0	0	0	0	0	.37	.06/01/2025	1.A
.3128PR-YD-5	FG FG J12500 4.500% 07/01/25			Paydown		3,597	3,597	3,824	3,699	0	(102)	0	(102)	0	0	3,597	0	0	0	0	0	0	.67	.07/01/2025	1.A
.3128PT-UT-0	FG J14194 3.000% 01/01/26			Paydown .....		.11,521	.11,521	.11,146	.11,345	0	175	0	175	0	0	.11,521	0	0	0	0	0	0	.143	.01/01/2026	1.A
.31335A-UL-0	FG FG G60587 4.000% 02/01/46			Paydown .....		.259,852	.259,852	.273,596	.272,983	0	(13,130)	0	(13,130)	0	0	.259,852	0	0	0	0	0	0	.4,380	.02/01/2046	1.A
.3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32			Paydown .....		.50,956	.50,956	.50,319	.50,671	0	286	0	286	0	0	.50,956	0	0	0	0	0	0	.493	.02/25/2032	1.A
.3136A9-VS-6	FNR 2013-136 CZ 3.500% 01/25/44			Paydown .....		.51,050	.51,050	.43,354</																	

STATEMENT AS OF JUNE 30, 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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modification and SVO Administrative Symbol		
.3137BC-6T-0	FHR FHR 4361 IV 3.500% 05/15/44		06/01/2022	Paydown	208,603	208,603	206,997	207,867	0	736	0	736	0	208,603	0	0	0	0	3,062	05/15/2044	1.A	
.3137BM-7D-2	FMIS FMIS K051 X1 0.644% 09/25/25		06/01/2022	Paydown	0	0	42,090	44,267	0	(18,116)	0	(18,116)	0	0	0	0	0	0	0	2,374	09/25/2025	1.A
.3137BS-P9-8	FMIS K058 X1 1.046% 08/25/26		04/05/2022	BREAN CAPITAL LLC	398,558	0	507,174	434,636	0	(25,116)	0	(25,116)	0	409,520	0	(10,962)	(10,962)	0	38,511	08/25/2026	1.A FE	
.3137BV-ZA-7	FMIS FMIS K061 X1 0.417% 01/25/27		06/01/2022	Paydown	0	0	29,788	12,711	0	(16,661)	0	(16,661)	0	0	0	0	0	0	0	1,735	01/25/2027	1.A FE
.3137FM-U8-3	FMIS K735 X1 1.095% 05/25/26		06/01/2022	Paydown	0	0	15,533	12,668	0	(12,668)	0	(12,668)	0	0	0	0	0	0	0	1,421	05/25/2026	1.A
.313840-PN-7	FMIA FN 530629 3.192% 04/01/30		06/01/2022	Paydown	1,523	1,523	1,510	1,442	0	81	0	81	0	0	0	0	0	0	0	16	04/01/2030	1.A
.3138E0-YE-3	FN FN AJ7904 3.000% 01/01/27		06/01/2022	Paydown	42,981	42,981	41,739	42,272	0	709	0	709	0	0	0	0	0	0	0	533	01/01/2027	1.A
.3138EJ-YV-4	FN FN AL2523 3.500% 09/01/32		06/01/2022	Paydown	56,413	56,413	57,561	57,561	0	(1,148)	0	(1,148)	0	56,413	0	0	0	0	0	814	09/01/2032	1.A
.3138EM-LE-9	FNMA FN AL4824 4.000% 09/01/43		06/01/2022	Paydown	35,493	35,493	37,268	37,120	0	(1,627)	0	(1,627)	0	35,493	0	0	0	0	0	560	09/01/2043	1.A
.3138EP-YZ-1	FN FN AL7027 3.660% 06/01/45		06/01/2022	Paydown	1,452,726	1,452,726	1,426,679	1,427,881	0	24,845	0	24,845	0	1,452,726	0	0	0	0	0	55,896	06/01/2045	1.A
.3138L8-GJ-6	FNMA FN AM8800 2.760% 08/01/23		06/01/2022	Paydown	18,289	18,289	17,562	18,127	0	162	0	162	0	0	0	0	0	0	0	212	08/01/2023	1.A
.3138MR-Y8-8	FN FN A09734 3.500% 01/01/33		06/01/2022	Paydown	17,730	17,730	18,960	18,659	0	(929)	0	(929)	0	17,730	0	0	0	0	0	259	01/01/2033	1.A
	FNMA FN AII4186 FN AII4186 3.500%																					
.3138XT-UL-7	05/01/44		Paydown	176,991	176,991	177,012	176,978	0	0	0	0	0	0	176,991	0	0	0	0	0	2,218	05/01/2044	1.A
.31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		06/01/2022	Paydown	18,109	18,109	17,345	17,740	0	368	0	368	0	0	0	0	0	0	0	388	03/25/2033	1.A
.31393B-FN-0	FNR 2003-33 AH 4.000% 05/25/33		06/01/2022	Paydown	27,212	27,212	29,142	27,940	0	(729)	0	(729)	0	27,212	0	0	0	0	0	456	05/25/2033	1.A
.31393E-LQ-0	FNR 2003-II12 246 5.000% 06/25/43		06/01/2022	Paydown	29,996	29,996	28,978	29,528	0	467	0	467	0	29,996	0	0	0	0	0	630	06/25/2043	1.A
.31393U-A6-0	FNI 2003-II19 147 5.620% 11/25/33		06/01/2022	Paydown	56,238	56,238	60,495	58,174	0	(1,937)	0	(1,937)	0	56,238	0	0	0	0	0	1,364	11/25/2033	1.A
.31393U-AK-9	FNI 2003-II17 147 5.750% 08/25/33		06/01/2022	Paydown	59,543	59,543	64,716	62,072	0	(2,529)	0	(2,529)	0	59,543	0	0	0	0	0	1,471	08/25/2033	1.A
.31394R-VW-6	FHLIC FHR 2758 ZG 5.500% 03/15/34		06/01/2022	Paydown	109,339	109,339	106,130	107,902	0	1,437	0	1,437	0	109,339	0	0	0	0	0	2,438	03/15/2034	1.A
.31397N-LM-5	FNR 2009-11 NB 5.000% 03/25/29		06/01/2022	Paydown	32,855	32,855	36,367	33,605	0	(750)	0	(750)	0	32,855	0	0	0	0	0	680	03/25/2029	1.A
.31398F-DP-3	FNR 2009-85 BC 4.500% 10/25/24		06/01/2022	Paydown	177,800	177,800	179,856	177,438	0	362	0	362	0	177,800	0	0	0	0	0	3,307	10/25/2024	1.A
.31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		06/01/2022	Paydown	3,023	3,023	2,892	2,996	0	27	0	27	0	3,023	0	0	0	0	0	50	11/25/2024	1.A
.31398J-MR-1	FHR FHR 3573 JB 4.500% 09/15/24		06/01/2022	Paydown	131,522	131,522	134,399	131,638	0	(117)	0	(117)	0	131,522	0	0	0	0	0	2,455	09/15/2024	1.A
.31398J-RE-5	FHR FHR 3579 MB 4.500% 09/15/24		06/01/2022	Paydown	11,821	11,821	11,873	11,810	0	10	0	10	0	11,821	0	0	0	0	0	217	09/15/2024	1.A
.31398K-JP-6	FHR FHR 3584 MY 4.000% 10/15/24		06/01/2022	Paydown	52,959	52,959	50,344	52,599	0	359	0	359	0	52,959	0	0	0	0	0	888	10/15/2024	1.A
.31398L-W9-5	FHR FHR 3627 OH 4.000% 01/15/25		06/01/2022	Paydown	23,863	23,863	25,109	24,041	0	(178)	0	(178)	0	23,863	0	0	0	0	0	384	01/15/2025	1.A
.31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		06/01/2022	Paydown	10,018	10,018	9,956	9,934	0	.84	0	.84	0	10,018	0	0	0	0	0	163	02/25/2025	1.A
.31398N-HK-0	FN 2010-100 DB 4.500% 09/25/25		06/01/2022	Paydown	22,181	22,181	24,108	22,283	0	(103)	0	(103)	0	22,181	0	0	0	0	0	409	09/25/2025	1.A
.31398V-4P-8	FHR FHR 3643 DB 4.500% 03/15/25		06/01/2022	Paydown	19,934	19,934	19,598	19,859	0	.75	0	.75	0	19,934	0	0	0	0	0	371	03/15/2025	1.A
.31398W-MG-6	FHR FHR 3637 AY 4.000% 02/25/25		06/01/2022	Paydown	10,018	10,018	9,505	9,925	0	.93	0	.93	0	10,018	0	0	0	0	0	165	02/25/2025	1.A
.31398W-Y7-3	FHR FHR 3652 DC 4.500% 04/15/25		06/01/2022	Paydown	20,068	20,068	20,193	20,045	0	23	0	23	0	20,068	0	0	0	0	0	369	04/15/2025	1.A
.31402H-3X-7	FNMA FN 729914 5.500% 08/01/33		06/01/2022	Paydown	300	300	297	298	0	3	0	3	0	300	0	0	0	0	0	7	08/01/2033	1.A
.31404K-BH-0	FN FN BK6175 4.000% 10/01/48		06/01/2022	Paydown	1,716	1,716	1,746	1,762	0	(47)	0	(47)	0	1,716	0	0	0	0	0	29	10/01/2048	1.A
.31404J-AM-7	FN FN BN0011 4.000% 08/01/48		06/01/2022	Paydown	43,377	43,377	44,156	44,132	0	(755)	0	(755)	0	43,377	0	0	0	0	0	718	08/01/2048	1.A
.31404J-IT-8	FN FN BN0657 4.000% 09/01/48		06/01/2022	Paydown	186,060	186,060	186,467	186,442	0	(382)	0	(382)	0	186,060	0	0	0	0	0	2,876	09/01/2048	1.A
.31412S-D3-6	FN FN 933122 5.500% 01/01/38		06/01/2022	Paydown	7,305	7,305	7,396	7,383	0	(78)	0	(78)	0	7,305	0	0	0	0	0	168	01/01/2038	1.A
.31414M-4W-3	FNMA FN 970373 5.000% 11/01/23		06/01/2022	Paydown	5,408	5,408	5,645	5,470	0	(62)	0	(62)	0	5,408	0	0	0	0	0	113	11/01/2023	1.A
.31414X-LG-3	FNCF FN AB2126 3.000% 01/01/26		06/01/2022	Paydown	69,762	69,762	68,400	69,062	0	700	0	700	0	69,762	0	0	0	0	0	847	01/01/2026	1.A
.31417C-UJ-2	FN FN AB5984 3.000% 08/01/32		06/01/2022	Paydown	23,380	23,380	23,336	23,335	0	.45	0	.45	0	23,380	0	0	0	0	0	272	08/01/2032	1.A
.31417H-C5-1	FN FN AB9991 3.000% 07/01/33		06/01/2022	Paydown	30,723	30,723	30,694	30,687	0	.36	0	.36	0	30,723	0	0	0	0	0	370	07/01/2033	1.A
.31417V-RS-4	FNMA FN AC8596 4.000% 01/01/25		06/01/2022	Paydown	19,985	19,985	20,154	20,019	0	(34)	0	(34)	0	19,985	0	0	0	0	0	332	01/01/2025	1.A
.31417Y-E3-7	FNMA FN MA0153 4.500% 08/01/24		06/01/2022	Paydown	10,116	10,116	10,407	10,205	0	(89)	0	(89)	0	10,116	0	0	0	0	0	189	08/01/2024	1.A
.31417Y-V4-6	FNMA FN MA0634 4.500% 01/01/31		06/01/2022	Paydown	50,126	50,126	52,146	51,488	0	(1,363)	0	(1,363)	0	50,126	0	0	0	0	0	968	01/01/2031	1.A
.31418A-ID-6	FN FN MA1543 3.500% 08/01/33		06/01/2022	Paydown	12,834	12,834	13,195	13,112	0	(277)	0	(277)	0	12,834	0	0	0	0	0	185	08/01/2033	1.A
.31418D-4X-7	FNCL 4 N MA4437 2.000% 10/01/51		06/01/2022	Paydown	387,339	387,339	392,438	392,390	0	(5,051)	0	(5,051)	0	387,339	0	0	0	0	0	3,202	10/01/2051	1.A
.31418X-ZQ-4	FNMA FN AD9750 3.500% 12/01/25		06/01/2022	Paydown	14,531	14,531	14,765	14,617	0	(86)	0	(86)	0	14,531	0	0	0	0	0	219	12/01/2025	1.A
.31419K-U-5	FNMA FN AE8702 3.500% 11/01/25		06/01/2022	Paydown	17,228	17,228	17,524	17,335	0	(108)	0	(108)	0	17,228								

STATEMENT AS OF JUNE 30, 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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amor-tization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		
.67756Q-NP-8	OHIO ST HSG FIN AGY 2.700% 03/01/36		06/15/2022	Redemption 100.0000			208,813	208,813	208,813	0	0	0	0	0	208,813	0	0	0	2,327	03/01/2036	1.A FE		
.67756Q-NS-2	OHIO ST HSG FIN AGY 2.900% 09/01/37		06/03/2022	Redemption 100.0000			131,032	131,032	131,032	0	0	0	0	0	131,032	0	0	0	1,607	09/01/2037	1.A FE		
.86607C-DW-6	SUMMIT CNTY 04 DEV FIN AUTH RE DEVELOPMENT 4.800% 11/15/37		05/17/2022	Various			105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	2,520	11/15/2037	1.G FE		
.880461-GW-2	TENNESSEE HSG DEV AGY RSDL FIN SINGLE FAMILY HSG 3.875% 07/01/35		06/03/2022	Redemption 100.0000			150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	4,779	07/01/2035	1.B FE		
.88275F-PA-1	TEXAS ST DEPT HSG REV SINGLE FAMILY HSG 3.100% 09/01/47		06/03/2022	Redemption 100.0000			178,499	178,499	178,271	0	208	0	208	0	178,499	0	0	0	2,344	09/01/2047	1.B FE		
.92812U-M2-1	VASHSG 2013-C A 4.250% 10/25/43		06/03/2022	Redemption 100.0000			89,749	89,749	89,749	0	0	0	0	0	89,749	0	0	0	1,637	10/25/2043	1.A FE		
.92812U-Q4-3	VASHSG 2014-A A 3.500% 10/25/37		06/01/2022	Paydown			29,130	29,130	29,130	0	0	0	0	0	29,130	0	0	0	344	10/25/2037	1.A FE		
.92812U-Q5-0	VASHSG 2015-A A 3.250% 06/25/42		06/01/2022	Various			321,680	321,680	321,797	0	(117)	0	(117)	0	321,680	0	0	0	3,876	06/25/2042	1.A FE		
.92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 08/25/42		06/01/2022	Redemption 100.0000			7,305	7,305	7,305	0	0	0	0	0	7,305	0	0	0	.95	08/25/2042	1.B FE		
.95345P-AB-4	W JEFFERSON AL INDL DEV BRD SO POLLUTION 0.880% 12/01/38		06/21/2022	GOLDMAN SACHS			5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	7,421	12/01/2038	1.E FE		
0909999999. Subtotal - Bonds - U.S. Special Revenues										11,681,468	11,282,910	6,837,536	0	(153,062)	0	(153,062)	0	11,692,430	0	(10,962)	276,945	XXX	XXX
.000780-GR-1	AMAC 2003-6 14A 5.500% 05/25/33		05/01/2022	Paydown			.566	.566	.498	.499	0	.67	0	.67	0	.566	0	0	0	12	05/25/2033	1.A FM	
AB Issuer LLC 2021 2021-1 A2 3.734%																							
.00091J-AA-6	07/30/21		04/30/2022	Paydown			.67,800	.67,800	.66,981	.42,800	0	819	0	819	0	.67,800	0	0	0	1,032	07/30/2051	2.C FE	
.00217L-AA-0	ABET 2019-CRE3 A 2.155% 09/14/36		06/14/2022	Paydown			305,725	305,725	305,725	0	0	0	0	0	305,725	0	0	0	2,214	09/14/2036	1.A FE		
.006346-AA-9	ADMS 2018-1 A 4.810% 11/15/48		06/15/2022	Paydown			63,722	63,722	.64,369	0	(647)	0	(647)	0	63,722	0	0	0	1,277	11/15/2048	1.F FE		
.008414-AB-0	ABMT 2013-1 B1 3.564% 07/25/43		06/01/2022	Paydown			553,772	553,772	.562,663	.553,428	0	344	0	344	0	553,772	0	0	0	7,457	07/25/2043	1.A	
.00841X-AE-0	ABMT 2015-2 A13 3.500% 03/25/45		06/01/2022	Paydown			.62,485	.62,485	.63,266	.62,594	0	(109)	0	(109)	0	.62,485	0	0	0	.957	03/25/2045	1.A	
.00842A-AU-3	ABMT 2015-4 A19 3.500% 06/25/45		06/01/2022	Paydown			.9,227	.9,227	.9,231	0	(.1)	0	(.1)	0	.9,227	0	0	0	134	06/25/2045	1.A		
.00842A-CB-3	ABMT 2015-4 B1 3.528% 06/25/45		06/01/2022	Paydown			.55,258	.55,258	.56,498	.55,250	0	.8	0	.8	0	.55,258	0	0	0	813	06/25/2045	1.A	
.00842E-AS-0	ABMT 2016-2 B1 3.767% 03/25/46		06/01/2022	Paydown			.95,084	.95,084	.93,955	.94,429	0	.655	0	.655	0	.95,084	0	0	0	1,527	03/25/2046	1.A	
.010392-FN-3	ALABAMA POWER CO 2.800% 04/01/25		05/24/2022	KEY BANC-MCDONALD			983,770	1,000,000	1,019,090	1,011,208	0	(1,456)	0	(1,456)	0	1,009,752	0	(25,982)	(25,982)	18,278	04/01/2025	1.E FE	
.020002-BJ-9	ALLSTATE CORPORATION 1.450% 12/15/30		06/22/2022	UBS WARBURG			444,354	.560,000	.558,405	.558,570	0	.72	0	.72	0	.558,642	0	(114,288)	(114,288)	4,263	12/15/2030	1.G FE	
.02079K-AE-7	ALPHABET INC 1.900% 08/15/40		05/26/2022	CITIGROUP GLOBAL MKTS			.537,082	.713,000	.702,196	.702,741	0	.189	0	.189	0	.702,930	0	(165,848)	(165,848)	.10,762	08/15/2040	1.C FE	
.02151F-AF-6	CIVALT 2007-21CB 1A6 6.000% 09/25/37		06/01/2022	Paydown			18,417	.17,765	.16,142	.14,123	0	4,293	0	4,293	0	.18,417	0	0	0	.455	09/25/2037	1.D FM	
.02376A-AA-7	AMER AIRLINE 17-2 AA PTT 3.350% 10/15/29		04/15/2022	Redemption 100.0000			189,428	189,428	189,428	0	0	0	0	0	189,428	0	0	0	3,173	10/15/2029	2.A FE		
.023771-R9-1	AMERICAN AIRLINES 3.000% 10/15/28		04/15/2022	Paydown			125,215	125,215	125,215	0	0	0	0	0	125,215	0	0	0	1,878	10/15/2028	2.A FE		
.023774-AA-6	AMER AIRLNL 14-1 PTT 3.700% 10/01/26		04/01/2022	Paydown			125,368	125,368	123,801	.124,425	0	943	0	943	0	125,368	0	0	0	2,319	10/01/2026	3.B FE	
.026607-ER-0	AMH 2005-2 5A1 5.064% 09/25/35		06/01/2022	Paydown			1,681	1,681	.1,584	0	.97	0	.97	0	1,681	0	0	0	.20	09/25/2035	1.D FM		
.02665U-AA-3	AHR 2014-SFR2 A 3.786% 10/17/36		06/01/2022	Paydown			.21,709	.21,709	.21,638	0	.70	0	.70	0	.21,709	0	0	0	.339	10/17/2036	1.A FE		
.02666A-AE-3	AHR 2015-SFR1 A 3.467% 04/17/52		06/01/2022	Paydown			.22,436	.22,436	.22,415	0	.22	0	.22	0	.22,436	0	0	0	.324	04/17/2052	1.A FE		
.02666A-AG-3	AHR 2015-SFR1 XS 0.000% 04/17/52		06/01/2022	Paydown			0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
.03040W-AD-7	AMERICAN WATER CAPITAL 6.593% 10/15/37		04/18/2022	J P MORGAN SEC			1,241,170	1,000,000	1,432,330	.1,394,967	0	(5,772)	0	(5,772)	0	1,389,195	0	(148,025)	(148,025)	.33,881	10/15/2037	2.A FE	
.03833G-CF-8	APTARGROUP PP 3.250% 09/05/22		05/02/2022	Call 100,5955			1,005,955	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	.27,351	09/05/2022	2.B FE	
.038779-BB-0	ARBY'S 2020-1A2 3.237% 07/30/50		04/30/2022	Paydown			12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	.202	07/30/2050	2.C FE		
Atalaya Equipmen2021A g Fund 2021-1A A1							728,874	.728,874	.728,874	.728,874	0	0	0	0	0	.728,874	0	0	0	.979	11/15/2022	1.B FE	
.046497-AA-1	BLACKROCK CAPITAL FINANCIAL 1997-R1 WAC 0.326% 11/15/22		06/15/2022	Paydown																			
	BLACKROCK CAPITAL FINANCIAL 1997-R1 WAC 0.326% 11/15/22																						
.055350-AM-6	1.993% 03/25/37		05/01/2022	Paydown			.9,182	.9,183	.7,708	.8,195	0	.987	0	.987	0	.9,182	0	0	0	.107	03/25/2037	1.A FM	
.05604F-AA-3	BIIAY 2013-1515 A1 2.809% 03/10/33		06/01/2022	Paydown			116,511	.116,511	.119,424	.117,109	0	(.597)	0	(.597)	0	.116,511	0	0	0	.1,364	03/10/2033	1.A	
.05609M-CE-3	0.615% 02/15/55		06/01/2022	Paydown			0	0	.7,375	0	0	0	(7,375)	0	(7,375)	0	0	0	0	0	.262	02/15/2055	1.A FE
.05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		06/01/2022	Paydown			.7,503	.7,503	.7,083	.7,399	0	.164	0	.164	0	.7,503	0	0	0	.170	10/25/2034	1.A FM	
.05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		05/01/2022	Paydown			.717	.717	.711	.713	0	.4	0	.4	0	.717	0	0	0	.15	11/25/2035	1.A FM	

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STATEMENT AS OF JUNE 30, 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 CUSIP Ident- ification	2 Description	For- eign	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consid- eration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	10 Unrealized Valuation Increase/ (Decrease)	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifier and SVO Adminis- trative Symbol
											11 Current Year's Other Than Temporary Impairment Recogn- ized	12 Current Year's Temporar- y Impairment Recogn- ized	13 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
.05951F-AG-7	BAFC 2007-1 TA5 6.590% 01/25/37		.06/01/2022	Paydown		5,481	.5,294	4,833	.5,330	0	151	0	151	0	.5,481	0	0	0	.127	.01/25/2037	2.B FM	
.06054A-AV-1	BACM 2015-UB57 ASB 3.429% 09/15/48		.06/01/2022	Paydown		458,853	.458,853	472,613	.462,149	0	(3,296)	0	(3,296)	0	.458,853	0	0	0	.6,872	.09/15/2048	1.A	
.08576P-AH-4	BERRY GLOBAL INC 1.570% 01/15/26		.05/02/2022	CITIGROUP GLOBAL MKTS		1,812,280	2,000,000	1,999,437	1,999,472	0	.46	0	.46	0	1,999,518	0	(187,238)	(187,238)	.25,207	.01/15/2026	2.C FE	
Brean Asset Back2021RM2 cities 2021-RM2 A																						
.10638M-AA-8	1.750% 10/25/61		.06/25/2022	Paydown		682,236	.682,236	669,221	.670,169	0	12,067	0	12,067	0	.682,236	0	0	0	.3,361	.10/25/2061	1.A FE	
.12189L-AL-5	BURLINGTON NORTH SANTA FE 3.050% 09/01/22		.06/13/2022	Call 100.0000		3,000,000	3,000,000	2,883,420	2,989,631	0	6,984	0	6,984	0	2,996,615	0	.3,385	.3,385	.71,675	.09/01/2022	1.D FE	
Cascade Funding 2022HB8 Trust 2022-HB8 A																						
.12526W-AA-7	3.750% 04/25/25		.06/25/2022	Paydown		197,648	.197,648	193,734	.193,734	0	0	0	0	0	.197,648	0	0	0	.185	.04/25/2025	1.A FE	
.12531W-AZ-5	CFRE 2016-C3 ASB 3.688% 01/10/48		.06/01/2022	Paydown		104,614	.104,614	104,614	.107,409	0	(794)	0	(794)	0	.104,614	0	0	0	.1,613	.01/10/2048	1.A	
.12543P-AQ-6	CIHL 2006-21 A15 6.000% 02/25/37		.06/01/2022	Paydown		1,582	.1,570	419	.223	0	1,359	0	1,359	0	1,582	0	0	0	.37	.02/25/2037	6. FM	
.12546D-AA-5	CHI 2017-CSM0 A 2.254% 11/15/36		.06/15/2022	Paydown		25,000,000	.25,000,000	25,000,000	.25,000,000	0	0	0	0	0	.25,000,000	0	0	0	.164,892	.11/15/2036	1.A	
.12592B-AH-7	CNI INDUSTRIAL CAPITAL L 4.375% 04/05/22		.04/05/2022	Maturity		2,200,000	.2,200,000	2,231,702	.2,221,594	0	(21,594)	0	(21,594)	0	.2,200,000	0	0	0	.48,125	.04/05/2022	2.B FE	
.12592L-BK-7	COMM 2014-CR20 XA 1.131% 11/10/47		.06/01/2022	Paydown		0	.0	6,758	.6,751	0	(6,751)	0	(6,751)	0	0	0	0	0	.1,286	.11/10/2047	1.A FE	
.12593F-BB-9	COMM 2015-LC21 ASB 3.421% 07/10/48		.06/01/2022	Paydown		263,060	.263,060	270,944	.264,854	0	(1,794)	0	(1,794)	0	.263,060	0	0	0	.3,912	.07/10/2048	1.A	
.12593J-BC-9	COMM 2015-CR24 ASB 3.445% 08/10/48		.06/01/2022	Paydown		551,043	.551,043	551,478	.554,569	0	(3,435)	0	(3,435)	0	.551,043	0	0	0	.7,910	.08/10/2048	1.A	
.12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		.06/01/2022	Paydown		3,885	.3,885	1,665	.873	0	3,012	0	3,012	0	3,885	0	0	0	.27	.11/25/2036	1.D FM	
.12630D-AB-7	COMM 2014-CR14 ASB 3.743% 02/10/47		.06/01/2022	Paydown		107,303	.107,303	110,519	.107,706	0	(403)	0	(403)	0	.107,303	0	0	0	.1,754	.02/10/2047	1.A	
.12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		.06/01/2022	Paydown		23,261	.23,261	23,208	.23,202	0	.59	0	.59	0	.23,261	0	0	0	.312	.08/25/2043	1.A	
.12649K-AL-1	CSMC 2015-WIN1 A7 3.000% 12/25/44		.06/01/2022	Paydown		19,194	.19,194	19,214	.19,174	0	.20	0	.20	0	19,194	0	0	0	.230	.12/25/2044	1.A	
.12649K-AU-1	CSMC 2015-WIN1 B1 3.792% 12/25/44		.06/01/2022	Paydown		136,431	.136,431	143,109	.137,497	0	(1,066)	0	(1,066)	0	.136,431	0	0	0	.2,086	.12/25/2044	1.A	
.12649N-AS-0	CSMC 2015-1 B1 3.931% 01/25/45		.06/01/2022	Paydown		372,404	.372,404	378,689	.372,461	0	(57)	0	(57)	0	.372,404	0	0	0	.6,267	.01/25/2045	1.A	
.12653T-BW-0	CSMC 2018-1 B2 3.587% 02/25/48		.06/01/2022	Paydown		41,050	.41,050	41,538	.41,538	0	(487)	0	(487)	0	.41,050	0	0	0	.245	.02/25/2048	1.A	
.12654P-AE-9	CSMC 2018-RPL9 A 3.850% 09/25/57		.06/01/2022	Paydown		100,613	.100,613	100,407	.100,377	0	.236	0	.236	0	.100,613	0	0	0	.1,611	.09/25/2057	1.A	
.12665U-AA-2	CVS PASS-THROUGH TRUST 4.704% 01/10/36		.06/10/2022	Redemption 100.0000		47,875	.47,875	47,875	.47,875	0	0	0	0	0	.47,875	0	0	0	.939	.01/10/2036	2.B FE	
.12667G-7H-0	CIWALT 2005-46CB A14 5.500% 10/25/35		.06/01/2022	Paydown		9,501	.9,501	9,279	.8,146	0	1,355	0	1,355	0	.9,501	0	0	0	.226	.10/25/2035	1.D FM	
.12667G-BD-4	CIWALT 2005-10CB 1A8 5.500% 05/25/35		.06/01/2022	Paydown		17,982	.17,982	17,982	.17,982	0	0	0	0	0	.17,982	0	0	0	.386	.05/25/2035	4.B FM	
.12667G-XD-0	CIWALT 2005-28CB 2A4 5.750% 08/25/35		.06/01/2022	Paydown		35,293	.35,602	31,036	.27,354	0	7,939	0	7,939	0	.35,293	0	0	0	.810	.08/25/2035	1.D FM	
.12668A-MH-5	CIWALT 2005-49CB A3 5.500% 11/25/35		.06/01/2022	Paydown		23,871	.23,871	22,081	.19,675	0	4,196	0	4,196	0	.23,871	0	0	0	.564	.11/25/2035	1.D FM	
.12668A-NW-1	CIWALT 2005-54CB 1A4 5.500% 11/25/35		.06/01/2022	Paydown		5,057	.7,768	7,275	.6,526	0	(1,469)	0	(1,469)	0	.5,057	0	0	0	.181	.11/25/2035	1.D FM	
.12669A-HK-7	CIWHL 2005-25 A6 5.500% 11/25/35		.04/01/2022	Paydown		5,482	.5,482	4,651	.3,542	0	1,940	0	1,940	0	.5,482	0	0	0	.103	.11/25/2035	1.D FM	
.12669A-JX-2	CIWHL 2005-24 A7 5.500% 11/25/35		.06/01/2022	Paydown		9,739	.9,739	9,122	.6,364	0	3,375	0	3,375	0	.9,739	0	0	0	.214	.11/25/2035	1.D FM	
.12695*-AA-3	CVS HEALTH PP 3.416% 10/10/38		.06/10/2022	Redemption 100.0000		55,292	.55,292	55,292	.55,292	0	0	0	0	0	.55,292	0	0	0	.787	.10/10/2038	2.B	
.14575E-AA-3	CARS.COM INC 6.375% 11/01/28		.06/06/2022	Various		245,820	.275,000	293,563	.291,744	0	(1,800)	0	(1,800)	0	.289,944	0	(44,124)	(44,124)	.10,412	.11/01/2028	4.C FE	
.15132E-LC-0	CMIC 2005-1 A5 5.105% 02/18/35		.06/01/2022	Paydown		434	.434	434	.432	0	2	0	2	0	.434	0	0	0	.9	.02/18/2035	1.A FM	
CENTERPOINT PROPERTY TRUST PP 3.490%																						
.15189S-CB-6	Maturity .....		.05/27/2022			5,000,000	.5,000,000	5,000,000	.5,000,000	0	0	0	0	0	.5,000,000	0	0	0	.87,250	.05/27/2022	1.G FE
.16676A-BL-3	CHEVRON CORPORATION 2.954% 05/16/26		.05/19/2022	KEY BANC-MCDONALD		1,964,700	.2,000,000	1,882,660	.1,927,241	0	6,062	0	6,062	0	.1,933,303	.31,397	.30,689	.30,689	.05/16/2026	.1.D FE		
.17027N-AB-8	CHOBANI LLC/FINANCE CORP 4.625% 11/15/28		.04/05/2022	Various		307,549	.333,000	341,255	.340,010	0	(447)	0	(447)	0	.339,563	.032,014	(32,014)	(32,014)	.6,063	.11/15/2028		

STATEMENT AS OF JUNE 30, 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 CUSIP Ident- ification	2 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	Change In Book/Adjusted Carrying Value		16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifi- cation and SVO Admini- strative Symbol				
															11	12	13	14	15								
.22970*-AA-8	BNSF LEASE PP 4.070% 05/15/34		06/15/2022	Redemption 100,0000			.30,386	.30,386	.30,386	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.551	.05/15/2034	1.D PL
.233046-AF-8	DNKN 2017-1A A211 4.030% 11/20/47		05/20/2022	Paydown			.17,500	.17,500	.17,500	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.353	.11/20/2047	2.B FE
.233046-AK-7	DNKN 2019-1A A211 4.021% 05/20/49		05/20/2022	Paydown			.15,000	.15,000	.15,000	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.302	.05/20/2049	2.B FE
.233046-AQ-4	DNKN 2021-1A A211 2.493% 11/20/51		05/20/2022	Paydown			.25,000	.25,000	.25,000	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.362	.11/20/2051	2.B FE
.251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		06/01/2022	Paydown			.5,583	.5,718	.5,210	.5,225	.0	.358	.0	.358	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.125	.09/25/2035	1.D FM
.25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		06/01/2022	Paydown			.9,110	.9,110	.7,858	.7,340	.0	.1,771	.0	.1,771	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.210	.07/25/2036	1.A FM
.25755T-AE-0	DPABS 2015-1A A211 4.474% 10/25/45		04/25/2022	Paydown			.20,000	.20,000	.20,216	.20,088	.0	.88	.0	.49	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.280	.10/25/2045	2.A FE
.25755T-AH-3	DPABS 2017-1A A23 4.118% 07/25/47		04/25/2022	Paydown			.10,000	.10,000	.10,000	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.412	.07/25/2047	2.A FE
.25755T-AJ-9	DPABS 2018-1A A21 4.116% 07/25/48		04/25/2022	Paydown			.17,500	.17,500	.17,500	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.206	.07/25/2048	2.A FE
.25755T-AL-4	DPABS 2019-1A A2 3.668% 10/25/49		04/25/2022	Paydown			.2,500	.2,500	.2,500	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.321	.10/25/2049	2.A FE
.26208L-AD-0	HONK 2019-1A A2 4.641% 04/20/49		04/20/2022	Paydown			.1,250	.1,250	.1,312	.1,297	.0	.47	.0	.47	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.58	.04/20/2049	2.C FE
.26209X-AA-9	HONK 2020-1A A2 3.796% 07/20/50		04/20/2022	Paydown			.1,250	.1,250	.1,287	.1,275	.0	.25	.0	.25	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.24	.07/20/2050	2.C FE
.26209X-AC-5	HONK 2020-2A A2 3.237% 01/20/51		04/20/2022	Paydown			.23,750	.23,750	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.20	.01/20/2051	2.C FE
.26209X-AD-3	HONK 2021-1A A2 2.791% 10/20/51		04/20/2022	Paydown			.1,798,160	.1,798,280	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.331	.10/20/2051	2.C FE
.29278N-AR-4	HYDRO-QUEBEC PARTNERS 5.000% 05/15/50		04/27/2022	ROBERT W. BAIRD			.2,000,000	.1,998,280	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.45,556	.05/15/2050	2.C FE
.29977J-AA-4	EVER 2013-1 A1 2.250% 03/25/43		06/01/2022	Paydown			.20,980	.20,980	.18,751	.20,335	.0	.646	.0	.646	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.179	.03/25/2043	1.A
.29978C-AA-8	EVER 2018-1 A1 3.500% 02/25/48		06/01/2022	Paydown			.33,443	.33,443	.33,066	.33,264	.0	.178	.0	.178	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.509	.02/25/2048	1.A
.30161N-AW-1	EXELON CORP. 3.497% 06/01/22		05/02/2022	Call 100,0000			.3,500,000	.3,500,000	.3,530,835	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.50,998	.06/01/2022	2.C FE
.30167B-AD-3	EART 2018-2A D 4.040% 03/15/24		06/15/2022	Paydown			.3,514,263	.3,514,263	.3,639,458	.3,549,853	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.57,888	.03/15/2024	1.A FE	
.302491-AT-4	FMC CORP 3.200% 10/01/26		04/28/2022	MORGAN STANLEY FIXED INC			.6,533,274	.6,745,000	.6,852,222	.6,819,774	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.126,506	.10/01/2026	2.C FE
.320516-TG-5	FHSI 2005-F46 A5 5.500% 09/25/35		06/01/2022	Paydown			.33,399	.32,610	.25,139	.22,500	.0	.10,899	.0	.10,899	.0	.0	.0	.0	.0	.0	.0	.0	.0	.692	.09/25/2035	1.D FM	
.34417M-AB-3	FOCUS 2017-1A A211 5.093% 04/30/47		04/30/2022	Paydown			.38,288	.38,439	.38,406	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.975	.04/30/2047	2.B FE
.34417R-AA-4	Focus Branda-Fun20171A 2017-1A A21B 3.857%		04/30/2022	Paydown			.13,294	.13,294	.13,296	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.256	.04/30/2047	2.B FE
.345397-IK-5	FORD MOTOR CREDIT 4.375% 08/06/23		06/21/2022	Call 100,4500			.1,004,500	.1,000,000	.990,660	.998,217	.0	.514	.0	.514	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.42,781	.08/06/2023	3.A FE
.36192H-AA-2	GSMS 2012-ALOH A 3.551% 04/10/34		04/01/2022	Paydown			.9,305,000	.9,403,866	.9,315,088	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.110,140	.04/10/2034	1.A FM
.36192H-AQ-9	GSMS 2012-ALOH B 4.049% 04/10/34		04/01/2022	Paydown			.4,625,000	.4,625,000	.4,607,656	.4,618,134	.0	.6,866	.0	.6,866	.0	.0	.0	.0	.0	.0	.0	.0	.0	.62,422	.04/10/2034	1.A FM	
.36198F-AF-9	GSMS 2013-0C14 AAB 3.817% 08/10/46		06/01/2022	Paydown			.295,743	.295,743	.304,605	.296,353	.0	.610	.0	.610	.0	.0	.0	.0	.0	.0	.0	.0	.0	.5,697	.08/10/2046	1.A	
.3622MIV-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		06/01/2022	Paydown			.10,751	.11,130	.10,603	.11,198	.0	.446	.0	.446	.0	.0	.0	.0	.0	.0	.0	.0	.0	.310	.05/25/2037	3.B FM	
.3622MIV-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		06/01/2022	Paydown			.1,573	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.44	.05/25/2037	3.B FM
.36263N-AB-1	GS Mortgage-Back2022PJ1 cities 2022-PJ1 A2		06/01/2022	Paydown			.278,359	.278,359	.273,444	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.2,798	.05/28/2052	1.A FE
.36264F-AB-7	GSK CONSUMER HEALTHCARE 3.375% 03/24/27		06/03/2022	Various			.1,801,810	.1,854,000	.1,849,940	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.10,389	.03/24/2027	2.A FE
.368738-AA-4	CVS Gene Warren 5.830% 01/15/26		06/15/2022	Paydown			.46,616	.46,616	.46,616	.46,616	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.1,133	.01/15/2026	2.B
.369550-BD-9	GENERAL DYNAMICS CORP 3.375% 05/15/23		04/20/2022	US BANCORP			.3,029,580	.3,000,000	.2,988,480	.2,996,651	.0	.738	.0	.738	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.32,191	.05/15/2023	1.G FE
.37045X-AW-6	GENERAL MOTORS FINL CO 3.450% 04/10/22		04/05/2022	LLOYDS SECURITIES			.20,004,800	.20,000,000	.19,361,020	.19,944,115	.0	.53,627</td															

STATEMENT AS OF JUNE 30, 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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amor-tization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
.46618A-AA-2	HENDR 2014-2A A 3.610% 01/17/73		.06/15/2022	Paydown		.78,913	.78,913	.78,862	.78,873	.0	.39	.0	.39	.0	.78,913	.0	.0	.0	.0	.0	.1,232
.46618A-AA-7	HENDR 2014-3A A 3.500% 06/15/77		.06/15/2022	Paydown		.110,915	.110,915	.110,887	.110,887	.0	.28	.0	.28	.0	.110,915	.0	.0	.0	.0	.0	.1,558
.46618L-AA-8	HENDR 2015-1A A 3.260% 09/15/72		.06/15/2022	Paydown		.365,925	.365,925	.363,484	.363,945	.0	1,980	.0	1,980	.0	.365,925	.0	.0	.0	.0	.0	.5,103
.46619R-AA-4	HENDR 2015-2A A 3.870% 03/15/58		.06/15/2022	Paydown		.114,396	.114,396	.114,306	.114,337	.0	.59	.0	.59	.0	.114,396	.0	.0	.0	.0	.0	.1,842
.46619X-AA-1	HENDR 2015-3A A 4.080% 03/17/70		.06/15/2022	Paydown		.96,172	.96,172	.96,088	.96,099	.0	.73	.0	.73	.0	.96,172	.0	.0	.0	.0	.0	.1,588
.46628S-AJ-2	JPMC 2006-II#1 A6 6.500% 07/25/36		.06/01/2022	Paydown		.59,435	.59,435	.34,186	.21,978	.0	.37,457	.0	.37,457	.0	.59,435	.0	.0	.0	.0	.0	.535
.46640J-AS-6	JPMC 2013-C13 ASB 3.414% 01/15/46		.06/01/2022	Paydown		.173,906	.173,906	.175,645	.173,900	.0	.6	.0	.6	.0	.173,906	.0	.0	.0	.0	.0	.2,475
.46646R-AL-7	JPMDB 2016-C4 XA 0.880% 12/15/49		.06/01/2022	Paydown		.0	.0	.37,128	.27,009	.0	.27,009	.0	.27,009	.0	.0	.0	.0	.0	.0	.2,755	
.46648H-AN-3	JPMIT 2017-2 A13 3.500% 05/25/47		.06/01/2022	Paydown		.42,274	.68,426	.68,923	.0	.0	.26 (160)	.0	.0	.0	.42,274	.0	.0	.0	.0	.0	.3,067
.46649H-AN-2	JPMIT 2017-6 A13 3.500% 12/25/48		.06/01/2022	Paydown		.27,595	.27,595	.27,701	.27,574	.0	.21	.0	.21	.0	.27,595	.0	.0	.0	.0	.0	.402
.46649H-AN-8	JPMIT 2017-6 B1 3.777% 12/25/48		.06/01/2022	Paydown		.30,999	.30,999	.32,590	.31,811	.0	.813	.0	.813	.0	.30,999	.0	.0	.0	.0	.0	.489
.46652H-AC-0	JPMW 2020-ATR1 A3 3.000% 02/25/50		.06/01/2022	Paydown		.174,256	.174,256	.179,865	.178,139	.0	.3 (3,882)	.0	.3 (3,882)	.0	.174,256	.0	.0	.0	.0	.0	.1,881
.46653J-BU-4	JPMIT 2020-5 B1 3.598% 12/25/50		.06/01/2022	Paydown		.23,955	.23,955	.25,557	.25,212	.0	.1 (257)	.0	.1 (257)	.0	.23,955	.0	.0	.0	.0	.0	.359
JP Morgan Mortgta20110 2021-10 A4 2.500%																					
.46654A-AF-6	12/25/51		.06/01/2022	Paydown		.485,490	.485,490	.497,323	.496,667	.0	.(11,177)	.0	.(11,177)	.0	.485,490	.0	.0	.0	.0	.0	.5,205
.46655D-BB-7	JP Morgan Mortgta2022 2.500% 08/25/52		.06/01/2022	Paydown		.169,023	.169,023	.157,984	.0	.0	.11,039	.0	.0	.0	.169,023	.0	.0	.0	.0	.0	.1,069
.476681-AA-9	JMKE 2019-1A A2 4.433% 02/15/50		.05/15/2022	Paydown		.10,625	.10,625	.10,625	.0	.0	.0	.0	.0	.0	.10,625	.0	.0	.0	.0	.0	.236
.47760Q-AB-9	JIMMY 2017-1A A211 4.846% 07/30/47		.04/30/2022	Paydown		.20,625	.20,625	.21,798	.21,705	.0	.(1,080)	.0	.(1,080)	.0	.20,625	.0	.0	.0	.0	.0	.500
.48249Y-AA-3	KSBA 2016-1 A 2.000% 03/25/44		.06/25/2022	Paydown		.0	.0	.84,729	.72,460	.0	.(72,460)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.14,991
.52520Q-AG-9	RAST 2006-7 147 6.000% 11/25/36		.06/01/2022	Paydown		.35,138	.38,090	.32,449	.28,755	.0	.6,383	.0	.6,383	.0	.35,138	.0	.0	.0	.0	.0	.1,301
.52521H-AD-5	RMT 2006-9 1A4 5.750% 01/25/37		.06/01/2022	Paydown		.8,312	.7,569	.6,205	.6,007	.0	.2,305	.0	.2,305	.0	.8,312	.0	.0	.0	.0	.0	.188
.52522H-AN-2	LXS 2006-8 3A5 3.055% 06/25/36		.06/01/2022	Paydown		.5,328	.5,274	.4,967	.4,967	.0	.361	.0	.361	.0	.5,328	.0	.0	.0	.0	.0	.102
.52523K-AJ-3	LXS 2006-12#5 6.637% 12/25/42		.06/01/2022	Paydown		.0	.(95)	.74	.89	.0	.89	.0	.89	.0	.0	.0	.0	.0	.0	.0	.5
.52524P-AL-6	LXS 2007-6 3A5 4.423% 05/25/37		.06/01/2022	Paydown		.34,378	.34,378	.26,949	.30,300	.0	.4,078	.0	.4,078	.0	.34,378	.0	.0	.0	.0	.0	.621
.576434-RW-6	MALT 2004-5 B1 6.364% 06/25/34		.06/01/2022	Paydown		.25,546	.40,018	.36,835	.36,157	.0	.(10,611)	.0	.(10,611)	.0	.25,546	.0	.0	.0	.0	.0	.1,065
.59217G-AQ-2	MET LIFE GLOB 3.875% 04/11/22		.04/05/2022	LLOYD'S SECURITIES		.3,001,200	.3,000,000	.3,251,220	.3,010,853	.0	.(10,310)	.0	.(10,310)	.0	.3,000,543	.0	.657	.657	.56,510	.04/11/2022	.1,065
.594918-AW-4	MICROSOFT CORP 3.625% 12/15/23		.05/11/2022	Various		.3,551,800	.3,500,000	.3,565,945	.3,513,497	.0	.(2,840)	.0	.(2,840)	.0	.3,510,657	.0	.41,143	.41,143	.52,160	.12/15/2023	.1,065
.595017-AK-2	MICROCHIP TECHNOLOGY INC 0.983% 09/01/24		.06/15/2022	Tax Free Exchange		.2,151,393	.2,150,000	.2,152,046	.2,151,676	.0	.(283)	.0	.(283)	.0	.2,151,393	.0	.0	.0	.0	.0	.16,673
.61690G-AC-5	MSBAN 2014-C14 A8 3.581% 02/15/47		.06/01/2022	Paydown		.53,141	.53,141	.54,732	.53,322	.0	.(181)	.0	.(181)	.0	.53,141	.0	.0	.0	.0	.0	.870
.61690G-AE-1	MSBAN 2014-C14 A4 3.787% 02/15/47		.04/01/2022	Paydown		.308,867	.308,867	.311,940	.309,359	.0	.492	.0	.492	.0	.308,867	.0	.0	.0	.0	.0	.14,363
.61690Q-AC-3	MSBAN 2015-C23 A8 3.398% 07/15/50		.06/01/2022	Paydown		.969,069	.969,069	.998,098	.974,500	.0	.5 (431)	.0	.5 (431)	.0	.969,069	.0	.0	.0	.0	.0	.13,692
.61690Y-BS-0	MSC 2016-BN2K A8 2.860% 11/15/49		.06/01/2022	Paydown		.88,185	.88,185	.90,830	.88,978	.0	.793	.0	.793	.0	.88,185	.0	.0	.0	.0	.0	.1,051
.61691K-AA-9	MSC 2017-ASHF A 2.174% 11/15/34		.04/15/2022	Paydown		.506,894	.506,894	.506,308	.505,873	.0	.1,021	.0	.1,021	.0	.506,894	.0	.0	.0	.0	.0	.1,792
.61746B-DJ-2	MORGAN STANLEY 3.750% 02/25/23		.04/20/2022	GOLDMAN SACHS		.2,020,660	.2,000,000	.1,972,840	.1,996,238	.0	.993	.0	.993	.0	.1,997,231	.0	.23,429	.23,429	.49,375	.02/25/2023	.1,6 FE
MORGAN STANLEY 2006-12X5 A5A 1.230%																					
.61749E-AF-4	10/25/36		.06/01/2022	Paydown		.14,841	.14,841	.8,210	.6,004	.0	.8,837	.0	.8,837	.0	.14,841	.0	.0	.0	.0	.0	.87
.61752R-AJ-1	MSB 2007-3X3 2A3S 1.796% 01/25/47		.06/01/2022	Paydown		.14,107	.14,107	.8,501	.6,245	.0	.7,861	.0	.7,861	.0	.14,107	.0	.0	.0	.0	.0	.113
.61763K-AY-0	MSBAN 2014-C15 A8B 3.654% 04/15/47		.06/01/2022	Paydown		.61,795	.61,795	.63,648	.62,023	.0	.228	.0	.228	.0	.61,795	.0	.0	.0	.0	.0	.1,057
.61767P-BB-6	MSC 2016-U811 XA 1.632% 08/15/49		.06/01/2022	Paydown		.0	.0	.38,405	.16,851	.0	.(16,851)	.0	.(16,851)	.0	.0	.0	.0	.0	.0	.2,172	
.62912X-AC-8	NGPL PIPE LLC 7.7681-12/37		.05/24/2022	SEAPORT GROUP LLC		.478,718	.416,000	.532,310	.525,177	.0	.(1,776)	.0	.(1,776)	.0	.523,401	.0	.44,682	.44,682	.14,407	.12/15/2027	.2,0 FE
.62942K-AA-4	NPMT 2013-1 A1 3.250% 07/25/43		.06/01/2022	Paydown		.22,919	.22,919	.22,563	.22,753	.0	.166	.0	.166	.0	.22,919	.0	.0	.0	.0	.0	.282
.62944T-AE-5	NVR INC 3.950% 09/15/22		.06/15/2022	Call 100,000		.1,000,000	.1,000,000	.1,001,850	.0	.0	.(1,850)	.0	.0	.0	.1,000,000	.0	.0	.0	.0	.0	.9,875
.63730*-AB-1	NAT RAIL SR ON SEC PP 3.600% 11/15/33		.05/18/2022	Redemption 100,000		.68,493	.68,493	.68,493	.68,493	.0	.0	.0	.0	.0	.68,493	.0	.0	.0	.0	.0	.1,233
.63730*-AC-9	NAT RAIL SR ON SEC PP 3.810% 11/15/31		.05/18/2022	Redemption 100,000		.370,370	.370,370	.370,370	.370,370	.0	.0	.0	.0	.0	.370,370	.0	.0	.0	.0	.0	.7,056
.637432-MV-4	NATIONAL RURAL UTILITY 3.400% 11/15/23		.04/19/2022	US BANCORP		.1,007,430	.1,000,000	.999,230	.999,838	.0	.26	.0	.26	.0	.999,863	.0	.0	.0	.0	.0	.7,567
.64016N-AA-5	NBLY 2021-1A A2 3.584% 04/30/51		.04/30/2022	Paydown		.2,500	.2,500	.2,514	.2,511	.0	.(11)	.0	.(11)	.0	.0	.0	.0	.0	.0	.0	.4,030/2021
.64110L-AV-8	NETFLIX INC 4.875% 06/15/30		.05/16/2022	BARCLAYS CREDIT SUISSE FIRST		.2,476,994	.2,517,000	.2,870,326	.2,102,354	.0	.(11,748)	.0	.(11,748)	.0	.2,838,339	.0	.361,345	.361,345	.48,278	.06/15/2030	.3,0 FE
.666807-BN-1	NORTHROP GRUMMAN CORP 3.250% 01/15/28		.06/24/2022	BOSTON		.9,442,500	.10,000,000	.9,278,630	.9,491,943	.0	.36,760	.0	.36,760	.0	.9,528,703	.0	.(86,203)	.(86,203)	.309,653	.01/15/2028	.2,0 FE
.693456-AN-5	PIMTL 2013-J1 B1 3.541% 09/25/43		.06/01/2022	Paydown		.71,168	.71,168	.71,245	.71,044	.0	.124	.0	.124	.0	.71,168	.0	.0	.0	.0	.0	.990
.69349																					

STATEMENT AS OF JUNE 30, 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 CUSIP Ident- ification	2 Description	For- eign	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consid- eration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	10 Unrealized Valuation Increase/ (Decrease)	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifer and SVO Adminis- trative Symbol		
											11	12	13	14	15									
.69371V-AA-9	PSMC 2018-1 A1 3.500% 02/25/48		06/01/2022	Paydown .....		.27,857	.27,857	.27,773	0	.84	0	.84	0	0	.27,857	0	0	0	0	.376	02/25/2048	1.A	
.69371V-AM-9	PSMC 2018-1 A12 3.500% 02/25/48		06/01/2022	Paydown .....		.204,282	.204,282	.196,962	.203,470	0	.812	0	.812	0	0	.204,282	0	0	0	0	.2,758	02/25/2048	1.A
.694032-AT-0	PACIFIC BELL 7.125% 03/15/26		05/26/2022	Call 111,3740 .....		.1,113,740	.1,000,000	.1,120,530	.1,036,721	0	(3,129)	0	(3,129)	0	0	.1,033,592	(33,592)	(33,592)	(33,592)	(33,592)	.163,417	03/15/2026	2.B FE
.71376L-AE-0	PERFORMANCE FOOD GROUP I 4.250% 08/01/29		06/02/2022	Various .....		.244,378	.277,000	.262,072	0	0	.514	0	.514	0	0	.262,586	0	(18,209)	(18,209)	(18,209)	.4,037	08/01/2029	4.B FE
.718546-AC-8	PHILLIPS 66 4.300% 04/01/22		04/01/2022	Maturity .....		.1,000,000	.1,000,000	.997,824	.999,931	0	.69	0	.69	0	0	.1,000,000	0	0	0	0	.21,500	04/01/2022	2.A FE
.743263-AS-4	PROGRESS ENERGY INC 3.150% 04/01/22		04/01/2022	Maturity .....		.1,090,000	.1,090,000	.1,092,256	0	0	(2,256)	0	(2,256)	0	0	.1,090,000	0	0	0	0	.17,168	04/01/2022	2.B FE
.747525-AE-3	QUALCOMM 3.000% 05/20/22		04/05/2022	LLOYDS SECURITIES .....		.3,007,320	.3,000,000	.2,904,780	.2,993,990	0	4,107	0	4,107	0	0	.2,998,098	0	9,222	9,222	9,222	.34,000	05/20/2022	1.F FE
.747525-AF-0	QUALCOMM 3.450% 05/20/25		05/17/2022	CITIGROUP GLOBAL MKTS .....		.2,003,460	.2,000,000	.1,992,800	.1,997,279	0	292	0	292	0	0	.1,997,271	0	5,889	5,889	5,889	.34,308	05/20/2025	1.F FE
.747525-AT-0	QUALCOMM 2.900% 05/20/24		06/08/2022	Various .....		.5,492,190	.5,500,000	.5,484,160	.5,494,215	0	1,040	0	1,040	0	0	.5,495,255	0	(3,065)	(3,065)	(3,065)	.88,611	05/20/2024	1.F FE
.74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		06/01/2022	Paydown .....		.3,837	.4,158	.3,479	.3,590	0	.248	0	.248	0	0	.3,837	0	0	0	0	.107	06/25/2036	1.D FM
.74958H-AA-3	RPIT 2019-1 A 2.750% 10/25/63		06/25/2022	Paydown .....		.685,715	.685,600	.689,697	.685,715	0	(3,981)	0	(3,981)	0	0	.685,715	0	0	0	0	.7,405	10/25/2063	1.A FE
.759950-GV-4	RAMC 2006-1 AF3 5.608% 05/25/36		06/01/2022	Paydown .....		.8,464	.8,464	.6,066	.4,156	0	4,307	0	4,307	0	0	.8,464	0	0	0	0	.205	05/25/2036	1.D FM
.760759-AT-7	REPUBLIC SERVICES INC 3.950% 05/15/28		05/13/2022	BARCLAYS .....		.4,990,680	.5,000,000	.4,930,100	.4,952,254	0	2,485	0	2,485	0	0	.4,954,739	0	35,941	35,941	35,941	.99,628	05/15/2028	2.B FE
.76110W-SZ-0	RASC 2003-KS7 A15 4.080% 09/25/33		06/01/2022	Paydown .....		.62,085	.62,085	.54,014	.59,953	0	2,132	0	2,132	0	0	.62,085	0	0	0	0	.1,156	09/25/2033	1.A FM
.76111W-X0-6	RALI 2006-QS3 1A16 6.000% 03/25/36		06/01/2022	Paydown .....		.9,223	.9,886	.8,146	.8,960	0	.263	0	.263	0	0	.9,223	0	0	0	0	.236	03/25/2036	1.D FM
.76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		06/01/2022	Paydown .....		.704	.1,686	.1,520	.1,494	0	(.790)	0	(.790)	0	0	.704	0	0	0	0	.39	11/25/2035	1.D FM
.776743-AJ-3	ROPER TECHNOLOGIES INC 2.950% 09/15/29		05/18/2022	US BANCORP .....		.476,897	.527,000	.555,697	.551,398	0	(1,145)	0	(1,145)	0	0	.550,253	0	(73,356)	(73,356)	(73,356)	.10,442	09/15/2029	2.A FE
.78419C-AG-9	SGCMs 2016-C5 XA 2.061% 10/10/48		06/01/2022	Paydown .....		.0	.0	.60,602	.24,699	0	(24,699)	0	(24,699)	0	0	.0	0	0	0	0	.3,609	10/10/2048	1.A FE
.78474K-AE-1	SFMT 2016-1A 144 3.000% 11/25/46		06/01/2022	Paydown .....		.94,323	.94,323	.89,975	.93,121	0	1,202	0	1,202	0	0	.94,323	0	0	0	0	.1,034	11/25/2046	1.A
.81745B-AN-5	SEMT 2013-6 B2 3.511% 05/25/43		06/01/2022	Paydown .....		.119,242	.119,242	.118,923	.118,935	0	.307	0	.307	0	0	.119,242	0	0	0	0	.1,483	05/25/2043	1.A
.81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		06/01/2022	Paydown .....		.5,626	.5,626	.5,589	.5,589	0	.37	0	.37	0	0	.5,626	0	0	0	0	.83	07/25/2043	1.A
.81745J-AA-6	SEMT 2013-11 A1 3.500% 09/25/43		06/01/2022	Paydown .....		.83,261	.83,261	.80,971	.82,464	0	.797	0	.797	0	0	.83,261	0	0	0	0	.1,204	09/25/2043	1.A
.81745J-AJ-0	SEMT 2013-11 B3 3.654% 09/25/43		06/01/2022	Paydown .....		.172,665	.172,665	.170,183	.171,803	0	.862	0	.862	0	0	.172,665	0	0	0	0	.2,610	09/25/2043	1.A
.81745N-AJ-8	SEMT 2014-1 B2 3.914% 04/25/44		06/01/2022	Paydown .....		.235,006	.235,006	.235,969	.234,794	0	.211	0	.211	0	0	.235,006	0	0	0	0	.3,621	04/25/2044	1.A
.81745Q-AB-8	SEMT 2015-1 A2 3.000% 01/25/45		06/01/2022	Paydown .....		.19,955	.19,955	.19,905	.19,913	0	.42	0	.42	0	0	.19,955	0	0	0	0	.249	01/25/2045	1.A
.81745R-AH-3	SEMT 2013-3 B2 3.511% 03/25/43		06/01/2022	Paydown .....		.56,228	.56,228	.57,707	.56,437	0	(208)	0	(208)	0	0	.56,228	0	0	0	0	.829	03/25/2043	1.A
.81746D-AG-5	SEMT 2017-5 A7 3.500% 08/25/47		06/01/2022	Paydown .....		.629,460	.629,460	.624,171	.627,249	0	2,211	0	2,211	0	0	.629,460	0	0	0	0	.9,003	08/25/2047	1.A
.81746N-AU-2	SEMT 2016-3 A19 3.500% 11/25/46		06/01/2022	Paydown .....		.143,160	.143,160	.146,135	.143,883	0	(.724)	0	(.724)	0	0	.143,160	0	0	0	0	.2,126	11/25/2046	1.A
.81746T-CB-9	SEMT 2017-1 B1 3.611% 02/25/47		06/01/2022	Paydown .....		.42,081	.42,081	.42,081	.42,622	0	(.541)	0	(.541)	0	0	.42,081	0	0	0	0	.637	02/25/2047	1.A
.81746X-AU-0	SEMT 2017-3 A19 3.500% 04/25/47		06/01/2022	Paydown .....		.73,903	.73,903	.72,598	.73,423	0	.480	0	.480	0	0	.73,903	0	0	0	0	.1,087	04/25/2047	1.A
.81747E-CO-7	SEMT 2018-CH2 B1A 3.750% 06/25/48		06/01/2022	Paydown .....		.43,518	.43,518	.46,333	.45,158	0	(1,640)	0	(1,640)	0	0	.43,518	0	0	0	0	.680	06/25/2048	1.A
Sequoia Mortgage2016-2021-6 A4 2.500%																								
.81748Y-AD-4	10/25/1		06/01/2022	Paydown .....		.244,220	.244,220	.249,409	.249,127	0	(4,907)	0	(4,907)	0	0	.244,220	0	0	0	0	.2,622	10/25/2051	1.A
.822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43		06/01/2022	Paydown .....		.34,856	.34,856	.35,675	.34,976	0	(121)	0	(121)	0	0	.34,856	0	0	0	0	.525	07/25/2043	1.A
.82281E-CK-1	SCOT 2016-1 A19 3.500% 11/25/46		06/01/2022	Paydown .....		.130,698	.130,698	.130,514	.130,388	0	.310	0	.310	0	0	.130,698	0	0	0	0	.1,952	11/25/2046	1.A
.842400-HE-6	SOUTHERN CAL EDISON 1.100% 06/13/22		06/13/2022	Maturity .....		.2,700,000	.2,700,000	.2,700,000															

STATEMENT AS OF JUNE 30, 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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol				
.92783#-AA-4	VA INT'L GATEWAY PP 3.930% 06/30/30		06/30/2022	Redemption 100,0000					.24,579	.24,579	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.483			
.92826C-AD-4	VISA INC 3.150% 12/14/25		05/23/2022	DEUTSCHE BANK					2,488,825	2,500,000	2,490,850	2,496,034	.379	.0	.0	.2,496,413	.0	-(7,588)	-(7,588)	.35,219	12/14/2025	1.F PL		
.92890F-AV-8	WIFBBS 2012-C10 XA 3.638% 05/15/47		06/01/2022	Paydown					469,185	469,185	483,238	471,095	.0	-(1,910)	.0	-(1,910)	.0	469,185	.0	.0	.0	.0		
.92890N-AA-7	WIFBBS 2012-C11 XA 1.614% 12/15/45		06/01/2022	Paydown					.0	.0	161,246	15,471	.0	(15,471)	.0	0	.0	0	0	0	12,885	05/15/2047	1.A FE	
.929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		06/01/2022	Paydown					.7,169	.7,169	.5,986	.6,439	.0	.730	.0	.0	.7,169	.0	0	0	.165			
.92937F-AE-1	WIFBBS 2013-C12 ASB 2.838% 03/15/49		06/01/2022	Paydown					.70,748	.70,748	.70,051	.70,608	.0	.140	.0	.0	.70,748	.0	0	0	.837			
.92938G-AE-8	WIFBBS 2013-C17 ASB 3.558% 12/15/46		06/01/2022	Paydown					.85,036	.85,036	.87,583	.85,277	.0	(.242)	.0	.0	.85,036	.0	0	0	.1,441			
.92938J-AF-9	WIFBBS 2013-UBS1 ASB 3.603% 03/15/46		06/01/2022	Paydown					.54,382	.54,382	.56,011	.54,529	.0	(.146)	.0	.0	.54,382	.0	0	0	.846			
.931142-EL-3	WAL-MART 2.850% 07/08/24		04/04/2022	MITSUBISHI UFJ SECURITIES					1,744,699	1,735,000	1,822,729	1,788,580	.0	(5,731)	.0	(5,731)	0	1,782,849	0	-(38,150)	-(38,150)	.36,811	07/08/2024	1.C FE
.93934F-EQ-1	WIMALT 2005-9 2A4 5.500% 11/25/35		06/01/2022	Paydown					.37	.42	.38	.39	.0	(.2)	.0	(.2)	.37	0	0	0	.1			
.93935B-AH-3	WIMALT 2006-5 3A6 6.768% 07/25/36		06/01/2022	Paydown					6,932	6,932	2,462	2,115	.0	4,817	.0	4,817	0	6,932	0	0	0	.40		
.949831-AA-9	WIFBBS 2019-3 A1 3.500% 07/25/49		06/01/2022	AMERST SECURITIES GROUP					.88,585	.88,585	.89,830	.88,956	.0	(.372)	.0	(.372)	0	.88,585	0	0	0	.1,259		
Wells Fargo Rere013FRR1 2013-FRR1 BK26																					07/25/2049	1.A		
.949880-AW-0	0.000% 01/27/45		06/01/2022	WIFCM 2015-NX52 ASB 3.461% 07/15/58					.657,050	.680,000	.660,450	.660,977	.0	8,056	.0	8,056	0	.669,033	0	-(11,983)	-(11,983)	.0		
.94989M-AB-6	WIFCM 2015-NX52 ASB 3.461% 07/15/58		06/01/2022	Paydown					1,018,183	1,018,183	1,048,714	1,024,165	.0	(5,982)	.0	(5,982)	0	1,018,183	0	0	0	.14,681		
.95003H-AA-7	2.500% 08/25/51		06/01/2022	Paydown					.118,269	.118,269	.116,014	.0	.0	2,254	.0	2,254	0	.118,269	0	0	0	.1,031		
.96145D-AD-7	WESTROCK CO 3.375% 09/15/27		05/11/2022	US BANCORP					.962,770	1,000,000	.903,791	.931,773	.0	3,856	.0	3,856	0	.935,629	0	.27,141	.27,141	.22,313		
.971885-AP-3	05/25/28		04/01/2022	Paydown					.0	.0	.0	.0	.0	0	0	0	0	0	0	0	0	05/25/2028	1.D FM	
.97652P-AW-1	WIN 2014-1 B3 3.908% 06/20/44		06/01/2022	Paydown					.76,883	.76,883	.78,120	.77,151	.0	(.268)	.0	(.268)	.76,883	0	0	0	.1,411			
.98919V-AA-3	ZAYO GROUP HOLDINGS INC 4.000% 03/01/27		04/27/2022	MORGAN STANLEY HI-YLD					1,192,895	1,352,000	1,352,000	1,352,000	.0	0	0	0	1,352,000	0	(159,105)	(159,105)	.35,683			
.009090-AA-9	ACAC 2015-1A PTT 3.600% 03/15/27	A	04/01/2022	Various					.142	.0	.0	.0	.0	0	0	0	0	(.142)	0	0	0	.03/15/2027	1.F FE	
BURLINGTON RESOURCES FINANCE 7.400%																								
.12201P-AN-6	12/01/31		06/01/2022	Various					(649,502)	.0	.0	.0	.0	0	0	0	0	0	(649,502)	(649,502)	.35,602	12/01/2031	1.G FE	
.77381W-AA-4	ROCKPOINT GAS STORAGE CA 7.000% 03/31/23	A	04/26/2022	IMPERIAL CAPITAL LLC					.282,150	.285,000	.280,013	.283,014	.0	.499	.0	.499	.283,513	0	(.1,363)	(.1,363)	.11,527			
.00913R-AC-0	AIR LIQUIDE FINANCE 2.250% 09/27/23	D	05/17/2022	JEFFERIES & CO					3,967,000	4,000,000	3,989,960	3,997,356	.0	.574	.0	.574	3,997,930	0	(30,930)	(30,930)	.58,000			
.055650-OP-1	BP CAPITAL MARKETS 3.814% 02/10/24	D	05/19/2022	JANE STREET EXECUTION SERVICES					2,025,520	2,000,000	2,023,080	2,005,671	.0	(1,030)	.0	(1,030)	0	2,004,642	0	20,878	.59,965			
.05586A-AJ-7	BSPRT 2018-FL4 D 4.074% 09/15/35	D	05/16/2022	Paydown					2,100,000	2,100,000	2,101,875	2,096,075	.0	3,925	.0	3,925	0	2,100,000	0	0	.26,778			
.09659W-2E-3	BNP PARIBAS 3.500% 03/01/23	D	04/21/2022	UMB BANK, N.A.-TENDER					5,037,500	5,000,000	4,854,580	4,957,411	.0	11,363	.0	11,363	0	4,968,774	0	.68,726	.68,726	.113,750		
.12807C-AA-1	CAI 2020-1A 2.220% 09/25/45	D	06/25/2022	Paydown					212,500	212,500	212,452	212,488	.0	.12	.0	.12	212,500	0	0	0	.1,966			
.219868-BS-4	CORP ANDINA DE FOMENTO 4.375% 06/15/22	D	06/15/2022	Maturity					2,000,000	2,000,000	2,193,740	2,010,384	.0	(10,384)	.0	(10,384)	0	2,000,000	0	0	0	.43,750		
.22550L-2H-3	CREDIT SUISSE NEW YORK 3.700% 02/21/25	D	04/06/2022	CREDIT SUISSE FIRST BOSTON					800,928	.800,000	.799,008	.0	.0	1	.0	1	0	.799,009	0	1,919	1,919	.82		
.25156P-AC-7	DEUTSCHE TELEKOM 8.750% 06/15/30	D	04/06/2022	CREDIT SUISSE FIRST BOSTON					861,856	.653,000	.975,407	.926,947	.0	(7,716)	.0	(7,716)	0	919,231	0	(57,376)	(57,376)	.17,935		
.372319-AB-9	GENIEEIA SA 8.750% 09/02/27	D	06/13/2022	Various					198,169	.203,000	.197,981	.198,413	.0	.82	.0	.82	0	198,495	0	(326)	(326)	.13,931		
.38521V-AD-1	GACM 2019-FL1 B 3.105% 06/15/37	D	06/15/2022	Paydown					641,529	.641,529	.619,877	.640,923	.0	.606	.0	.606	0	641,529	0	0	0	.5,622		
.41754W-AS-0	HARVEST OPERATIONS CORP 4.200% 06/01/23	D	06/16/2022	CITIGROUP GLOBAL MKTS					7,032,200	7,000,000	7,028,690	7,008,456	.0	(2,870)	.0	(2,870)	0	7,005,585	0	26,615	.26,615	.163,333		
.46590X-AA-4	JBS USA FOOD FINANCE 6.500% 04/15/29	C	06/21/2022	Call 104,6250					1,443,825	1,380,000	1,383,765	.1,383,237	.0	(173)	.0	(173)	0	1,383,065	0	(3,065)	(3,065)	.125,120		
.472141-AA-8	JBSBZ 6.750% 02/15/28	D	06/21/2022	Call 105,3750					1,159,125	1,100,000	1,165,250	.1,154,410	.0	(3,557)	.0	(3,557)	0	1,150,853	0	(50,853)	(50,853)	.122,238		
.48266X-AA-3	Kingdom of Saudi Arabia 2.894% 04/20/22	D	04/20/2022	Maturity					15,000,000	15,000,000	15,000,000	.0	.0	0	0	0	0	15,000,000	0	0	0	.217,050		
.48667Q-AP-0	KAZMUNAYGAS NATIONAL 5.750% 04/19/47	D	04/05/2022	BARCLAYS LONDON					208,725	.230,000	.275,379	.275,170	.0	(.260)	.0	(.260)	0	274,911	0	(66,186)	(66,186)	.6,172		
.62947Q-AK-6	NXP BV 5.350% 03/01/26	D	05/19/2022	Tax Free Exchange					1,823,688	1,660,000	1,910,682	.1,840,239	.0	(16,551)	.0	(16,551)	0	1,823,688	0	0	0	.63,647		
	MORGAN STANLEY FIXED INC								609,750	.600,000	.685,500	.679,242	.0	(2,396)	.0	(2,396)	0	676,846	0	(67,096)	(67,096)	.13,443		
.74445P-AF-9	INDONESIA ASAHAN ALUMINI 5.450% 05/15/30	D	04/11/2022	Redemption 100,0000																	05/15/2030	2.C FE		
.75405U-AA-4	RAS LAFFAN LNG III 5.838% 09/30/27	D	04/01/2022						196,000	.196,000	.196,000	.196,000	.0	.0	.0	.0	0	0	0	0	.5,721	09/30/2027	1.E FE	
.78467K-AA-4	SSE PP 3.890% 04/16/22	D	04/16/2022	Maturity					2,000,000	2,000,000	2,000,000	.0	.0	0	0	0	0	2,000,000	0	0	0	.38,900	04/16/2022	2.A
.80414L-2A-2	SAUDI ARABIAN OIL CO 2.750% 04/16/22	D	04/16/2022	Maturity					1,100,000	1,100,000	1,103,300	.0	.0	(3,300)	.0	(3,300)	0	1,100,000	0	0	0	.15,125	04/16/2022	1.F FE

STATEMENT AS OF JUNE 30, 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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifier and SVO Adminis- trative Symbol
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
.857006-AE-0	STATE GRID OVERSEAS INV 2.750% 05/04/22	D.	.05/04/2022	Maturity	.11,470,000	.11,470,000	.11,348,790	.11,459,867	.0	.10,133	.0	.10,133	.0	.11,470,000	.0	.0	.0	.0	.157,713	.05/04/2022	1.E FE
.984245-AL-4	YPF SOCIEDAD ANONIMA 8.500% 07/28/25	D.	.06/23/2022	JPM FUNDS RECAP	.179,688	.250,000	.182,000	.190,788	.0	.6,147	.0	.6,147	.0	.196,935	.0	.(17,248)	.(17,248)	.19,420	.07/28/2025	5.C FE	
.K21628-AA-4	DANISH CROWN PP 4.940% 06/13/22	D.	.06/13/2022	Maturity	.2,000,000	.2,000,000	.2,000,000	.2,000,000	.0	.0	.0	.0	.0	.2,000,000	.0	.0	.0	.0	.49,400	.06/13/2022	2.C
.V61794-AA-2	FIRST OMEGA SHIPPING PP 4.650% 06/25/24	D.	.06/25/2022	Redemption	.100,0000	.1,000,000	.1,000,000	.1,000,000	.0	.0	.0	.0	.0	.1,000,000	.0	.0	.0	.0	.23,121	.06/25/2024	2.C
11099999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					289,226,289	290,791,061	292,739,870	272,438,494	0	(197,360)	0	(197,360)	0	292,377,430	0	(3,423,764)	(3,423,764)	5,707,282	XXX	XXX	
.842587-CY-1	SOUTHERN CO 5.459% 03/15/57	D.	.04/11/2022	BANK of AMERICA SEC	.424,788	.425,000	.429,781	.427,973	0	(2,973)	0	(2,973)	0	.425,000	0	(213)	(213)	.13,213	.03/15/2057	2.C FE	
13099999999. Subtotal - Bonds - Hybrid Securities					424,788	425,000	429,781	427,973	0	(2,973)	0	(2,973)	0	.425,000	0	(213)	(213)	.13,213	XXX	XXX	
25099999997. Total - Bonds - Part 4					311,532,291	313,211,714	318,351,274	288,604,675	0	(454,554)	0	(454,554)	0	315,495,525	0	(4,440,609)	(4,440,609)	6,405,767	XXX	XXX	
25099999998. Total - Bonds - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
25099999999. Total - Bonds					311,532,291	313,211,714	318,351,274	288,604,675	0	(454,554)	0	(454,554)	0	315,495,525	0	(4,440,609)	(4,440,609)	6,405,767	XXX	XXX	
.744601-46-1	PUBLIC STORAGE PREFERRED	D.	.06/28/2022	Various	.24,940,000	.474,393	.0.00	.530,900	0	0	0	0	0	.530,900	0	(56,507)	(56,507)	.7,010	.0	2.A FE	
40199999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					474,393	XXX	.530,900	0	0	0	0	0	0	.530,900	0	(56,507)	(56,507)	.7,010	XXX	XXX	
45099999997. Total - Preferred Stocks - Part 4					474,393	XXX	.530,900	0	0	0	0	0	0	.530,900	0	(56,507)	(56,507)	.7,010	XXX	XXX	
45099999998. Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
45099999999. Total - Preferred Stocks					474,393	XXX	.530,900	0	0	0	0	0	0	.530,900	0	(56,507)	(56,507)	.7,010	XXX	XXX	
.00206R-10-2	AT&T INC	D.	.04/11/2022	Spin Off	.0,000	.995,077		.1,003,339	(8,282)	0	0	0	(8,282)	0	.995,077	0	0	0	.0	.0	
.064058-10-0	BANK OF NY MELLON CORP	D.	.05/19/2022	S. G. COHEN SECURITIES CORP.	.12,640,000	.545,551		.712,936	0	0	0	0	0	.712,936	0	(167,385)	(167,385)	.8,595			
.110122-10-8	BRISTOL-MYERS SQUIBB	D.	.06/08/2022	Various	.57,256,000	.4,404,376	.3,222,397	.3,366,089	(355,792)	0	0	0	(355,792)	0	.3,222,397	0	.1,181,979	.1,181,979	.60,071		
.165167-73-5	CHESAPEAKE ENERGY COMMON	D.	.05/05/2022	GOLDMAN SACHS S. G. COHEN SECURITIES	.1,463,000	.137,444	.48,963	.94,393	(45,430)	0	0	0	(45,430)	0	.48,963	0	.88,480	.88,480	.2,586		
.166764-10-0	CHEVRON CORPORATION	D.	.06/23/2022	CORP.	.6,155,000	.965,216	.671,425	.636,154	(78,129)	0	0	0	(78,129)	0	.671,425	0	.293,791	.293,791	.16,438		
.189054-10-9	CLOROX COMPANY	D.	.05/19/2022	CORP.	.4,409,000	.614,051	.963,461	.768,753	.194,708	0	0	0	.194,708	0	.963,461	0	(349,410)	(349,410)	.10,229		
.191216-10-0	COCA-COLA CO	D.	.05/17/2022	CORP.	.4,773,000	.312,694		.203,482	.282,609	(79,128)	0	0	(79,128)	0	.203,482	0	.109,212	.109,212	.2,100		
.244199-10-5	DEERE & COMPANY	D.	.05/20/2022	CORP.	.4,209,000	.1,387,910		.600,505	.1,443,224	(842,719)	0	0	(842,719)	0	.600,505	0	.787,405	.787,405	.8,839		
.302316-10-2	EXXON MOBIL CORP	D.	.06/23/2022	CORP.	.13,557,000	.1,208,111		.852,728	.736,422	(6,850)	0	0	(6,850)	0	.852,728	0	.355,382	.355,382	.21,822		
.30303M-10-2	FACEBOOK INC-A	D.	.04/27/2022	Various	.5,727,000	.998,363		.1,647,097	.1,926,276	(279,179)	0	0	(279,179)	0	.1,647,097	0	(648,734)	(648,734)	.0		
.459200-10-1	IBM	D.	.05/05/2022	CORP.	.311,000	.42,236		.39,057	.37,157	(2,196)	0	0	(2,196)	0	.39,057	0	.3,179	.3,179	.456		
.478160-10-4	JOHNSON & JOHNSON	D.	.05/05/2022	CORP.	.78,000	.13,781		.12,633	.13,343	(711)	0	0	(711)	0	.12,633	0	.1,148	.1,148	.83		
.480200-10-7	JONES LANG LASALLE INC	D.	.05/06/2022	CORP.	.6,266,000	.1,267,704		.945,351	.1,687,684	(742,333)	0	0	(742,333)	0	.945,351	0	.322,352	.322,352	.0		
.539830-10-9	LOCKHEED MARTIN	D.	.05/17/2022	S. G. COHEN SECURITIES CORP.	.792,000	.348,943		.280,011	.281,485	(1,474)	0	0	(1,474)	0	.280,011	0	.68,933	.68,933	.2,218		
.579780-20-6	MCCORMICK & CO	D.	.05/19/2022	S. G. COHEN SECURITIES CORP.	.4,589,000	.411,542		.424,666	.443,343	(18,678)	0	0	(18,678)	0	.424,666	0	(13,124)	(13,124)	.3,396		
.701094-10-4	PARKER HANNIFIN	D.	.06/10/2022	Various	.6,791,000	.1,794,917		.1,110,836	.2,160,353	(1,049,517)	0	0	(1,049,517)	0	.1,110,836	0	.684,081	.684,081	.16,027		
.713448-10-8	PEPSICO INC	D.	.05/17/2022	CORP.	.6,873,000	.1,197,482		.629,120	.1,193,909	(564,789)	0	0	(564,789)	0	.629,120	0	.568,363	.568,363	.14,777		
.718172-10-9	PHILIP MORRIS INTERNAT-W/I	D.	.05/05/2022	CORP.	.409,000	.40,869		.36,392	.38,855	(2,463)	0	0	(2,463)	0	.36,392	0	.4,477	.4,477	.1,023		
.718546-10-4	PHILLIPS 66	D.	.06/23/2022	CORP.	.5,918,000	.504,445		.437,763	.373,241	(300)	0	0	(300)	0	.437,763	0	.66,682	.66,682	.10,479		
.75513E-10-1	RAYTHEON CO RAYTHEON	D.	.05/17/2022	S. G. COHEN SECURITIES CORP.	.22,657,000	.2,184,991		.1,472,914	.1,949,861	(476,948)	0	0	(476,948)	0	.1,472,914	0	.712,078	.712,078	.11,555		

STATEMENT AS OF JUNE 30, 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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifier and SVO Adminis- trative Symbol				
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value											
.826696-10-4	SIGNATURE BANK .....		.06/13/2022 ..	Various	4,927,000	.901,579		.521,190	.1,593,737	(1,072,547)	0	0	(1,072,547)	0	.521,190	.0	.380,390	.380,390	.5,518				
.91913Y-10-0	VALERO ENERGY CORP .....		.06/23/2022 ..	S. G. COWEN SECURITIES CORP.	9,960,000	1,289,638		.652,714	.748,096	(.95,382)	0	0	(.95,382)	0	.652,714	.0	.636,924	.636,924	.19,522				
.934423-10-4	DISCOVERY INC-W/I COMMON .....		.05/05/2022 ..	S. G. COWEN SECURITIES CORP.	3,666,000	.69,006		.92,234	0	0	0	0	0	0	.92,234	.0	(.23,228)	(.23,228)	.0				
.934423-10-4	DISCOVERY INC-W/I COMMON .....		.04/11/2022 ..	Cash Adjustment .....	.0,000	.1		.6	0	0	0	0	0	0	.6	.0	(.5)	(.5)	.0			
.988498-10-1	YUM! BRANDS INC .....		.05/19/2022 ..	S. G. COWEN SECURITIES CORP.	5,387,000	.591,636		.565,923	.748,039	(182,116)	0	0	(182,116)	0	.565,923	.0	.25,713	.25,713	.3,071				
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded										22,227,563	XXX	17,138,881	21,526,362	(5,710,235)	0	0	(5,710,235)	0	17,138,881	0	5,088,683	5,088,683	218,805	XXX	XXX
.81369Y-88-6	UTILITIES SELECT SPDR CLOSED END FUND .....		.06/06/2022 ..	KNIGHT SECURITIES	161,394,000	12,063,619		.10,002,442	.11,552,583	(1,550,141)	0	0	(1,550,141)	0	.10,002,442	.0	.2,061,177	.2,061,177	.75,773				
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO										12,063,619	XXX	10,002,442	11,552,583	(1,550,141)	0	0	(1,550,141)	0	10,002,442	0	2,061,177	2,061,177	75,773	XXX	XXX
5989999997. Total - Common Stocks - Part 4										34,291,182	XXX	27,141,323	33,078,945	(7,260,376)	0	0	(7,260,376)	0	27,141,323	0	7,149,860	7,149,860	294,578	XXX	XXX
5989999998. Total - Common Stocks - Part 5										XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
5989999999. Total - Common Stocks										34,291,182	XXX	27,141,323	33,078,945	(7,260,376)	0	0	(7,260,376)	0	27,141,323	0	7,149,860	7,149,860	294,578	XXX	XXX
5999999999. Total - Preferred and Common Stocks										34,765,575	XXX	27,672,223	33,078,945	(7,260,376)	0	0	(7,260,376)	0	27,672,223	0	7,093,353	7,093,353	301,588	XXX	XXX
6009999999 - Totals										346,297,866	XXX	346,023,497	321,683,620	(7,260,376)	(454,554)	0	(7,714,930)	0	343,167,748	0	2,652,744	2,652,744	6,707,355	XXX	XXX

STATEMENT AS OF JUNE 30, 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

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	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	0	XXX	XXX
Citi Flexi Beta 5																							0001
Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZWZ7FF32TWEFA76	09/13/2021	09/14/2022	160		293.67	1,152						(829)						
Citi Flexi Beta 5																							0001
Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZWZ7FF32TWEFA76	09/13/2021	09/14/2023	136		293.67	1,396						(1,096)						
Citi Flexi Beta 5																	(467)						0001
Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZWZ7FF32TWEFA76	09/24/2021	09/27/2022	69		290.66	490						(549)						0001
Citi Flexi Beta 5																	(25,895)						0001
Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZWZ7FF32TWEFA76	09/24/2021	09/25/2026	55		290.66	1,554						(3,546)						0001
Citi Flexi Beta 5																	(18,271)						0001
Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZWZ7FF32TWEFA76	09/27/2021	09/27/2023	2,749		290.66	27,885						(134)						0001
Citi Flexi Beta 5																	(22,313)						0001
Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZWZ7FF32TWEFA76	10/14/2021	10/14/2022	447		288.87	3,148						(11,941)						0001
Citi Flexi Beta 5																	(5,072)						0001
Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZWZ7FF32TWEFA76	10/14/2021	10/13/2023	1,800		288.87	18,096						(9,894)						0001
Citi Flexi Beta 5																	(10,176)						0001
Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZWZ7FF32TWEFA76	10/27/2021	10/27/2026	14		289.78	386						(9,160)						0001
Citi Flexi Beta 5																	(10,176)						0001
Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZWZ7FF32TWEFA76	10/27/2021	10/27/2023	2,944		289.78	20,813						(1,045)	1,045	(789)				0001
Citi Flexi Beta 5																	(5,072)						0001
Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZWZ7FF32TWEFA76	11/12/2021	11/14/2022	888		293.97	6,344						(1,170)	1,170	(18,271)				0001
Citi Flexi Beta 5																	(1,170)						0001
Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZWZ7FF32TWEFA76	11/12/2021	11/14/2023	1,210		293.97	12,284						(520)	520	(9,894)				0001
Citi Flexi Beta 5																	(1,045)						0001
Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZWZ7FF32TWEFA76	11/12/2021	11/13/2026	65		293.97	1,828						(1,888)	1,888	(1,380)				0001
Citi Flexi Beta 5																	(9,160)						0001
Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZWZ7FF32TWEFA76	11/26/2021	11/27/2023	1,109		293.97	11,312						(4,348)	4,348	(3,148)				0001
Citi Flexi Beta 5																	(10,176)						0001
Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZWZ7FF32TWEFA76	11/26/2021	11/25/2022	1,748		293.97	12,542						(1,888)	1,888	(1,380)				0001
Citi Flexi Beta 5																	(1,045)						0001
Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZWZ7FF32TWEFA76	11/26/2021	11/27/2026	116		293.97	3,267						(1,888)	1,888	(1,380)				0001
Citi Flexi Beta 5																	(9,160)						0001
Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZWZ7FF32TWEFA76	12/14/2021	12/14/2026	265		294.35	7,496						(4,348)	4,348	(3,148)				0001
Citi Flexi Beta 5																	(10,176)						0001
Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZWZ7FF32TWEFA76	12/14/2021	12/14/2022	1,736		294.35	12,468						(1,170)	1,170	(10,176)				0001
Citi Flexi Beta 5																	(1,170)						0001
Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZWZ7FF32TWEFA76	12/14/2021	12/14/2023	2,589		294.35	26,365						(1,217)	1,217	(21,280)				0001
Citi Flexi Beta 5																	(3,464)						0001
Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZWZ7FF32TWEFA76	12/27/2021	12/27/2022	530		292.23	3,782						(11)	11	(3,464)				0001
Citi Flexi Beta 5																	(1,325)						0001
Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZWZ7FF32TWEFA76	12/27/2021	12/27/2023	151		292.23	1,518						(84)	84	(1,325)				0001
Citi Flexi Beta 5																	(187)						0001
Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZWZ7FF32TWEFA76	12/27/2021	12/24/2026	17		292.23	480						(296)	296	(185)				0001
Citi Flexi Beta 5																	(7,206)						0001
Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZWZ7FF32TWEFA76	01/14/2022	01/12/2024	832		286.16	8,187						(981)	981	(7,206)				0001
Citi Flexi Beta 5																	(132)						0001
Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZWZ7FF32TWEFA76	01/14/2022	01/14/2027	24		286.16	666						(534)	534	(132)				0001
Citi Flexi Beta 5																	(8,165)						0001
Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZWZ7FF32TWEFA76	01/14/2022	01/13/2023	1,188		286.16	8,296						(131)	131	(8,165)				0001
Citi Flexi Beta 5																	(1,188)						0001
Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZWZ7FF32TWEFA76	01/27/2022	01/26/2024	330		284.68	3,224						(462)	462	(2,762)				0001
Citi Flexi Beta 5																	(14)	14	(569)				0001
Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZWZ7FF32TWEFA76	01/27/2022	01/27/2023	84		284.68	583						(126)	126	(350)				0001
Citi Flexi Beta 5																	(1,170)						0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Citi Flexi Beta 5																							
Index Call	Index Account Hedge ...	N/A	Equity/Index	Citibank	E570DZI/Z7FF32TWEFAT6	02/14/2022	02/14/2023	216	278.17	1,452	138	138	(11,314)									0001	
Citi Flexi Beta 5																							
Index Call	Index Account Hedge ...	N/A	Equity/Index	Citibank	E570DZI/Z7FF32TWEFAT6	02/25/2022	02/27/2024	1,973	277.26	18,598	5,425	5,425	(13,173)									0001	
Citi Flexi Beta 5																							
Index Call	Index Account Hedge ...	N/A	Equity/Index	Citibank	E570DZI/Z7FF32TWEFAT6	02/25/2022	02/27/2023	970	277.26	6,510	786	786	(5,724)									0001	
Citi Flexi Beta 5																							
Index Call	Index Account Hedge ...	N/A	Equity/Index	Citibank	E570DZI/Z7FF32TWEFAT6	02/25/2022	02/26/2027	137	277.26	3,553	3,912	3,912	359									0001	
Citi Flexi Beta 5																							
Index Call	Index Account Hedge ...	N/A	Equity/Index	Citibank	E570DZI/Z7FF32TWEFAT6	03/14/2022	03/12/2027	973	277.62	25,002	27,757	27,757	2,755									0001	
Citi Flexi Beta 5																							
Index Call	Index Account Hedge ...	N/A	Equity/Index	Citibank	E570DZI/Z7FF32TWEFAT6	03/14/2022	03/14/2023	1,380	277.62	9,269	1,173	1,173	(8,096)									0001	
Citi Flexi Beta 5																							
Index Call	Index Account Hedge ...	N/A	Equity/Index	Citibank	E570DZI/Z7FF32TWEFAT6	03/14/2022	03/14/2024	2,345	277.62	22,069	6,449	6,449	(15,620)									0001	
Citi Flexi Beta 5																							
Index Call	Index Account Hedge ...	N/A	Equity/Index	Citibank	E570DZI/Z7FF32TWEFAT6	04/14/2022	04/14/2023	1,708	270.51	11,088	4,014	4,014	(7,074)									0001	
Citi Flexi Beta 5																							
Index Call	Index Account Hedge ...	N/A	Equity/Index	Citibank	E570DZI/Z7FF32TWEFAT6	04/14/2022	04/12/2024	2,022	270.51	18,325	9,625	9,625	(8,699)									0001	
Citi Flexi Beta 5																							
Index Call	Index Account Hedge ...	N/A	Equity/Index	Citibank	E570DZI/Z7FF32TWEFAT6	04/14/2022	04/14/2027	588	270.51	14,326	20,067	20,067	5,741									0001	
Citi Flexi Beta 5																							
Index Call	Index Account Hedge ...	N/A	Equity/Index	Citibank	E570DZI/Z7FF32TWEFAT6	04/27/2022	04/27/2027	85	270.78	2,065	2,907	2,907	841									0001	
Citi Flexi Beta 5																							
Index Call	Index Account Hedge ...	N/A	Equity/Index	Citibank	E570DZI/Z7FF32TWEFAT6	04/27/2022	04/27/2023	2,002	270.78	13,008	4,764	4,764	(8,244)									0001	
Citi Flexi Beta 5																							
Index Call	Index Account Hedge ...	N/A	Equity/Index	Citibank	E570DZI/Z7FF32TWEFAT6	04/27/2022	04/26/2024	4,158	270.78	37,608	19,752	19,752	(17,856)									0001	
Citi Flexi Beta 5																							
Index Call	Index Account Hedge ...	N/A	Equity/Index	Citibank	E570DZI/Z7FF32TWEFAT6	05/13/2022	05/12/2023	2,354	269.75	15,240	6,544	6,544	(8,696)									0001	
Citi Flexi Beta 5																							
Index Call	Index Account Hedge ...	N/A	Equity/Index	Citibank	E570DZI/Z7FF32TWEFAT6	05/13/2022	05/14/2024	1,494	269.75	13,420	7,709	7,709	(5,711)									0001	
Citi Flexi Beta 5																							
Index Call	Index Account Hedge ...	N/A	Equity/Index	Citibank	E570DZI/Z7FF32TWEFAT6	05/13/2022	05/14/2027	19	269.75	447	654	654	207									0001	
Citi Flexi Beta 5																							
Index Call	Index Account Hedge ...	N/A	Equity/Index	Citibank	E570DZI/Z7FF32TWEFAT6	05/27/2022	05/26/2023	2,198	270.65	14,280	5,804	5,804	(8,476)									0001	
Citi Flexi Beta 5																							
Index Call	Index Account Hedge ...	N/A	Equity/Index	Citibank	E570DZI/Z7FF32TWEFAT6	05/27/2022	05/27/2027	1,637	270.65	39,870	57,108	57,108	17,238									0001	
Citi Flexi Beta 5																							
Index Call	Index Account Hedge ...	N/A	Equity/Index	Citibank	E570DZI/Z7FF32TWEFAT6	05/27/2022	05/24/2024	3,440	270.65	31,095	16,924	16,924	(14,171)									0001	
Citi Flexi Beta 5																							
Index Call	Index Account Hedge ...	N/A	Equity/Index	Citibank	E570DZI/Z7FF32TWEFAT6	06/14/2022	06/14/2023	10,473	259.23	64,346	76,979	76,979	12,633									0001	
Citi Flexi Beta 5																							
Index Call	Index Account Hedge ...	N/A	Equity/Index	Citibank	E570DZI/Z7FF32TWEFAT6	06/14/2022	06/14/2024	3,561	259.23	30,367	34,359	34,359	3,993									0001	
Citi Flexi Beta 5																							
Index Call	Index Account Hedge ...	N/A	Equity/Index	Citibank	E570DZI/Z7FF32TWEFAT6	06/14/2022	06/14/2027	760	259.23	17,139	32,837	32,837	15,698									0001	
Citi Flexi Beta 5																							
Index Call	Index Account Hedge ...	N/A	Equity/Index	Citibank	E570DZI/Z7FF32TWEFAT6	06/27/2022	06/27/2024	3,805	260.72	32,736	34,206	34,206	1,470									0001	
Citi Flexi Beta 5																							
Index Call	Index Account Hedge ...	N/A	Equity/Index	Citibank	E570DZI/Z7FF32TWEFAT6	06/27/2022	06/25/2027	1,039	260.72	23,821	44,061	44,061	20,241									0001	
Citi Flexi Beta 5																							
Index Call	Index Account Hedge ...	N/A	Equity/Index	Citibank	E570DZI/Z7FF32TWEFAT6	06/27/2022	06/27/2023	2,136	260.72	13,257	14,292	14,292	1,036									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	999,944	999,944	(247,693)									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	660,750	660,750	(213,900)									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	662,943	662,943	(348,532)									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	425,903	425,903	(299,447)									0001	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	09/13/2019	09/14/2022	130,205		195.30	1,184,991				803,364		803,364	(345,043)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	09/27/2019	09/27/2022	79,494		196.63	726,842				423,706		423,706	(213,045)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	10/14/2019	10/14/2022	103,515		195.71	946,095				635,585		635,585	(270,175)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	10/24/2019	10/27/2022	64,889		197.03	594,503				347,803		347,803	(169,359)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	11/14/2019	11/14/2022	82,567		197.16	755,346				452,470		452,470	(210,547)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	11/27/2019	11/22/2022	66,226		197.55	608,360				352,986		352,986	(166,228)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	12/12/2019	12/14/2022	65,632		198.73	605,195				319,627		319,627	(159,485)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	12/27/2019	12/27/2022	46,693		198.98	430,173				199,380		199,380	(110,196)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	01/14/2020	01/13/2023	63,975		201.22	597,307				247,582		247,582	(136,906)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	01/27/2020	01/27/2023	39,021		200.20	363,258				175,985		175,985	(84,285)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	02/14/2020	02/14/2023	65,626		202.13	618,149				248,067		248,067	(136,502)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	02/27/2020	02/27/2023	52,184		194.79	476,739				417,997		417,997	(113,762)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	03/13/2020	03/14/2023	58,958		190.05	538,961				686,273		686,273	(123,223)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	03/27/2020	03/27/2023	39,295		193.61	365,945				354,838		354,838	(86,450)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	04/14/2020	04/14/2023	43,665		192.49	404,281				432,280		432,280	(89,076)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	04/24/2020	04/27/2023	46,372		192.51	430,281				462,325		462,325	(95,062)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	05/14/2020	05/12/2023	38,129		192.69	354,860				378,617		378,617	(79,307)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	05/27/2020	05/25/2023	27,141		192.66	252,561				272,225		272,225	(56,725)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	06/12/2020	06/14/2023	41,801		192.58	388,815				426,368		426,368	(88,618)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	06/25/2020	06/27/2023	25,836		192.87	240,679				260,169		260,169	(55,289)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	07/13/2020	07/14/2022	21,188		193.79	162,187				148,315		148,315	(52,546)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	07/14/2020	07/14/2023	43,212		193.79	404,464				415,265		415,265	(82,967)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	07/24/2020	07/27/2022	12,124		194.32	93,062				78,444		78,444	(32,614)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	07/24/2020	07/27/2023	19,406		194.32	182,139				180,865		180,865	(38,036)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	08/13/2020	08/14/2023	29,258		194.51	274,875				271,808		271,808	(58,224)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	08/14/2020	08/12/2022	19,063		194.51	146,095				122,958		122,958	(51,280)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	08/27/2020	08/26/2022	17,030		194.60	130,572				111,034		111,034	(45,299)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	08/27/2020	08/25/2023	14,111		194.60	132,632				130,950		130,950	(28,363)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	08/27/2020	08/25/2023	5,904		194.60	52,624				54,793		54,793	(11,868)						0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	09/11/2020	09/14/2023	22,473		194.63	211,264				210,126		210,126	(46,295)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	09/14/2020	09/14/2023	13,872		194.63	123,660				129,708		129,708	(28,577)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	09/14/2020	09/14/2022	20,115		194.63	154,643				134,972		134,972	(52,098)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	09/24/2020	09/27/2022	10,813		193.38	82,385				85,422		85,422	(26,167)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	09/24/2020	09/27/2023	6,841		193.38	60,593				69,783		69,783	(14,367)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	09/25/2020	08/14/2023	13,316		194.51	116,930				123,701		123,701	(26,498)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	09/25/2020	09/27/2023	19,945		193.38	186,293				203,441		203,441	(41,885)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	10/13/2020	10/13/2023	13,507		195.01	120,374				125,885		125,885	(25,663)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	10/14/2020	10/13/2023	26,645		195.01	250,447				248,329		248,329	(50,625)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	10/14/2020	10/14/2022	19,609		195.01	150,666				130,598		130,598	(50,592)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	10/26/2020	10/27/2022	10,782		193.65	82,267				84,749		84,749	(26,417)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	10/26/2020	10/27/2023	8,629		193.65	76,365				88,274		88,274	(16,740)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	10/26/2020	10/27/2023	18,663		193.65	174,195				190,918		190,918	(36,205)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	11/12/2020	11/14/2023	10,475		194.75	93,228				100,769		100,769	(20,531)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	11/13/2020	11/14/2022	20,082		194.75	154,093				143,989		143,989	(49,603)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	11/13/2020	11/14/2023	32,334		194.75	303,515				311,051		311,051	(63,374)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	11/24/2020	11/27/2023	5,852		196.34	52,509				51,147		51,147	(11,470)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	11/25/2020	11/27/2023	20,388		196.34	192,945				178,192		178,192	(39,961)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	11/25/2020	11/22/2022	11,215		196.34	86,759				68,974		68,974	(27,926)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	12/11/2020	12/14/2022	15,728		196.85	121,982				94,524		94,524	(38,376)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	12/14/2020	12/14/2023	8,443		196.85	75,953				72,019		72,019	(16,717)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	12/14/2020	12/14/2023	43,073		196.85	408,688				367,416		367,416	(85,285)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	12/22/2020	12/27/2022	12,013		196.21	92,866				78,803		78,803	(28,710)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	12/22/2020	12/27/2023	15,336		196.21	145,034				137,254		137,254	(30,825)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	12/23/2020	12/27/2023	6,223		196.21	55,800				55,695		55,695	(12,508)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	01/14/2021	01/12/2024	17,342		198.82	157,229				133,016		133,016	(31,390)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	01/14/2021	01/13/2023	14,908		198.82	116,782				76,031		76,031	(32,798)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	01/14/2021	01/12/2024	45,131		198.82	431,601				346,157		346,157	(81,688)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	01/26/2021	01/27/2023	6,960		198.28	54,372				38,558		38,558	(15,242)						0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	01/26/2021	01/26/2024	17,601		198.28	168,218				141,163		141,163	(32,387)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	01/27/2021	01/26/2024	4,978		198.28	45,106				39,922		39,922	(9,159)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	02/11/2021	02/14/2024	11,463		200.65	104,880				79,551		79,551	(20,633)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	02/11/2021	02/14/2023	20,508		200.65	162,131				91,467		91,467	(43,888)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	02/11/2021	02/14/2024	65,378		200.65	630,976				453,720		453,720	(117,680)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	02/25/2021	02/27/2024	18,012		198.31	171,099				146,799		146,799	(33,863)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	02/25/2021	02/27/2023	12,758		198.31	99,682				74,123		74,123	(27,940)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	02/26/2021	02/27/2024	4,367		198.31	39,316				35,590		35,590	(8,210)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	03/11/2021	03/14/2024	4,463		201.86	40,905				29,147		29,147	(7,990)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	03/12/2021	03/14/2023	15,441		201.86	122,810				64,082		64,082	(32,273)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	03/12/2021	03/14/2024	93,456		201.86	903,634				610,267		610,267	(167,286)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	03/25/2021	03/27/2023	13,734		201.10	108,823				63,453		63,453	(28,980)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	03/25/2021	03/27/2024	15,848		201.10	152,976				109,826		109,826	(29,002)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	03/25/2021	03/27/2024	8,782		201.10	80,353				60,857		60,857	(16,071)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	04/14/2021	04/12/2024	9,121		201.74	83,536				61,564		61,564	(15,596)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	04/14/2021	04/12/2024	115,232		201.74	1,113,531				777,819		777,819	(197,048)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	04/14/2021	04/14/2023	17,344		201.74	137,861				77,181		77,181	(33,994)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	04/27/2021	04/27/2023	15,560		201.28	123,401				74,068		74,068	(30,810)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	04/27/2021	04/26/2024	15,536		201.28	141,966				108,904		108,904	(27,187)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	04/27/2021	04/26/2024	19,301		201.28	186,092				135,303		135,303	(33,778)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	05/13/2021	05/14/2024	92,655		201.77	897,360				637,466		637,466	(161,220)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	05/13/2021	05/14/2024	6,810		201.77	62,517				46,851		46,851	(11,849)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	05/14/2021	05/12/2023	15,096		201.77	119,708				70,349		70,349	(29,589)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	05/26/2021	05/23/2024	5,760		202.44	52,936				38,187		38,187	(9,964)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	05/26/2021	05/23/2024	12,759		202.44	123,726				84,594		84,594	(22,074)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	05/27/2021	05/25/2023	10,872		202.44	86,499				48,599		48,599	(21,092)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	06/14/2021	06/14/2023	14,429		203.97	115,954				57,714		57,714	(26,981)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	06/14/2021	06/14/2024	107,182		203.97	1,049,376				653,813		653,813	(182,210)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	06/14/2021	06/14/2024	6,947		203.97	64,474				42,377		42,377	(11,810)						

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	06/24/2021	06/27/2024	1,605		203.72	14,813				10,032		10,032	(2,777)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	06/25/2021	06/27/2023	8,428		203.72	67,650				35,314		35,314	(15,929)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	06/25/2021	06/27/2024	9,827		203.72	95,696				61,420		61,420	(17,001)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	07/13/2021	07/12/2024	97,175		203.88	945,032				610,258		610,258	(158,395)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	07/14/2021	07/12/2024	2,869		203.88	26,442				18,019		18,019	(4,677)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	07/14/2021	07/14/2023	14,028		203.88	112,398				60,039		60,039	(24,268)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	07/14/2021	07/14/2022	28,154		203.88	160,146				5,068		5,068	(88,121)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	07/27/2021	07/27/2023	9,082		203.70	72,890				40,233		40,233	(15,984)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	07/27/2021	07/26/2024	10,339		203.70	100,877				66,271		66,271	(17,059)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	07/27/2021	07/26/2024	7,678		203.70	71,006				49,216		49,216	(12,669)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	07/27/2021	07/27/2022	18,297		203.70	103,983				8,965		8,965	(55,621)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	08/12/2021	08/12/2022	30,915		203.62	175,630				25,660		25,660	(89,346)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	08/12/2021	08/14/2023	10,215		203.62	81,952				46,785		46,785	(18,081)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	08/13/2021	08/14/2024	11,404		203.62	105,187				74,351		74,351	(19,158)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	08/13/2021	08/14/2024	108,270		203.62	1,053,799				705,922		705,922	(181,894)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	08/26/2021	08/27/2024	8,959		203.60	87,187				58,949		58,949	(15,140)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	08/26/2021	08/25/2023	7,014		203.60	56,120				32,614		32,614	(12,555)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	08/26/2021	08/27/2024	4,283		203.60	39,502				28,182		28,182	(7,238)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	08/27/2021	08/26/2022	21,498		203.60	122,118				23,648		23,648	(59,335)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	09/13/2021	09/13/2024	1,608		202.69	14,768				11,291		11,291	(2,815)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	09/14/2021	09/14/2023	8,984		202.69	71,565				46,179		46,179	(16,621)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	09/14/2021	09/13/2024	114,895		202.69	1,113,166				806,561		806,561	(201,066)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	09/14/2021	09/14/2022	23,642		202.69	133,697				41,137		41,137	(64,070)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	09/24/2021	09/27/2024	544		202.14	4,972				3,978		3,978	(969)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	09/27/2021	09/27/2023	9,513		202.14	75,574				51,847		51,847	(17,885)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	09/27/2021	09/27/2024	13,308		202.14	128,313				97,279		97,279	(23,688)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	09/27/2021	09/27/2022	19,897		202.14	112,616				43,177		43,177	(52,926)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	10/13/2021	10/13/2023	11,145		201.53	88,560				65,308		65,308	(19,615)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	10/13/2021	10/11/2024	5,081		201.53	46,182				38,972		38,972	(8,740)						0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	10/13/2021	10/14/2022	23,669		201.53	133,083				62,723		62,723	(62,249)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	10/14/2021	10/11/2024	111,725		201.53	1,071,762				856,933		856,933	(192,168)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	10/26/2021	10/25/2024	1,455		202.73	13,187				10,477		10,477	(2,459)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	10/27/2021	10/27/2023	8,095		202.73	64,163				43,791		43,791	(14,084)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	10/27/2021	10/25/2024	49,100		202.73	469,829				353,518		353,518	(82,979)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	10/27/2021	10/27/2022	19,745		202.73	111,684				45,809		45,809	(49,166)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	11/10/2021	11/14/2024	79,297		203.45	763,091				553,494		553,494	(134,012)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	11/10/2021	11/14/2022	29,319		203.45	167,020				66,848		66,848	(68,900)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	11/12/2021	11/14/2024	1,917		203.45	17,472				13,380		13,380	(3,240)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	11/12/2021	11/14/2023	11,816		203.45	93,996				61,562		61,562	(20,442)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	11/22/2021	11/27/2024	51,215		202.87	490,408				371,821		371,821	(88,602)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	11/22/2021	11/27/2023	9,676		202.87	76,753				53,412		53,412	(17,127)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	11/24/2021	11/27/2024	1,415		202.87	12,829				10,271		10,271	(2,447)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	11/24/2021	11/22/2022	20,235		202.87	114,119				53,217		53,217	(47,551)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	12/13/2021	12/13/2024	56,094		200.43	529,545				470,071		470,071	(102,653)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	12/13/2021	12/14/2022	37,120		200.43	207,576				146,625		146,625	(89,088)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	12/13/2021	12/13/2024	5,553		200.43	49,640				46,535		46,535	(10,162)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	12/13/2021	12/14/2023	12,792		200.43	99,996				85,710		85,710	(23,922)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	12/22/2021	12/27/2022	17,984		202.28	101,864				58,268		58,268	(41,004)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	12/27/2021	12/27/2023	7,277		202.28	57,408				43,151		43,151	(13,244)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	12/27/2021	12/27/2024	5,087		202.28	45,893				38,761		38,761	(9,054)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	12/27/2021	12/27/2024	54,051		202.28	514,991				411,869		411,869	(96,211)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	01/13/2022	01/12/2024	6,310		200.63	48,994				42,846		42,846	(6,148)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	01/13/2022	01/14/2025	50,885		200.63	476,760				429,467		429,467	(47,293)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	01/14/2022	01/14/2025	11,703		200.63	103,782				98,774		98,774	(5,007)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	01/14/2022	01/13/2023	23,840		200.63	132,967				98,936		98,936	(34,032)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	01/26/2022	01/27/2025	7,424		196,80	64,138				76,613		76,613	(12,476)						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	01/26/2022	01/27/2025	35,783		196,80	326,749				369,276		369,276	42,527						0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	01/26/2022	01/27/2023	13,369		196,80	73,142				85,962		85,962	12,820						0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	01/26/2022	01/26/2024	5,457		196.80		41,456		48,079		48,079	6,623							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	02/11/2022	02/14/2025	62,704		199.94		580,463		555,556		555,556	(24,907)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	02/14/2022	02/14/2023	31,019		199.94		171,795		149,203		149,203	(22,593)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	02/14/2022	02/14/2024	10,378		199.94		79,680		75,553		75,553	(4,127)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	02/14/2022	02/14/2025	7,172		199.94		62,522		63,545		63,545	1,023							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	02/25/2022	02/27/2025	54,323		199.62		499,908		491,625		491,625	(18,283)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	02/25/2022	02/27/2024	8,827		199.62		67,485		66,113		66,113	(1,372)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	02/25/2022	02/27/2025	1,027		199.62		8,938		9,294		9,294	356							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	02/25/2022	02/27/2023	20,900		199.62		115,564		106,589		106,589	(8,976)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	03/11/2022	03/14/2024	13,135		202.66		101,955		81,308		81,308	(20,647)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	03/11/2022	03/14/2025	2,477		202.66		21,787		19,247		19,247	(2,540)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	03/11/2022	03/14/2023	24,988		202.66		140,273		95,203		95,203	(45,070)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	03/14/2022	03/14/2025	67,714		202.66		629,886		526,141		526,141	(103,745)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	03/24/2022	03/27/2023	20,535		204.38		115,837		66,740		66,740	(49,098)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	03/24/2022	03/27/2025	51,987		204.38		481,313		370,664		370,664	(110,649)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	03/25/2022	03/27/2025	1,580		204.38		13,824		11,268		11,268	(2,556)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	03/25/2022	03/27/2024	6,830		204.38		52,908		37,909		37,909	(15,000)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	04/12/2022	04/14/2025	91,785		202.68		831,554		724,184		724,184	(107,370)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	04/12/2022	04/14/2025	2,003		202.68		17,133		15,805		15,805	(1,328)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	04/13/2022	04/14/2023	35,307		202.68		196,790		142,640		142,640	(54,150)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	04/13/2022	04/12/2024	11,506		202.68		87,683		72,947		72,947	(14,736)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	04/26/2022	04/25/2025	53,084		201.23		476,417		453,333		453,333	(23,084)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	04/26/2022	04/25/2025	3,603		201.23		30,523		30,768		30,768	246							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	04/27/2022	04/26/2024	12,299		201.23		92,813		86,587		86,587	(6,225)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	04/27/2022	04/27/2023	20,822		201.23		114,806		99,737		99,737	(15,069)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	05/12/2022	05/14/2025	63,604		201.34		572,428		543,813		543,813	(28,615)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	05/12/2022	05/12/2023	27,446		201.34		150,860		133,114		133,114	(17,746)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	05/12/2022	05/14/2025	2,175		201.34		18,484		18,600		18,600	116							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	05/13/2022	05/14/2024	15,774		201.34		119,100		111,524		111,524	(7,576)							0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	05/25/2022	05/27/2025	52,092 .....	..201.93 .....	..472,303 .....	..434,450 .....	..434,450 .....	..(37,853) .....	..	..	..	..	..	..	..	..	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	05/26/2022	05/23/2024	17,937 .....	..201.93 .....	..135,825 .....	..122,868 .....	..122,868 .....	..(12,957) .....	..	..	..	..	..	..	..	..	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	05/26/2022	05/25/2023	21,745 .....	..201.93 .....	..119,874 .....	..101,985 .....	..101,985 .....	..(17,890) .....	..	..	..	..	..	..	..	..	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	05/26/2022	05/27/2025	3,779 .....	..201.93 .....	..32,351 .....	..31,513 .....	..31,513 .....	..(838) .....	..	..	..	..	..	..	..	..	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	06/13/2022	06/13/2025	53,879 .....	..202.25 .....	..476,199 .....	..445,039 .....	..445,039 .....	..(31,160) .....	..	..	..	..	..	..	..	..	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	06/14/2022	06/14/2023	37,434 .....	..202.25 .....	..205,174 .....	..175,939 .....	..175,939 .....	..(29,235) .....	..	..	..	..	..	..	..	..	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	06/14/2022	06/14/2024	14,309 .....	..202.25 .....	..106,789 .....	..97,301 .....	..97,301 .....	..(9,487) .....	..	..	..	..	..	..	..	..	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	06/14/2022	06/13/2025	2,161 .....	..202.25 .....	..18,004 .....	..17,847 .....	..17,847 .....	..(157) .....	..	..	..	..	..	..	..	..	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	06/24/2022	06/27/2024	10,458 .....	..201.37 .....	..78,343 .....	..75,719 .....	..75,719 .....	..(2,625) .....	..	..	..	..	..	..	..	..	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	06/24/2022	06/27/2025	953 .....	..201.37 .....	..8,006 .....	..8,276 .....	..8,276 .....	..270 .....	..	..	..	..	..	..	..	..	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	06/24/2022	06/27/2023	19,635 .....	..201.37 .....	..107,549 .....	..101,908 .....	..101,908 .....	..(5,641) .....	..	..	..	..	..	..	..	..	0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	06/27/2022	06/27/2025	47,594 .....	..201.37 .....	..423,613 .....	..413,116 .....	..413,116 .....	..(10,497) .....	..	..	..	..	..	..	..	..	0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	09/14/2021	09/14/2023	658 .....	..145.84 .....	..4,061 .....	..2,087 .....	..2,087 .....	..(3,337) .....	..	..	..	..	..	..	..	..	0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	09/14/2021	09/14/2022	110 .....	..145.84 .....	..458 .....	..68 .....	..68 .....	..(609) .....	..	..	..	..	..	..	..	..	0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	11/24/2021	11/23/2022	20 .....	..148.62 .....	..86 .....	..12 .....	..12 .....	..(87) .....	..	..	..	..	..	..	..	..	0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	12/14/2021	12/14/2022	526 .....	..148.15 .....	..2,223 .....	..426 .....	..426 .....	..(2,364) .....	..	..	..	..	..	..	..	..	0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	01/14/2022	01/12/2024	54 .....	..148.00 .....	..334 .....	..162 .....	..162 .....	..(171) .....	..	..	..	..	..	..	..	..	0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	01/14/2022	01/13/2023	41 .....	..148.00 .....	..170 .....	..41 .....	..41 .....	..(129) .....	..	..	..	..	..	..	..	..	0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	01/27/2022	01/26/2024	69 .....	..144.10 .....	..415 .....	..309 .....	..309 .....	..(106) .....	..	..	..	..	..	..	..	..	0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	02/25/2022	02/27/2023	138 .....	..144.61 .....	..566 .....	..604 .....	..604 .....	..38 .....	..	..	..	..	..	..	..	..	0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	02/25/2022	02/27/2024	138 .....	..144.61 .....	..824 .....	..604 .....	..604 .....	..(220) .....	..	..	..	..	..	..	..	..	0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	03/14/2022	03/14/2023	56 .....	..143.88 .....	..210 .....	..148 .....	..148 .....	..(62) .....	..	..	..	..	..	..	..	..	0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	03/14/2022	03/14/2024	35 .....	..143.88 .....	..186 .....	..164 .....	..164 .....	..(22) .....	..	..	..	..	..	..	..	..	0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	04/27/2022	04/27/2023	2,287 .....	..144.28 .....	..8,580 .....	..6,336 .....	..6,336 .....	..(2,244) .....	..	..	..	..	..	..	..	..	0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	05/26/2022	05/23/2024	228 .....	..144.96 .....	..1,208 .....	..1,040 .....	..1,040 .....	..(167) .....	..	..	..	..	..	..	..	..	0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	05/26/2022	05/25/2023	110 .....	..144.96 .....	..416 .....	..296 .....	..296 .....	..(120) .....	..	..	..	..	..	..	..	..	0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	06/14/2022	06/14/2023	128 .....	..140.41 .....	..464 .....	..622 .....	..622 .....	..157 .....	..	..	..	..	..	..	..	..	0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	06/27/2022	06/27/2023	1,613 .....	..142.00 .....	..5,908 .....	..6,628 .....	..6,628 .....	..720 .....	..	..	..	..	..	..	..	..	0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	06/27/2022	06/27/2024	2,028142.0010,39712,02712,0271,630	0001	

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B.A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 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	09/27/2022	46		195.18	477			6		6	(928)						0001
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			587		587	(5,605)						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			8		8	(723)						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			1,736		1,736	(15,707)						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			221		221	(2,463)						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			14		14	(2,051)						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			443		443	(5,654)						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			24		24	(4,242)						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			390		390	(5,056)						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			34		34	(5,059)						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			89		89	(6,847)						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			1,506		1,506	(16,457)						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			53		53	(6,270)						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			743		743	(10,353)						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			2,080		2,080	(12,847)						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			115		115	(3,106)						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			86		86	(283)						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			132		132	(192)						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			321		321	(782)						0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B.A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)	
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNBB6K528	02/14/2022	02/14/2024	43		184.65		514		234		234		(279)						0001
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		4,155		4,155		(5,845)						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		260		260		(738)						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		5,156		5,156		(8,573)						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		9,652		9,652		(8,815)						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		1,205		1,205		(3,232)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNBB6K528	03/25/2022	03/27/2024	485		187.61		5,769		2,382		2,382		(3,388)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNBB6K528	04/13/2022	04/12/2024	2,555		191.02		30,842		10,806		10,806		(20,035)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNBB6K528	04/13/2022	04/14/2023	1,916		191.02		19,105		4,215		4,215		(14,890)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNBB6K528	04/27/2022	04/26/2024	370		181.25		4,214		2,573		2,573		(1,641)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNBB6K528	04/27/2022	04/27/2023	585		181.25		5,512		2,708		2,708		(2,804)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNBB6K528	05/13/2022	05/12/2023	727		180.22		6,799		3,736		3,736		(3,063)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNBB6K528	05/13/2022	05/14/2024	1,387		180.22		15,700		10,307		10,307		(5,393)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNBB6K528	05/26/2022	05/23/2024	3,400		184.42		39,438		21,011		21,011		(18,427)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNBB6K528	05/26/2022	05/25/2023	2,039		184.42		19,514		8,318		8,318		(11,196)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNBB6K528	06/14/2022	06/14/2023	2,747		164.91		23,284		34,227		34,227		10,943						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNBB6K528	06/14/2022	06/14/2024	5,458		164.91		55,530		77,988		77,988		22,458						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNBB6K528	06/27/2022	06/27/2024	2,419		171.17		25,709		27,282		27,282		1,573						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNBB6K528	06/27/2022	06/27/2023	1,560		171.17		13,751		14,522		14,522		772						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	07/12/2019	07/14/2022	2,131		228.49		29,220		277		277		(22,976)						0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	07/26/2019	07/27/2022	4,655		.229.23	.64,554			1,536		1,536	-(47,944)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	08/14/2019	08/12/2022	7,929		.226.77	.108,419			9,752		9,752	-(89,278)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	08/27/2019	08/26/2022	2,539		.228.01	.34,972			3,301		3,301	-(26,816)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	09/13/2019	09/14/2022	2,369		.230.49	.32,924			2,772		2,772	-(22,267)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	09/27/2019	09/27/2022	1,626		.233.05	.21,793			1,317		1,317	-(13,156)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	10/14/2019	10/14/2022	1,537		.230.27	.20,320			2,367		2,367	-(13,944)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	10/25/2019	10/27/2022	1,753		.232.23	.23,443			2,331		2,331	-(14,564)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	11/14/2019	11/14/2022	2,052		.232.48	.27,332			3,139		3,139	-(16,804)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	11/27/2019	11/25/2022	699		.234.50	.9,332			881		881	-(5,238)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	12/13/2019	12/14/2022	3,665		.234.64	.49,106			5,498		5,498	-(27,306)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	12/27/2019	12/27/2022	2,715		.237.56	.36,765			3,150		3,150	-(17,784)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	01/14/2020	01/13/2023	1,785		.237.00	.24,069			2,445		2,445	-(11,958)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	01/27/2020	01/27/2023	385		.233.89	.5,148			808		808	-(2,951)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	02/14/2020	02/14/2023	1,290		.235.75	.17,389			2,463		2,463	-(9,259)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	02/27/2020	02/27/2023	1,055		.222.85	.13,489			6,559		6,559	-(11,241)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	03/13/2020	03/14/2023	3,285		.211.87	.39,950			42,344		42,344	-(41,556)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	03/27/2020	03/27/2023	2,675		.211.59	.32,658			35,363		35,363	-(33,892)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	04/14/2020	04/14/2023	1,154		.212.30	.14,406			14,691		14,691	-(14,402)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	04/27/2020	04/27/2023	905		.212.08	.11,386			11,769		11,769	-(11,317)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	05/14/2020	05/12/2023	2,130		.212.20	.26,939			27,797		27,797	-(26,583)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	05/27/2020	05/26/2023	2,498		.212.60	.31,648			32,220		32,220	-(30,996)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	06/12/2020	06/14/2023	2,412		.212.71	.30,011			31,377		31,377	-(29,857)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	06/26/2020	06/27/2023	1,738		.212.88	.21,719			22,612		22,612	-(21,483)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	07/14/2020	07/14/2022	4,875		.213.34	.48,568			41,729		41,729	-(68,735)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	07/14/2020	07/14/2023	1,711		.213.34	.21,462			21,916		21,916	-(20,702)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	07/27/2020	07/27/2023	3,414		.213.85	.42,851			42,943		42,943	-(41,100)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	07/27/2020	07/27/2022	2,834		.213.85	.28,300			23,123		23,123	-(39,956)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	08/14/2020	08/14/2023	3,466		.213.79	.43,423			44,192		44,192	-(41,800)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	08/14/2020	08/12/2022	3,503		.213.79	.34,903			29,814		29,814	-(48,663)						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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	08/27/2020	08/25/2023	2,142		.213.86	.26,839			.27,370		.27,370	-(25,828)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	08/27/2020	08/26/2022	1,641		.213.86	.16,357			.14,312		.14,312	(22,485)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	09/14/2020	09/14/2022	3,690		.214.39	.37,177			.31,915		.31,915	(49,440)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	09/14/2020	09/14/2023	1,371		.214.39	.17,317			.17,265		.17,265	(16,470)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	09/25/2020	09/27/2022	1,452		.212.18	.14,445			.15,547		.15,547	(19,451)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	09/25/2020	09/27/2023	3,662		.212.18	.45,765			.51,378		.51,378	(45,372)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	10/14/2020	10/14/2022	3,073		.215.12	.31,133			.25,934		.25,934	(39,945)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	10/14/2020	10/13/2023	2,873		.215.12	.36,524			.35,537		.35,537	(33,526)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	10/27/2020	10/27/2023	1,271		.213.20	.15,935			.17,287		.17,287	(15,253)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	10/27/2020	10/27/2022	1,871		.213.20	.18,753			.18,902		.18,902	(24,516)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	11/13/2020	11/14/2023	440		.218.16	.5,731			.4,805		.4,805	(4,915)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	11/13/2020	11/14/2022	3,759		.218.16	.39,032			.26,085		.26,085	(45,744)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	11/27/2020	11/27/2023	1,196		.221.60	.15,847			.11,145		.11,145	(12,592)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	11/27/2020	11/25/2022	3,330		.221.60	.35,203			.17,384		.17,384	(37,599)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	12/14/2020	12/14/2022	3,281		.222.46	.35,113			.16,834		.16,834	(35,834)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	12/14/2020	12/14/2023	1,555		.222.46	.20,829			.14,076		.14,076	(16,160)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	12/24/2020	12/27/2023	771		.223.18	.10,234			.6,805		.6,805	(7,907)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	12/24/2020	12/27/2022	3,840		.223.18	.40,708			.19,238		.19,238	(40,857)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	01/14/2021	01/12/2024	4,035		.224.27	.54,300			.34,381		.34,381	(39,788)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	01/14/2021	01/13/2023	2,635		.224.27	.28,309			.12,254		.12,254	(27,037)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	01/27/2021	01/27/2023	2,326		.224.83	.25,104			.10,747		.10,747	(23,448)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	01/27/2021	01/26/2024	2,664		.224.83	.36,000			.22,326		.22,326	(26,030)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	02/12/2021	02/14/2023	6,548		.225.40	.70,700			.30,384		.30,384	(64,829)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	02/12/2021	02/14/2024	3,026		.225.40	.40,988			.25,053		.25,053	(29,319)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	02/26/2021	02/27/2023	2,986		.222.74	.31,787			.17,764		.17,764	(31,527)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	02/26/2021	02/27/2024	997		.222.74	.13,253			.9,458		.9,458	(10,196)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	03/12/2021	03/14/2024	3,734		.226.81	.50,820			.29,576		.29,576	(35,327)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	03/12/2021	03/14/2023	3,100		.226.81	.33,814			.13,824		.13,824	(29,476)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	03/26/2021	03/27/2024	5,011		.228.28	.68,754			.37,385		.37,385	(46,105)						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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	03/26/2021	03/27/2023	1,897		.228.28	.20,827			.7,777		.7,777	-(17,299)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	04/14/2021	04/12/2024	2,212		.229.21	.30,420			.16,103		.16,103	-(19,532)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	04/14/2021	04/14/2023	4,502		.229.21	.49,639			.17,604		.17,604	-(39,621)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	04/27/2021	04/27/2023	3,102		.230.50	.34,463			.11,322		.11,322	-(26,274)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	04/27/2021	04/26/2024	2,200		.230.50	.30,572			.15,243		.15,243	-(18,916)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	05/14/2021	05/12/2023	4,726		.234.89	.53,502			.12,570		.12,570	-(34,639)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	05/14/2021	05/14/2024	3,534		.234.89	.50,049			.20,071		.20,071	-(27,527)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	05/27/2021	05/24/2024	2,842		.233.96	.40,299			.17,054		.17,054	-(22,739)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	05/27/2021	05/26/2023	3,424		.233.96	.38,849			.10,237		.10,237	-(26,054)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	06/14/2021	06/14/2024	6,981		.236.06	.100,363			.38,676		.38,676	-(53,337)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	06/14/2021	06/14/2023	4,130		.236.06	.47,678			.11,069		.11,069	-(29,449)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	06/25/2021	06/27/2023	1,969		.233.06	.22,353			.6,932		.6,932	-(15,578)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	06/25/2021	06/27/2024	2,939		.233.06	.41,443			.19,075		.19,075	-(24,189)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	07/14/2021	07/14/2022	7,432		.232.79	.58,474						(54,474)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	07/14/2021	07/14/2023	1,349		.232.79	.15,292			.5,031		.5,031	-(10,616)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	07/14/2021	07/12/2024	3,750		.232.79	.52,904			.25,201		.25,201	-(30,339)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	07/27/2021	07/26/2024	3,159		.233.62	.44,723			.20,660		.20,660	-(25,177)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	07/27/2021	07/27/2023	2,132		.233.62	.24,203			.7,695		.7,695	-(16,435)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	07/27/2021	07/27/2022	6,095		.233.62	.48,131			.183		.183	-(42,911)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	08/13/2021	08/14/2023	3,421		.234.73	.39,026			.11,836		.11,836	-(25,623)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	08/13/2021	08/14/2024	4,520		.234.73	.64,191			.28,567		.28,567	-(35,257)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	08/13/2021	08/12/2022	10,003		.234.73	.79,362			.800		.800	-(66,520)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	08/27/2021	08/27/2024	6,862		.234.32	.97,445			.44,743		.44,743	-(54,213)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	08/27/2021	08/25/2023	2,859		.234.32	.32,562			.10,437		.10,437	-(21,788)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	08/27/2021	08/26/2022	5,749		.234.32	.45,529			.1,092		.1,092	-(39,895)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	09/14/2021	09/14/2022	6,467		.233.04	.51,087			.3,169		.3,169	-(49,018)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	09/14/2021	09/14/2023	1,485		.233.04	.16,885			.6,147		.6,147	-(11,848)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	09/14/2021	09/13/2024	7,346		.233.04	.103,747			.51,498		.51,498	-(59,946)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	09/27/2021	09/27/2023	735		.231.16	.8,279			.3,523		.3,523	-(6,214)						0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	09/27/2021	09/27/2022	8,129		231.16	63,510			7,478		7,478	(68,117)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	09/27/2021	09/27/2024	3,426		231.16	47,837			26,347		26,347	(29,191)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	10/14/2021	10/11/2024	2,886		231.80	40,006			22,079		22,079	(23,580)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	10/14/2021	10/14/2022	5,699		231.80	44,650			5,699		5,699	(45,819)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	10/14/2021	10/13/2023	1,406		231.80	15,746			6,652		6,652	(11,448)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	10/27/2021	10/27/2023	1,717		231.20	19,175			8,603		8,603	(14,287)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	10/27/2021	10/27/2022	3,651		231.20	28,527			4,709		4,709	(30,080)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	10/27/2021	10/25/2024	2,781		231.20	38,323			21,999		21,999	(23,056)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	11/12/2021	11/14/2022	8,613		232.68	67,735			10,680		10,680	(66,145)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	11/12/2021	11/14/2023	2,016		232.68	22,606			9,474		9,474	(16,165)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	11/12/2021	11/14/2024	6,627		232.68	91,595			49,902		49,902	(53,547)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	11/26/2021	11/25/2022	5,586		229.86	43,399			11,172		11,172	(48,319)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	11/26/2021	11/27/2023	1,022		229.86	11,327			5,797		5,797	(8,864)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	11/26/2021	11/27/2024	2,293		229.86	31,357			19,603		19,603	(19,671)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	12/14/2021	12/14/2023	1,901		231.45	20,988			10,038		10,038	(15,893)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	12/14/2021	12/14/2022	5,215		231.45	40,314			9,752		9,752	(42,032)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	12/14/2021	12/13/2024	3,953		231.45	53,802			31,983		31,983	(32,931)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	12/27/2021	12/27/2023	2,454		234.69	27,245			10,873		10,873	(18,898)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	12/27/2021	12/27/2022	8,386		234.69	65,534			11,488		11,488	(58,699)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	12/27/2021	12/27/2024	2,015		234.69	27,671			14,390		14,390	(15,740)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	01/14/2022	01/12/2024	1,695		235.42		18,713		7,423		7,423	(11,290)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	01/14/2022	01/14/2025	2,493		235.42		33,929		17,678		17,678	(16,250)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	01/14/2022	01/13/2023	6,924		235.42		54,279		9,416		9,416	(44,863)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	01/27/2022	01/27/2023	3,570		230.27		27,373		9,388		9,388	(17,984)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	01/27/2022	01/26/2024	2,085		230.27		22,464		12,486		12,486	(9,978)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	01/27/2022	01/27/2025	4,603		230.27		60,950		40,555		40,555	(20,395)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	02/14/2022	02/14/2023	8,590		228.76		64,649		28,346		28,346	(36,302)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	02/14/2022	02/14/2024	2,417		228.76		25,549		16,027		16,027	(9,521)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	02/14/2022	02/14/2025	4,419		228.76		57,122		41,720		41,720	(15,402)						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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	02/25/2022	02/27/2023	5,623	230.49	42,120	16,475	16,475	(25,645)									0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	02/25/2022	02/27/2024	2,542	230.49	26,839	15,585	15,585	(11,254)									0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	02/25/2022	02/27/2025	1,089	230.49	14,131	9,692	9,692	(4,439)									0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	03/14/2022	03/14/2024	4,884	228.32	50,510	34,038	34,038	(16,472)									0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	03/14/2022	03/14/2025	2,943	228.32	37,498	28,697	28,697	(8,801)									0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	03/14/2022	03/14/2023	9,044	228.32	65,874	34,097	34,097	(31,776)									0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	03/25/2022	03/27/2025	3,497	231.65	44,631	30,246	30,246	(14,385)									0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	03/25/2022	03/27/2023	7,071	231.65	52,416	20,647	20,647	(31,769)									0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	03/25/2022	03/27/2024	1,036	231.65	10,776	6,154	6,154	(4,622)									0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	04/14/2022	04/14/2023	10,327	233.28	77,570	27,056	27,056	(50,514)									0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	04/14/2022	04/12/2024	3,236	233.28	33,824	18,059	18,059	(15,765)									0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	04/14/2022	04/14/2025	4,197	233.28	53,551	34,790	34,790	(18,761)									0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	04/27/2022	04/27/2023	4,590	230.48	33,962	16,021	16,021	(17,941)									0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	04/27/2022	04/26/2024	3,775	230.48	38,889	24,724	24,724	(14,165)									0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	04/27/2022	04/25/2025	2,447	230.48	30,907	22,709	22,709	(8,198)									0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	05/13/2022	05/14/2025	5,544	228.88	69,541	55,111	55,111	(14,430)									0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	05/13/2022	05/14/2024	4,159	228.88	42,650	29,948	29,948	(12,702)									0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	05/13/2022	05/12/2023	10,586	228.88	77,294	43,827	43,827	(33,466)									0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	05/27/2022	05/26/2023	6,425	232.36	47,627	22,489	22,489	(25,138)									0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	05/27/2022	05/27/2025	4,657	232.36	58,861	42,561	42,561	(16,300)									0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	05/27/2022	05/24/2024	4,312	232.36	44,689	27,685	27,685	(17,004)									0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	06/14/2022	06/13/2025	5,028	220.37	58,281	68,078	68,078	9,797									0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	06/14/2022	06/14/2023	13,241	220.37	91,917	105,931	105,931	14,014									0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	06/14/2022	06/14/2024	2,251	220.37	21,477	24,443	24,443	2,966									0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	06/27/2022	06/27/2024	913	222.24	8,891	9,217	9,217	325									0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	06/27/2022	06/27/2025	1,449	222.24	17,195	18,517	18,517	1,322									0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	06/27/2022	06/27/2023	6,785	222.24	47,653	49,059	49,059	1,406									0001
S&P500 OTC European Call-Buy	Index Account Hedge ...	N/A	Equity/Index.	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/14/2021	07/14/2022	5,046	4,374.30	1,483,306	101	101	(2,623,855)									0001
S&P500 OTC European Call-Buy	Index Account Hedge ...	N/A	Equity/Index.	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/27/2021	07/27/2022	1,848	4,401.46	574,932	1,072	1,072	(935,240)									0001

STATEMENT AS OF JUNE 30, 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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P500 OTC European																							
Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	08/13/2021	08/12/2022	3,701	4,468.00	1,112,940			5,293		5,293	(1,719,064)						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			3,259		3,259	(642,767)						0001	
S&P500 OTC European																							
Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	09/14/2021	09/14/2022	2	4,443.05 .....	.517 .....			.11 .....		.11	(.787)						0001
S&P500 OTC European																							
Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	09/14/2021	09/14/2022	2,937	4,443.05 .....	.977,295 .....			.19,588 .....		.19,588	(1,462,134)						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 .....			.18,970 .....		.18,970	(1,015,257)						0001
S&P500 OTC European																							
Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	10/14/2021	10/14/2022	1	4,438.26 .....	.431 .....			.19 .....		.19	(.690)						0001
S&P500 OTC European																							
Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	10/14/2021	10/14/2022	3,610	4,438.26	1,155,186 .....			.51,081 .....		.51,081	(1,844,009)						0001
S&P500 OTC European																							
Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	10/27/2021	10/27/2022	2	4,551.68 .....	.566 .....			.18 .....		.18	(.775)						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 .....			.23,138 .....		.23,138	(.988,202)						0001
S&P500 OTC European																							
Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	11/12/2021	11/14/2022	2	4,682.85 .....	.793 .....			.19 .....		.19	(.854)						0001
S&P500 OTC European																							
Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	11/12/2021	11/14/2022	3,410	4,682.85	1,160,801 .....			.27,653 .....		.27,653	(1,239,695)						0001
S&P500 OTC European																							
Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	11/26/2021	11/25/2022	3	4,594.62 .....	.1,039 .....			.40 .....		.40	(1,197)						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 .....			.29,617 .....		.29,617	(.893,080)						0001
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 .....			.62,617 .....		.62,617	(1,611,869)						0001
S&P500 OTC European																							
Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	12/14/2021	12/14/2022	5	4,634.09 .....	.1,817 .....			.75 .....		.75	(1,923)						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 .....			.21,452 .....		.21,452	(.641,889)						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 .....			.62,993 .....		.62,993	(1,079,052)						0001
S&P500 OTC European																							
Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	01/27/2022	01/27/2023	1,649	4,326.51 .....	.648,572 .....			.119,249 .....		.119,249	(.529,323)						0001
S&P500 OTC European																							
Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	01/27/2022	01/27/2023	5	4,326.51 .....	.1,744 .....			.334 .....		.334	(1,410)						0001
S&P500 OTC European																							
Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	02/14/2022	02/14/2023	4	4,401.67 .....	.1,695 .....			.276 .....		.276	(1,418)						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 .....			.272,628 .....		.272,628	(1,387,809)						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 .....			.169,408 .....		.169,408	(.714,650)						0001
S&P500 OTC European																							
Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	02/25/2022	02/27/2023		4,384.65 .....	.176 .....			.34 .....		.34	(.142)						0001
S&P500 OTC European																							
Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/14/2022	03/14/2023	3,440	4,173.11	1,421,046 .....			.490,699 .....		.490,699	(.930,347)						0001
S&P500 OTC European																							
Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/14/2022	03/14/2023 .....	.11	4,173.11 .....	.4,615 .....			.1,606 .....		.1,606	(.3,009)						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 .....			.152,213 .....		.152,213	(.961,326)						0001
S&P500 OTC European																							
Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/14/2022	04/14/2023	5,130	4,392.59 .....	.2,068,740 .....			.395,627 .....		.395,627	(1,673,113)						0001
S&P500 OTC European																							
Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	04/27/2022	0																

STATEMENT AS OF JUNE 30, 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 Dates

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBL0EJDB5FIOLXP3876	05/13/2022	05/12/2023	4,498	4,023.89	1,851,425		1,097,199	1,097,199	(754,226)								0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/27/2022	05/26/2023	3,191	4,158.24	1,301,493		768,061	768,061	(533,432)								0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBL0EJDB5FIOLXP3876	05/27/2022	05/26/2023	29	4,158.24	11,796		5,417	5,417	(6,379)								0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBL0EJDB5FIOLXP3876	06/14/2022	06/14/2023	9	3,735.48	3,836		3,895	3,895 .....	.59								0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBL0EJDB5FIOLXP3876	06/14/2022	06/14/2023	5,488	3,735.48	2,304,312		2,281,601	2,281,601	(22,711)								0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/27/2022	06/27/2023	3,480	3,900.11	1,395,754		1,134,320	1,134,320	(261,434)								0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBL0EJDB5FIOLXP3876	06/27/2022	06/27/2023	13	3,900.11	5,314		4,263	4,263	(1,051)								0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants								53,883,073	28,777,745		0	47,882,704	XXX	47,882,704	(39,392,388)		0	0	0	0	0	XXX
0219999999. Subtotal - Purchased Options - Hedging Other								53,883,073	28,777,745		0	47,882,704	XXX	47,882,704	(39,392,388)		0	0	0	0	0	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	0	0	0	0	0	0	0	0	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	0	0	0	0	0	0	0	0	XXX
TIDEWATER INC Tidewater Warrant 88642R133	Tidewater	N/A		US - Chicago Board 549300U0MTB7PD2UT305	01/31/2018	07/31/2042	1,941	0.00														
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-CW2 NOBEL CORP-WARRANT 2 BMBU572	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 BMBU583	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								105,276	0	0	329,029	XXX	329,029	109,598	0	0	0	0	0	0	XXX	
0429999999. Subtotal - Purchased Options - Other								105,276	0	0	329,029	XXX	329,029	109,598	0	0	0	0	0	0	XXX	
0439999999. Total Purchased Options - Call Options and Warrants								53,988,349	28,777,745		0	48,211,733	XXX	48,211,733	(39,282,790)		0	0	0	0	0	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	0	0	0	0	0	0	0	0	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	0	0	0	0	0	0	0	0	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	0	0	0	0	0	0	0	0	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	0	0	0	0	0	0	0	0	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	0	0	0	0	0	0	0	0	XXX
0499999999. Total Purchased Options								53,988,349	28,777,745		0	48,211,733	XXX	48,211,733	(39,282,790)		0	0	0	0	0	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	0	0	0	0	0	0	0	0	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	0	0	0	0	0	0	0	0	XXX
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBL0EJDB5FIOLXP3876	07/14/2021	07/14/2022	63	4,516.46	(13,165)						25,880						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBL0EJDB5FIOLXP3876	07/14/2021	07/14/2022	304	4,494.59	(67,032)						129,714						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBL0EJDB5FIOLXP3876	07/14/2021	07/14/2022	651	4,538.34	(128,490)						256,501						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBL0EJDB5FIOLXP3876	07/14/2021	07/14/2022	566	4,483.66	(128,205)						246,078						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBL0EJDB5FIOLXP3876	07/14/2021	07/14/2022	106	4,527.40	(21,483)						42,549						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBL0EJDB5FIOLXP3876	07/14/2021	07/14/2022	1,259	4,472.72	(292,919)		(13)	(13)	557,940							0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBL0EJDB5FIOLXP3876	07/14/2021	07/14/2022	544	4,549.27	(104,200)						209,794						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBL0EJDB5FIOLXP3876	07/14/2021	07/14/2022	1,553	4,505.53	(333,635)						649,876						0001

STATEMENT AS OF JUNE 30, 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

STATEMENT AS OF JUNE 30, 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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/27/2021	09/27/2022	335	4,565.30	(82,435)			(1,581)		(1,581)	140,300						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)			(1,847)		(1,847)	187,782						0001	
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)			(842)		(842)	81,743						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)			(2,050)		(2,050)	173,813						0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/27/2021	09/27/2022	199	4,560.31	(48,443)			(1,498)		(1,498)	85,582						0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	10/14/2021	10/14/2022	100	4,604.69	(21,840)			(601)		(601)	39,972						0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	10/14/2021	10/14/2022	176	4,626.89	(36,644)			(947)		(947)	68,095						0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	10/14/2021	10/14/2022	326	4,582.50	(75,285)			(2,191)		(2,191)	135,129						0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	10/14/2021	10/14/2022	1,115	4,571.41	(264,330)			(7,941)		(7,941)	471,036						0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	10/14/2021	10/14/2022	343	4,615.79	(73,152)			(1,954)		(1,954)	135,024						0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	10/14/2021	10/14/2022	393	4,549.22	(98,300)			(3,128)		(3,128)	171,920						0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	10/14/2021	10/14/2022	239	4,593.60	(53,742)			(1,521)		(1,521)	97,383						0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	10/14/2021	10/14/2022	718	4,538.12	(183,890)			(6,039)		(6,039)	319,074						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)			(1,045)		(1,045)	75,018						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)			(1,136)		(1,136)	71,187						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)			(2,588)		(2,588)	167,600						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)			(2,812)		(2,812)	164,428						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)			(1,952)		(1,952)	118,010						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)			(739)		(739)	56,807						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)			(376)		(376)	27,959						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)			(1,013)		(1,013)	70,318						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)			(562)		(562)	37,686						0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	11/12/2021	11/14/2022	58	4,835.04	(14,442)			(240)		(240)	15,964						0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	11/12/2021	11/14/2022	322	4,799.92	(86,013)			(1,560)		(1,560)	94,577						0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	11/12/2021	11/14/2022	274	4,881.87	(61,295)			(911)		(911)	67,738						0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	11/12/2021	11/14/2022	873	4,823.34	(221,461)			(3,796)		(3,796)	244,646						0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	11/12/2021	11/14/2022	296	4,811.63	(76,950)			(1,357)		(1,357)	84,802						0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	11/12/2021	11/14/2022																

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	11/12/2021	11/14/2022	403	4,846.75	(97,369)			(1,576)	(1,576)	107,671								0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	11/12/2021	11/14/2022	423	4,858.46	(99,547)			(1,567)	(1,567)	110,324								0001
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)			(1,233)	(1,233)	54,688								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)			(2,703)	(2,703)	110,576								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)			(3,092)	(3,092)	129,937								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)			(916)	(916)	44,143								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)			(699)	(699)	31,888								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)			(2,261)	(2,261)	106,057								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)			(3,111)	(3,111)	123,847								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)			(2,745)	(2,745)	106,288								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)			(1,973)	(1,973)	72,946								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)			(13,319)	(13,319)	447,503								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)			(9,986)	(9,986)	319,816								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)			(4,060)	(4,060)	153,737								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)			(1,071)	(1,071)	41,523								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)			(2,882)	(2,882)	99,159								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)			(3,979)	(3,979)	143,712								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)			(1,213)	(1,213)	48,152								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)			(1,076)	(1,076)	42,273								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)			(2,293)	(2,293)	86,034								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)			(738)	(738)	28,352								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)			(3,028)	(3,028)	108,940								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)			(3,495)	(3,495)	129,595								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)			(570)	(570)	22,176								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)			(2,421)	(2,421)	55,203								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)			(5,293)	(5,293)	112,526								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)			(12,494)	(12,494)	260,930								0001
S&P500 OTC European																							

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
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)	(1,235)	(1,235)	(1,235)	25,341								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)	(1,269)	(1,269)	(1,269)	29,434								0001	
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)	(1,991)	(1,991)	(1,991)	43,117								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)	(5,956)	(5,956)	(5,956)	119,966								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2022	01/13/2023	324	4,423.86	(107,049)	(17,028)	(17,028)	(17,028)	90,021								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	01/27/2022	01/27/2023	96	4,488.75	(28,220)	(4,030)	(4,030)	(4,030)	24,190								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	01/27/2022	01/27/2023	156	4,477.94	(46,847)	(6,817)	(6,817)	(6,817)	40,030								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	01/27/2022	01/27/2023	178	4,467.12	(54,510)	(8,072)	(8,072)	(8,072)	46,437								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	01/27/2022	01/27/2023	81	4,434.67	(26,215)	(4,095)	(4,095)	(4,095)	22,120								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	01/27/2022	01/27/2023	362	4,456.31	(112,837)	(17,008)	(17,008)	(17,008)	95,828								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	01/27/2022	01/27/2023	286	4,499.57	(82,318)	(11,550)	(11,550)	(11,550)	70,768								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	01/27/2022	01/27/2023	143	4,445.49	(45,435)	(6,980)	(6,980)	(6,980)	38,454								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	01/27/2022	01/27/2023	23	4,510.39	(6,520)	(899)	(899)	(899)	5,621								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)	(14,938)	(14,938)	(14,938)	99,554								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)	(60,112)	(60,112)	(60,112)	361,443								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)	(13,081)	(13,081)	(13,081)	88,092								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)	(2,786)	(2,786)	(2,786)	18,949								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)	(48,691)	(48,691)	(48,691)	304,957								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)	(12,683)	(12,683)	(12,683)	77,829								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)	(2,664)	(2,664)	(2,664)	17,533								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)	(4,010)	(4,010)	(4,010)	25,627								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)	(20,173)	(20,173)	(20,173)	131,281								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)	(3,135)	(3,135)	(3,135)	18,117								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)	(17,941)	(17,941)	(17,941)	90,687								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)	(46,059)	(46,059)	(46,059)	224,632								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)	(10,386)	(10,386)	(10,386)	72,425								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)	(94												

STATEMENT AS OF JUNE 30, 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 of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/25/2022	02/27/2023	138	4,516.19	(41,276)	(6,728)	(6,728)	(6,728)	34,548								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)	(6,888)	(6,888)	(6,888)	32,389								0001	
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)	(2,012)	(2,012)	(2,012)	10,988								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)	(8,432)	(8,432)	(8,432)	44,206								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)	(5,191)	(5,191)	(5,191)	29,148								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)	(2,451)	(2,451)	(2,451)	13,253								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	03/14/2022	03/14/2023	225	4,329.60	(71,962)	(20,800)	(20,800)	(20,800)	51,161								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	03/14/2022	03/14/2023	991	4,287.87	(339,815)	(103,154)	(103,154)	(103,154)	236,661								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	03/14/2022	03/14/2023	1,255	4,267.00	(445,754)	(138,509)	(138,509)	(138,509)	307,245								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	03/14/2022	03/14/2023	207	4,340.03	(65,070)	(18,602)	(18,602)	(18,602)	46,469								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	03/14/2022	03/14/2023	214	4,319.17	(69,900)	(20,460)	(20,460)	(20,460)	49,439								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	03/14/2022	03/14/2023	28	4,360.90	(8,590)	(2,398)	(2,398)	(2,398)	6,193								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	03/14/2022	03/14/2023	83	4,277.44	(28,842)	(8,862)	(8,862)	(8,862)	19,980								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	03/14/2022	03/14/2023	244	4,298.30	(82,254)	(24,675)	(24,675)	(24,675)	57,580								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	03/14/2022	03/14/2023	38	4,371.33	(11,281)	(3,116)	(3,116)	(3,116)	8,165								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	03/14/2022	03/14/2023	155	4,256.57	(56,052)	(17,637)	(17,637)	(17,637)	38,415								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)	(2,090)	(2,090)	(2,090)	15,276								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)	(1,111)	(1,111)	(1,111)	7,991								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)	(27,942)	(27,942)	(27,942)	194,180								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)	(9,660)	(9,660)	(9,660)	66,511								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)	(1,552)	(1,552)	(1,552)	11,603								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)	(3,205)	(3,205)	(3,205)	21,624								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)	(23,821)	(23,821)	(23,821)	162,227								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)	(12,409)	(12,409)	(12,409)	89,996								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)	(13,426)	(13,426)	(13,426)	94,136								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)	(8,890)	(8,890)	(8,890)	63,423								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)	(3,445)	(3,44											

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/14/2022	04/14/2023	127	4,612.22	(34,938)	(5,605)	(5,605)	(5,605)	29,333								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/14/2022	04/14/2023	229	4,480.44	(79,934)	(13,851)	(13,851)	(13,851)	66,083								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/14/2022	04/14/2023	252	4,579.28	(73,793)	(12,019)	(12,019)	(12,019)	61,774								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/14/2022	04/14/2023	426	4,535.35	(134,971)	(22,536)	(22,536)	(22,536)	112,435								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/14/2022	04/14/2023	119	4,601.24	(33,292)	(5,362)	(5,362)	(5,362)	27,930								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/14/2022	04/14/2023	762	4,524.37	(246,005)	(41,352)	(41,352)	(41,352)	204,652								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/14/2022	04/14/2023	416	4,546.33	(129,169)	(21,433)	(21,433)	(21,433)	107,736								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/14/2022	04/14/2023	271	4,502.40	(91,112)	(15,490)	(15,490)	(15,490)	75,621								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/14/2022	04/14/2023	130	4,568.29	(38,635)	(6,337)	(6,337)	(6,337)	32,298								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/14/2022	04/14/2023	1,245	4,513.39	(409,478)	(69,299)	(69,299)	(69,299)	340,179								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/14/2022	04/14/2023	35	4,557.31	(10,672)	(1,760)	(1,760)	(1,760)	8,912								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/14/2022	04/14/2023	114	4,590.26	(32,730)	(5,305)	(5,305)	(5,305)	27,426								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/14/2022	04/14/2023	19	4,382.70	(5,727)	(1,896)	(1,896)	(1,896)	3,830								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/27/2022	04/27/2023	275	4,330.40	(89,165)	(30,822)	(30,822)	(30,822)	58,343								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/27/2022	04/27/2023 .....	.87	4,288.56	(30,046)	(10,770)	(10,770)	(10,770)	19,276								0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/27/2022	04/27/2023 .....	.34	4,414.08	(9,471)	(3,066)	(3,066)	(3,066)	6,405								0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/27/2022	04/27/2023	120	4,319.94	(39,400)	(13,738)	(13,738)	(13,738)	25,662								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/27/2022	04/27/2023 .....	.75	4,393.16	(21,722)	(7,133)	(7,133)	(7,133)	14,589								0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/27/2022	04/27/2023 .....	.49	4,435.00	(13,289)	(4,233)	(4,233)	(4,233)	9,056								0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/27/2022	04/27/2023 .....	.32	4,351.32	(10,010)	(3,399)	(3,399)	(3,399)	6,610								0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/27/2022	04/27/2023	474	4,309.48	(159,197)	(56,006)	(56,006)	(56,006)	103,191								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/27/2022	04/27/2023	914	4,278.10	(322,661)	(116,784)	(116,784)	(116,784)	205,877								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/27/2022	04/27/2023 .....	.59	4,340.86	(18,721)	(6,409)	(6,409)	(6,409)	12,311								0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/27/2022	04/27/2023 .....	.59	4,445.46	(15,473)	(4,896)	(4,896)	(4,896)	10,577								0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/27/2022	04/27/2023	662	4,299.02	(225,869)	(80,196)	(80,196)	(80,196)	145,673								0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/27/2022	04/27/2023 .....	.89	4,361.78	(27,414)	(9,238)	(9,238)	(9,238)	18,177								0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJD85FWOLXP3B76	05/13/2022	05/12/20231,194	4,114.43</														

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	05/13/2022	05/12/2023 .....	.95	4,194.91	(29,875)	(15,755)	(15,755)	(15,755)	14,121								0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	05/13/2022	05/12/2023 .....	.32	4,255.26	(9,043)	(4,568)	(4,568)	(4,568)	4,475								0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	05/13/2022	05/12/2023 .....	.87	4,215.02	(26,245)	(13,633)	(13,633)	(13,633)	12,612								0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	05/13/2022	05/12/2023 .....	.216	4,124.49	(75,777)	(42,259)	(42,259)	(42,259)	33,518								0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	05/13/2022	05/12/2023 .....	.895	4,144.61	(303,924)	(166,901)	(166,901)	(166,901)	137,024								0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	05/13/2022	05/12/2023 .....	.97	4,275.38	(26,296)	(13,109)	(13,109)	(13,109)	13,187								0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	05/13/2022	05/12/2023 .....	.9	4,225.08	(2,660)	(1,373)	(1,373)	(1,373)	1,288								0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	05/13/2022	05/12/2023 .....	.155	4,245.20	(44,482)	(22,608)	(22,608)	(22,608)	21,874								0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	05/13/2022	05/12/2023 .....	.195	4,164.73	(64,216)	(34,700)	(34,700)	(34,700)	29,516								0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	05/13/2022	05/12/2023 .....	.1,351	4,134.55	(466,409)	(258,095)	(258,095)	(258,095)	208,314								0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/27/2022	05/26/2023 .....	.547	4,272.59	(185,039)	(102,234)	(102,234)	(102,234)	82,805								0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/27/2022	05/26/2023 .....	.138	4,407.73	(37,203)	(18,848)	(18,848)	(18,848)	18,355								0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/27/2022	05/26/2023 .....	.158	4,303.78	(50,709)	(27,408)	(27,408)	(27,408)	23,301								0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/27/2022	05/26/2023 .....	.803	4,293.38	(262,779)	(142,914)	(142,914)	(142,914)	119,865								0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/27/2022	05/26/2023 .....	.33	4,418.13	(8,700)	(4,383)	(4,383)	(4,383)	4,316								0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/27/2022	05/26/2023 .....	.190	4,251.80	(66,528)	(37,330)	(37,330)	(37,330)	29,198								0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/27/2022	05/26/2023 .....	.22	4,355.76	(6,594)	(3,443)	(3,443)	(3,443)	3,151								0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/27/2022	05/26/2023 .....	.40	4,334.97	(12,111)	(6,411)	(6,411)	(6,411)	5,700								0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/27/2022	05/26/2023 .....	.24	4,397.34	(6,458)	(3,292)	(3,292)	(3,292)	3,167								0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/27/2022	05/26/2023 .....	.196	4,386.94	(54,701)	(28,011)	(28,011)	(28,011)	26,690								0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/27/2022	05/26/2023 .....	.505	4,262.20	(173,670)	(96,631)	(96,631)	(96,631)	77,039								0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/27/2022	05/26/2023 .....	.474	4,282.99	(157,840)	(86,512)	(86,512)	(86,512)	71,328								0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/27/2022	05/26/2023 .....	.34	4,314.17	(10,668)	(5,832)	(5,832)	(5,832)	5,036								0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/27/2022	05/26/2023 .....	.19	4,366.15	(5,638)	(2,926)	(2,926)	(2,926)	2,712								0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	05/27/2022	05/26/2023 .....	.6	4,449.32	(1,500)	(743)	(743)	(743)	757								0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	06/14/2022	06/14/2023 .....	.475	3,847.54	(168,803)	(164,048)	(164,048)	(164,048)	4,755								0001
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	06/14/2022	06/14/2023 .....	.14	3,875.56	(4,925)	(4,781)											

STATEMENT AS OF JUNE 30, 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 of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	06/14/2022	06/14/2023	551	3,819.53	(203,849)	(198,897)	(198,897)	4,952									0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	06/14/2022	06/14/2023	553	3,866.22	(191,105)	(185,472)	(185,472)	5,633									0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	06/14/2022	06/14/2023	39	3,968.95	(11,554)	(11,356)	(11,356)	198									0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	06/14/2022	06/14/2023	156	3,940.93	(47,923)	(46,958)	(46,958)	964									0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	06/14/2022	06/14/2023 .....	.71	3,996.96	(19,849)	(19,560)	(19,560)	288									0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	06/14/2022	06/14/2023	806	3,828.87	(294,272)	(286,832)	(286,832)	7,440									0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	06/14/2022	06/14/2023	811	3,856.88	(284,214)	(275,966)	(275,966)	8,248									0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	06/14/2022	06/14/2023	1,458	3,838.21	(525,187)	(511,055)	(511,055)	14,132									0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/27/2022	06/27/2023 .....	.55	4,114.62	(15,486)	(12,328)	(12,328)	3,158									0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/27/2022	06/27/2023 .....	.60	4,046.36	(18,928)	(15,464)	(15,464)	3,464									0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/27/2022	06/27/2023 .....	.832	4,017.11	(276,426)	(227,394)	(227,394)	49,032									0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/27/2022	06/27/2023 .....	.7	4,192.62	(1,760)	(1,354)	(1,354)	407									0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/27/2022	06/27/2023 .....	.623	4,007.36	(210,339)	(173,295)	(173,295)	37,043									0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/27/2022	06/27/2023 .....	.19	4,143.87	(5,086)	(3,993)	(3,993)	1,092									0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/27/2022	06/27/2023 .....	.296	4,036.61	(95,254)	(78,029)	(78,029)	17,225									0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/27/2022	06/27/2023 .....	.38	4,163.37	(9,753)	(7,592)	(7,592)	2,161									0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/27/2022	06/27/2023 .....	.109	4,134.12	(29,648)	(23,391)	(23,391)	6,257									0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/27/2022	06/27/2023 .....	.21	4,173.12	(5,214)	(4,041)	(4,041)	1,173									0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/27/2022	06/27/2023 .....	.692	3,997.61	(236,990)	(195,465)	(195,465)	41,525									0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/27/2022	06/27/2023 .....	.537	4,026.86	(175,522)	(144,107)	(144,107)	31,416									0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	06/27/2022	06/27/2023 .....	.193	3,987.86	(67,186)	(55,456)	(55,456)	11,730									0001	
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(8,387,620)	(13,763,662)	0	(5,861,856)	XXX	(5,861,856)	(5,861,856)	20,499,279	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(8,387,620)	(13,763,662)	0	(5,861,856)	XXX	(5,861,856)	(5,861,856)	20,499,279	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	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	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										(8,387,620)	(13,763,662)	0	(5,861,856)	XXX	(5,861,856)	(5,861,856)	20,499,279	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										(8,387,620)	(13,763,662)	0	(5,861,856)	XXX	(5,861,856)	(5,8							

STATEMENT AS OF JUNE 30, 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)		
1169999999. Subtotal - Swaps - Hedging Other									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1229999999. Subtotal - Swaps - Replication									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1289999999. Subtotal - Swaps - Income Generation									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1349999999. Subtotal - Swaps - Other									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1359999999. Total Swaps - Interest Rate									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1369999999. Total Swaps - Credit Default									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1379999999. Total Swaps - Foreign Exchange									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1389999999. Total Swaps - Total Return									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1399999999. Total Swaps - Other									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1409999999. Total Swaps									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1479999999. Subtotal - Forwards									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1509999999. Subtotal - SSAP No. 108 Adjustments									0	0	0	0	0	XXX	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	XXX	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	XXX	0	0	0	0	0	0	0	XXX	XXX	
1709999999. Subtotal - Hedging Other									45,495,453	15,013,883	0	42,020,848	XXX	42,020,848	(18,893,109)	0	0	0	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1729999999. Subtotal - Income Generation									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1739999999. Subtotal - Other									105,276	0	0	0	329,029	XXX	329,029	109,598	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1759999999 - Totals									45,600,729	15,013,883	0	42,349,877	XXX	42,349,877	(18,783,511)	0	0	0	0	0	0	0	XXX	XXX

(a)	Code	Description of Hedged Risk(s)
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(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
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STATEMENT AS OF JUNE 30, 2022 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expira- tion	9 Exchange	10 Trade Date	Transac- tion Price	Reporting Date Price	13 Fair Value	Highly Effective Hedges			18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin (Loss) Recog- nized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Quarter-end (b)	22 Value of One (1) Point	
													15	16	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item						
1579999999. Subtotal - Long Futures													0	0	0	0	0	0	0	XXX	XXX
MFU2 .....	.1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index..	09/16/2022	NYF	549300R41G1TIPZT5U32	06/10/2022	1,923.0000	2,001.2500					(3,915)	(3,915)	27,571	0001	.50
MFU2 .....	.57	2,850	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index..	09/16/2022	NYF	549300R41G1TIPZT5U32	06/13/2022	1,857.1000	2,001.2500					(410,942)	(410,942)	1,571,574	0001	.50
MFU2 .....	.4	200	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index..	09/16/2022	NYF	549300R41G1TIPZT5U32	06/13/2022	1,858.9000	2,001.2500					(28,462)	(28,462)	110,286	0001	.50
MFU2 .....	.3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index..	09/16/2022	NYF	549300R41G1TIPZT5U32	06/13/2022	1,855.2000	2,001.2500					(21,902)	(21,902)	82,714	0001	.50
NQU2 .....	.16	320	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index..	09/30/2022	CME	SNZ20JLFK8MNCLQ0F39	06/13/2022	11,867.0000	13,198.0000					(425,786)	(425,786)	441,144	0001	.20
R TU2 .....	.77	3,850	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index..	09/16/2022	NYF	549300R41G1TIPZT5U32	06/13/2022	1,800.7000	1,969.5000					(650,022)	(650,022)	2,123,004	0001	.50
R TU2 .....	.1	.50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index..	09/16/2022	NYF	549300R41G1TIPZT5U32	06/13/2022	1,711.0000	1,969.5000					(12,927)	(12,927)	27,571	0001	.50
R TU2 .....	.5	250	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index..	09/16/2022	NYF	549300R41G1TIPZT5U32	06/13/2022	1,711.1000	1,969.5000					(64,611)	(64,611)	137,857	0001	.50
R TU2 .....	.6	300	S&P 500 Futures - E- mini	VAGLB Hedge	N/A	Equity/Index..	09/16/2022	NYF	549300R41G1TIPZT5U32	06/13/2022	1,708.5000	1,969.5000					(78,289)	(78,289)	165,429	0001	.50
ESU2 .....	.94	4,700	S&P 500 Futures - E- mini	VAGLB Hedge	N/A	Equity/Index..	09/30/2022	CME	SNZ20JLFK8MNCLQ0F39	06/13/2022	3,900.5500	4,235.6800					(1,575,286)	(1,575,286)	2,591,719	0001	.50
ESU2 .....	.4	200	S&P 500 Futures - E- mini	VAGLB Hedge	N/A	Equity/Index..	09/30/2022	CME	SNZ20JLFK8MNCLQ0F39	06/16/2022	3,666.0000	4,235.6800					(113,945)	(113,945)	110,286	0001	.50
ESU2 .....	.4	200	S&P 500 Futures - E- mini	VAGLB Hedge	N/A	Equity/Index..	09/30/2022	CME	SNZ20JLFK8MNCLQ0F39	06/16/2022	3,671.2500	4,235.6800					(112,895)	(112,895)	110,286	0001	.50
ESU2 .....	.7	350	S&P 500 Futures - E- mini	VAGLB Hedge	N/A	Equity/Index..	09/30/2022	CME	SNZ20JLFK8MNCLQ0F39	06/16/2022	3,668.5000	4,235.6800					(198,529)	(198,529)	193,000	0001	.50
ESU2 .....	.1	.50	S&P 500 Futures - E- mini	VAGLB Hedge	N/A	Equity/Index..	09/30/2022	CME	SNZ20JLFK8MNCLQ0F39	06/16/2022	3,668.2500	4,235.6800					(28,374)	(28,374)	27,571	0001	.50
1609999999. Subtotal - Short Futures - Hedging Other													0	0	0	0	(3,725,885)	(3,725,885)	7,720,012	XXX	XXX
1649999999. Subtotal - Short Futures													0	0	0	0	(3,725,885)	(3,725,885)	7,720,012	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	(3,725,885)	(3,725,885)	7,720,012	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	(3,725,885)	(3,725,885)	7,720,012	XXX	XXX

Broker Name			Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Goldman Sachs			2,536,097	5,183,917	7,720,014
Total Net Cash Deposits			2,536,097	5,183,917	7,720,014

(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.

STATEMENT AS OF JUNE 30, 2022 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	Counterparty Offset		Book/Adjusted Carrying Value				Fair Value			12 Potential Exposure	13 Off-Balance Sheet Exposure
			4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	12 Potential Exposure	13 Off-Balance Sheet Exposure	
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		8,049,043		8,049,043	329,029		329,029	7,720,012	7,720,012	
Barclays	65GSEFT7JP5170UK573	Y	Y		3,591,475	(2,671,283)	920,192	3,591,475	(2,671,283)	920,192			
Goldman Sachs	II22LR01P21HZNBB6K628	Y	Y	33,860,000		36,896,620	3,036,620	36,896,620		3,036,620			
Wells Fargo	PBLDEJB5F10LXP3876	Y	Y	880,000		4,112,251	(3,190,573)	41,678	4,112,251	(3,190,573)	41,678		
JP Morgan	ZBT11V806EZBVT71807	Y	Y		2,827,385		2,827,385	2,827,385		2,827,385			
Citibank	E570DZ1Z7FF32TWEFA76	Y	Y		454,973		454,973	454,973		454,973			
0299999999. Total NAIC 1 Designation			34,740,000	0	47,882,704	(5,861,856)	7,280,848	47,882,704	(5,861,856)	7,280,848	0	0	
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)							0			0			
.....	
.....	
.....	
.....	
.....	
.....	
0999999999 - Gross Totals			34,740,000	0	55,931,747	(5,861,856)	15,329,891	48,211,733	(5,861,856)	7,609,877	7,720,012	7,720,012	
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64					55,931,747	(5,861,856)							

STATEMENT AS OF JUNE 30, 2022 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

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

NONE

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Goldman Sachs	W22LR01P21HZNB6K528 ..	Cash.....	000000-00-0	Cash	33,860,000	33,860,000	XXX	V
Wells Fargo	PBLDOEJDB5F1WOLXP3B76 ..	Cash.....	000000-00-0	Cash	880,000	880,000	XXX	V
0299999999 - Total				34,740,000	34,740,000	XXX	XXX	XXX

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 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
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.E		2,500,000	,2,500,000	.07/01/2022
000000-00-0 Short term investment from reverse repo program		2.C		14,732,068	14,732,068	.07/01/2022
9509999999. Total - Short-Term Invested Assets (Schedule DA type)				17,232,068	17,232,068	XXX
9999999999 - Totals				17,232,068	17,232,068	XXX

General Interrogatories:

1. Total activity for the year Fair Value \$13,387,588 Book/Adjusted Carrying Value \$13,387,588
2. Average balance for the year Fair Value \$7,580,234 Book/Adjusted Carrying Value \$7,580,234
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:

NAIC 1 \$2,500,000 NAIC 2 \$14,732,068 NAIC 3 \$0 NAIC 4 \$0 NAIC 5 \$0 NAIC 6 \$0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
690353-3C-9	DFC AGENCY DEBENTURES	1.A		909,091	.909,091	05/15/2024
690353-4F-1	DFC AGENCY DEBENTURES	1.A		450,000	.450,000	09/20/2027
690353-4W-4	DFC AGENCY DEBENTURES	1.A		1,333,333	.1,333,333	06/20/2027
690353-5A-1	DFC AGENCY DEBENTURES	1.A		1,200,000	.1,200,000	05/15/2024
690353-X0-5	DFC VRDN	1.A		3,069,445	.3,069,445	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				8,461,869	8,461,869	XXX
0109999999. Total - U.S. Government Bonds				8,461,869	8,461,869	XXX
085209-AB-0	GOVT OF BERMUDA SOVEREIGN	1.F FE		4,252,625	4,278,383	01/03/2023
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations				4,252,625	4,278,383	XXX
0309999999. Total - All Other Government Bonds				4,252,625	4,278,383	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
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				13,705,000	13,705,000	XXX
0909999999. Total - U.S. Special Revenues Bonds				13,705,000	13,705,000	XXX
00287Y-BM-0	ABBVIE INC	2.B FE		966,790	.967,136	11/21/2022
00514A-AN-2	AIR LEASE CORP	2.B FE		12,747,858	.12,800,000	12/15/2022
126650-CQ-1	CVS CORP	2.B FE		536,493	.537,921	12/01/2022
136385-AW-1	CANADIAN NATL RESOURCES	2.A FE		5,407,756	.5,432,356	01/15/2023
14338H-AA-4	CARMEL VALLEY SR LIVING	1.B FE		2,100,000	.2,100,000	09/01/2061
15189W-AN-0	CENTERPOINT	1.G FE		1,907,974	.1,914,000	03/02/2023
22532X-QL-5	CREDIT AGRICOLE CIB NY	1.A FE		2,998,535	.3,000,000	07/15/2022
22532X-SA-7	CREDIT AGRICOLE CIB NY	1.A		3,994,022	.4,000,000	11/21/2022
26441C-AW-5	DUKE ENERGY	2.B FE		2,797,843	.2,800,909	08/15/2022
340711-AV-2	FLORIDA GAS TRANSMISSION	2.B FE		705,170	.705,000	07/15/2022
46655F-AA-5	JIA-RW LLC	1.B FE		840,000	.840,000	03/01/2072
60920L-AE-4	MONDELEZ INTL HLDINGS NE	2.B FE		1,947,018	.1,952,051	09/19/2022
628530-AV-9	MYLAN LABORATORIES INC	2.C FE		1,577,711	.1,596,707	01/15/2023
648684-AA-6	NEW SEASONS LLC	1.B FE		6,700,000	.6,700,000	04/01/2062
64909D-AA-7	NEW VILLAS ZIONSVILLE	1.B FE		3,600,000	.3,600,000	05/01/2062
65330K-BT-6	NEXTERA ENERGY CAPITAL	2.A FE		5,069,706	.5,100,000	02/22/2023
68235P-AK-4	ONE GAS INC	2.A FE		4,031,377	.4,050,000	03/11/2023
785592-AD-8	SABINE PASS LIQUEFACTION	2.C FE		1,897,275	.1,905,944	04/15/2023
86562M-AC-3	SUMITOMO MITSUI FINL GRP	1.G FE		4,000,224	.4,001,710	07/12/2022
98978V-AB-9	ZOETIS INC	2.A FE		5,996,292	.6,031,012	02/01/2023
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				69,822,044	70,034,746	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				69,822,044	70,034,746	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				82,536,538	82,774,998	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				13,705,000	13,705,000	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				96,241,538	96,479,998	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
ARIZONA PUB SERV CP		1.A		2,999,793	.2,999,851	07/01/2022
ARIZONA PUB SERV CP		1.A		4,999,690	.4,998,221	07/06/2022
DAIRY FARMERS OF AMERICA CP		1.A		6,499,657	.6,499,657	07/01/2022
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKE	1.A		40,078	.40,078	
	FISERV INC	1.A		4,999,397	.4,998,458	07/07/2022
	KOCH INDUSTRIES INC CP	1.A		999,641	.999,034	07/14/2022
	NATIONAL RURAL UTILITIES CP CP	1.A		7,997,337	.7,992,311	07/12/2022
	NORTON HEALTHCARE INC CP	1.A		6,199,826	.6,188,788	07/06/2022
	PECO ENERGY CO CP	1.A		7,998,000	.7,998,000	07/05/2022
	PROTECTIVE LIFE CORP CP	1.A		7,999,600	.7,999,600	07/01/2022
	TAMPA ELECTRIC CO CP	1.A		7,699,255	.7,696,663	07/01/2022
	WEGP CP	1.A		5,499,762	.5,498,304	07/06/2022
	WISCONSIN ELECTRIC POWER CP	1.A		2,998,830	.2,997,923	07/12/2022
	WISCONSIN ELECTRIC POWER CP	1.A		4,997,770	.4,996,539	07/13/2022
9709999999. Total - Cash Equivalents (Schedule E Part 2 type)				71,928,636	71,903,427	XXX
9999999999 - Totals				168,170,174	168,383,425	XXX

General Interrogatories:

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

Fair Value \$ 49,408,199 Book/Adjusted Carrying Value \$ 49,605,605

Fair Value \$ 122,288,993 Book/Adjusted Carrying Value \$ 122,696,133

STATEMENT AS OF JUNE 30, 2022 OF THE Integrity Life Insurance Company

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
BANK OF NEW YORK MELLON	NEW YORK, NY				839,057	5,173,378	767,711	XXX
TRUIST	WINSTON-SALEM, NC				2,242,703	2,242,722	2,242,741	XXX
FEDERAL HOME LOAN BANK	CINCINNATI, OH				307,042	294,542	294,618	XXX
FIFTH THIRD BANK	CINCINNATI, OH				3,132,697	4,050,301	2,937,904	XXX
GOLDMAN SACHS	NEW YORK, NY				1,386,568	1,064,056	(3,725,492)	XXX
JP MORGAN/CHASE	NEW YORK, NY				(14,541,085)	(13,873,769)	(14,740,418)	XXX
KEYCORP (KEY BANK)	CLEVELAND, OH				5,523,088	5,523,769	5,524,655	XXX
M&T BANK	BUFFALO, NY				650,808	654,654	658,841	XXX
0199998. Deposits in ...	2 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX		213,931	213,905	213,889	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(245,191)	5,343,558	(5,825,551)
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
0399999. Total Cash on Deposit		XXX	XXX	0	0	(245,191)	5,343,558	(5,825,551)
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX			XXX
0599999. Total - Cash		XXX	XXX	0	0	(245,191)	5,343,558	(5,825,551)

STATEMENT AS OF JUNE 30, 2022 OF THE Integrity Life Insurance Company

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
.....	ARIZONA PUB SERV CP		06/30/2022	1.790	07/01/2022	2,999,851	149	0
.....	ARIZONA PUB SERV CP		06/29/2022	1.830	07/06/2022	4,998,221	508	0
.....	DAIRY FARMERS OF AMERICA CP		06/30/2022	1.900	07/01/2022	6,499,657	343	0
.....	DUKE ENERGY CORP CP		06/30/2022	1.770	07/01/2022	1,599,921	79	0
.....	F1 SERV INC CP		06/30/2022	1.850	07/07/2022	4,998,458	0	0
.....	HYUNDAI CAPITAL CP		06/28/2022	1.830	07/07/2022	2,498,856	381	0
.....	KINDER MORGAN INC CP		06/30/2022	1.850	07/01/2022	1,599,918	82	0
.....	KOCH INDUSTRIES INC CP		06/22/2022	1.580	07/14/2022	999,034	395	0
.....	NATIONAL RURAL UTILITIES CP CP		06/22/2022	1.730	07/12/2022	7,992,311	3,460	0
.....	NORTON HEALTHCARE INC CP		05/05/2022	1.050	07/06/2022	6,188,788	10,308	0
.....	ORANGE ROCKLAND CP		06/27/2022	1.830	07/06/2022	1,999,085	407	0
.....	PECO ENERGY CO CP		06/29/2022	1.800	07/05/2022	7,998,000	400	0
.....	PROTECTIVE LIFE CORP CP		06/29/2022	1.800	07/01/2022	7,999,600	400	0
.....	TAMPA ELECTRIC CO CP		06/23/2022	1.950	07/01/2022	7,696,663	3,337	0
.....	TRI STATE GENTRANS ASN CP		06/30/2022	1.680	07/01/2022	2,099,902	.98	0
.....	WECCGP CP		06/30/2022	1.850	07/06/2022	5,498,304	283	0
.....	WISCONSIN ELECTRIC POWER CP		06/28/2022	1.780	07/12/2022	2,997,923	445	0
.....	WISCONSIN ELECTRIC POWER CP		06/29/2022	1.780	07/13/2022	6,795,293	672	0
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						83,459,785	21,747	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						83,459,785	21,747	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						83,459,785	21,747	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						83,459,785	21,747	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD	04/01/2022	0.000		30,000	0	.656
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						30,000	0	.656
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKET		06/30/2022	0.000		22,311,675	0	.175
8309999999. Subtotal - All Other Money Market Mutual Funds						22,311,675	0	.175
8609999999 - Total Cash Equivalents						105,801,460	21,747	831