



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

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

Country of DomicileUnited States of America

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

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

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

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

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

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

Internet Website Addresswww.integritylife.com

Statutory Statement ContactWade Matthew Fugate513-629-1402
(Name)(Area Code) (Telephone Number)
CompAcctGrp@WesternSouthernLife.com513-629-1871
(E-mail Address)(FAX Number)

OFFICERS

Chairman of the BoardJohn Finn BarrettSecretaryAyana Gordon #

President & CEOJill Tripp McGruder

OTHER

Mark Erdem Caner, Sr VP	Daniel Joseph Downing, Sr VP	Lisa Beth Fangman, Sr VP
James Jeffrey Fitzgerald, Sr VP, Chf Information Off	Wade Matthew Fugate, VP, Controller	David Todd Henderson, Sr VP, Chf Acty, Risk, Data Off
Sarah Sparks Herron #, Assistant Secretary	Kevin Louis Howard, Sr VP, Gen Counsel, Asst Secretary	Bradley Joseph Hunkler, Sr VP, Chief Financial Officer
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 ofOhioSS:

County ofHamilton

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

Jill Tripp McGruderPresident & CEOSarah Sparks HerronAssistant SecretaryWade Matthew FugateVP and Controller

Subscribed and sworn to before me this22nd 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
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
5. Policyholders' dividends/refunds to members \$ and coupons \$ due and unpaid		0
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ Modco)		
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ Modco)		
6.3 Coupons and similar benefits (including \$ Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$ accident and health premiums		0
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of \$ accident and health experience rating refunds of which \$ is for medical loss ratio rebate per the Public Health Service Act		
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		
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)		2,101,935
15.2 Net deferred tax liability		2,864,643
16. Unearned investment income	22,071	
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		
19. Remittances and items not allocated	27,274,532	11,429,934
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money \$ and interest thereon \$		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	83,271,245	194,804,549
24.02 Reinsurance in unauthorized and certified (\$) companies		0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	4,128,770	4,576,670
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	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 \$		
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		
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes		0
33. Gross paid in and contributed surplus	908,163,872	908,163,872
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	533,001,117	570,269,635
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 \$)		
36.2 shares preferred (value included in Line 30 \$)		
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement)	1,441,164,989	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.		
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.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1	2	3
	Current Year To Date	Prior Year To Date	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		0
6. Commissions and expense allowances on reinsurance ceded	(1,178)	(1,450)	(3,021)
7. Reserve adjustments on reinsurance ceded	(46,868)	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			0
8.3 Aggregate write-ins for miscellaneous income	1,354,421	1,343,173	2,855,985
9. Totals (Lines 1 to 8.3)	339,644,517	359,136,147	685,729,762
10. Death benefits	9,629,013	8,666,860	17,298,160
11. Matured endowments (excluding guaranteed annual pure endowments)			0
12. Annuity benefits	171,705,427	171,911,042	331,926,187
13. Disability benefits and benefits under accident and health contracts			0
14. Coupons, guaranteed annual pure endowments and similar benefits			0
15. Surrender benefits and withdrawals for life contracts	204,226,888	161,602,374	329,064,678
16. Group conversions			0
17. Interest and adjustments on contract or deposit-type contract funds	7,759,768	7,836,418	14,874,429
18. Payments on supplementary contracts with life contingencies	4,770,835	3,900,784	8,005,776
19. Increase in aggregate reserves for life and accident and health contracts	(26,155,588)	42,578,551	60,905,530
20. Totals (Lines 10 to 19)	371,936,343	396,496,029	762,074,760
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	13,812,819	11,253,845	23,663,476
22. Commissions and expense allowances on reinsurance assumed	6,044	5,761	11,667
23. General insurance expenses and fraternal expenses	22,308,790	20,547,695	43,051,939
24. Insurance taxes, licenses and fees, excluding federal income taxes	2,130,879	2,152,697	3,843,295
25. Increase in loading on deferred and uncollected premiums			0
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			
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			
53. Aggregate write-ins for gains and losses in surplus	0	0	(8,964,803)
54. Net change in capital and surplus for the year (Lines 37 through 53)	(37,268,518)	72,991,229	179,135,810
55. Capital and surplus, as of statement date (Lines 36 + 54)	1,444,164,989	1,375,288,926	1,481,433,507
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

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	2	3	4	5	6	7
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized Other-Than-Temporary Impairment	Amortized Cost After Other-Than-Temporary Impairment	Fair Value at time of OTTI	Date of Financial Statement Where Reported
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	2	3
	Total 2+3	General Account	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	2	Eligible for Redemption			
	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
Membership Stock						
1. Class A	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	2	3
	Fair Value	Carrying Value	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	2	3
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	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	2	3	4
	Total 2+3	General Account	Separate Accounts	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	2	3
	Total 2+3	General Account	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		Cumulative Balance from Prior Years (Col 1 - 3 + 7)	Cumulative Balance from Prior Years (Col 2 - 4 + 8)
	1	2	3	4	5	6	7	8		9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a. Permanent ACA Risk Adjustment Program											
1. Premium adjustments receivable					—	—			A	—	—
2. Premium adjustments (payable)					—	—			B	—	—
3. Subtotal ACA Permanent Risk Adjustment Program	—	—	—	—	—	—	—	—		—	—
b. Transitional ACA Reinsurance Program											
1. Amounts recoverable for claims paid					—	—			C	—	—
2. Amounts recoverable for claims unpaid (contra liability)					—	—			D	—	—
3. Amounts receivable relating to uninsured plans					—	—			E	—	—
4. Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium					—	—			F	—	—
5. Ceded reinsurance premiums payable					—	—			G	—	—
6. Liability for amounts held under uninsured plans					—	—			H	—	—
7. Subtotal ACA Transitional Reinsurance Program	—	—	—	—	—	—	—	—		—	—
c. Temporary ACA Risk Corridors Program											
1. Accrued retrospective premium					—	—			I	—	—
2. Reserve for rate credits or policy experience rating refunds					—	—			J	—	—
3. Subtotal ACA Risk Corridors Program	—	—	—	—	—	—	—	—		—	—
a. Total for ACA Risk Sharing Provisions	—	—	—	—	—	—	—	—		—	—

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

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

STATEMENT AS OF 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 | 2 | 3 |
| Name of Entity | NAIC Company Code | State of Domicile |
| | | |
5.

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

If yes, attach an explanation.

Yes [] No [] N/A [X]
- 6.1

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

12/31/2017
- 6.2

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

12/31/2017
- 6.3

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

05/30/2019
- 6.4

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

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

Yes [] No [] N/A [X]
- 6.6

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

Yes [] No [] N/A [X]
- 7.1

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

Yes [] No [X]
- 7.2

If yes, give full information:
- 8.1

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

Yes [] No [X]
- 8.2

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

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

Yes [X] No []
- 8.4

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

1 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?
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

Yes [X] No []
- 9.11

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

Has the code of ethics for senior managers been amended?

Yes [X] No []
- 9.21

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

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

Yes [] No [X]
- 9.31

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

FINANCIAL

- 10.1

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

Yes [X] No []
- 10.2

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

\$

INVESTMENT

- 11.1

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

Yes [] No [X]
- 11.2

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

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

\$13,215,149
13.

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

\$
- 14.1

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

Yes [X] No []
- 14.2

If yes, please complete the following:
- | | 1 | 2 |
|---|---|--|
| | Prior Year-End
Book/Adjusted
Carrying Value | Current Quarter
Book/Adjusted
Carrying Value |
| 14.21 Bonds | \$0 | \$ |
| 14.22 Preferred Stock | \$0 | \$ |
| 14.23 Common Stock | \$426,317,098 | \$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?
If no, attach a description with this statement.

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1.

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

1

Amount

1.1

Long-Term Mortgages In Good Standing

1.11

Farm Mortgages

\$

1.12

Residential Mortgages

\$

1.13

Commercial Mortgages

\$

835,467,829

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?

Yes

[]

No

[]

N/A

[]

5.2

If no, explain:

6.1

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

Yes

[]

No

[]

6.2

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

Date	Outstanding Lien Amount

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

[illegible]

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

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

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 Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Perce-n-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0836	Western-Southern Group	.00000	47-3228849				1373 Lex Road Investor Holdings, LLC	KY	NIA	WS Real Estate Holdings LLC The Western and Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000					2014 San Antonio Trust Agreement	OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000					2017 Houston Trust Agreement	OH	NIA		Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	45-5458388				2758 South Main SPE, LLC	NC	NIA	WS Real Estate Holdings LLC The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	81-3013986				309 Holdings, LLC	OH	NIA		Ownership	1.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	81-3013986				309 Holdings, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	48.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	27-1594103				506 Phelps Holdings, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	86-1791268				Alta 287 Venture LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	84-5144260				Alta at Horizon West, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	84-4351262				Alta Preston Residences, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	47-1046102				Apex Housing Investor Holdings, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	82-1476704				Aravada Kipling Housing Holdings, LLC	CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	87-4797036				Azalea Apartment Venture, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	47.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	83-3057118				Beardsley Inv. Holdings, LLC	AZ	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	45-5439068				Belle Housing Investor Holdings, Inc.	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	83-4499681				Blackstone Real Estate Investment Trust	NY	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	82-0887717				BP Summerville Investor Holdings, LLC	SC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	88-1583182				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	45-5458332				BY Apartment Investor Holding, LLC	MD	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	35-2431972				Canal Senate Apartments LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	82-0894869				Cape Barnstable Investor Holdings, LLC	MA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	20-8819502				Carmel Holdings, LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	20-5862349				Carmel Hotel, LLC	IN	NIA	Carmel Holdings, LLC	Ownership	36.260	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	31-1449186				Carthage Senior Housing Ltd	OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	82-4579654				Cedar Park Senior Inv. Holdings, LLC	TX	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	83-2482456				Cenizo Apts Inv. Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC The Western and Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	75-2808126				Centreport Partners LP	TX	NIA		Ownership	25.250	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	83-4249257				Charlotte Park Investor Holdings, LLC	NC	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	82-1605025				Chattanooga Southside Housing Investor Holdings, LLC	TN	NIA	WS Real Estate Holdings LLC The Western and Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	85-3863649				Chestnut Anchor Healthcare Fund II LP	TX	NIA	The Western and Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	81-2810787				Chestnut Heathcare Partners, LP	TN	NIA		Ownership	21.350	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	23-1691523				Cincinnati Analyst Inc	OH	NIA	Columbus Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	83-3238622				Cincinnati CBD Holdings, LLC	OH	NIA	WS Real Estate Holdings LLC The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	61-1454115				Cincinnati New Markets Fund LLC	OH	NIA		Ownership	14.660	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	20-0434449				Cleveland East Hotel LLC	OH	NIA	WS CEH LLC The Western and Southern Life Insurance Co	Ownership	37.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.99937	31-1191427				Columbus Life Insurance Co	OH	IA		Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	87-4569007				Concord HB K Clayton Holdings, LLC	MO	NIA	WS Real Estate Holdings LLC	Ownership	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. Invesotr Holdings, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	45-2524597				Cranberry NP Hotel Company LLC	PA	NIA	NP Cranberry Hotel Holdings, LLC	Ownership	72.520	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	47-3929236				Crossings Apt. Holdings	UT	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	46-3421289				Dallas City Investor Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	20-2681473				Day Hill Road Land LLC	CT	NIA	WS Real Estate Holdings LLC	Ownership	74.000	Western & Southern Mutual Holding Co	..NO	

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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.0836	Western-Southern Group	.00000	81-1710716				Fort Washington PE Invest IX	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	9.180	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	81-1722824				Fort Washington PE Invest IX-B	.OH	NIA	FIWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	81-1722824				Fort Washington PE Invest IX-B	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	81-1997777				Fort Washington PE Invest IX-K	.OH	NIA	FIWPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	87-3834210				Fort Washington PE Invest SM II	.OH	NIA	FIWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	87-3834210				Fort Washington PE Invest SM II	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	25.300	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	87-3815473				Fort Washington PE Invest SM II-B	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	87-3815473				Fort Washington PE Invest SM II-B	.OH	NIA	FIWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	87-3835610				Fort Washington PE Invest SM II-K	.OH	NIA	FIWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	20-4568842				Fort Washington PE Invest V LP	.OH	NIA	FIWPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	20-4568842				Fort Washington PE Invest V LP	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	45.790	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	26-1073680				Fort Washington PE Invest VI LP	.OH	NIA	FIWPEI VI GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	26-1073680				Fort Washington PE Invest VI LP	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	35.470	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	27-1321348				Fort Washington PE Invest VII LP	.OH	NIA	FIWPEI VII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	27-1321348				Fort Washington PE Invest VII LP	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	30.990	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	35-2485044				Fort Washington PE Invest VIII	.OH	NIA	FIWPEI VIII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	35-2485044				Fort Washington PE Invest VIII	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	4.150	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	32-0418436				Fort Washington PE Invest VIII-B	.OH	NIA	FIWPEI VIII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	32-0418436				Fort Washington PE Invest VIII-B	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	83-1005851				Fort Washington PE Invest X	.OH	NIA	FIWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	83-1005851				Fort Washington PE Invest X	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	9.090	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	83-1023433				Fort Washington PE Invest X-B	.OH	NIA	FIWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	83-1023433				Fort Washington PE Invest X-B	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	87-3859143				Fort Washington PE Invest XI	.OH	NIA	FIWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	87-3859143				Fort Washington PE Invest XI	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	30.380	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	87-3816231				Fort Washington PE Invest XI-B	.OH	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	87-3816231				Fort Washington PE Invest XI-B	.OH	NIA	FIWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	87-3859775				Fort Washington PE Invest XI-K	.OH	NIA	FIWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	83-1036934				Fort Washington PE Invest X-S	.OH	NIA	FIWPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	20-5398098				Fort Washington PE Investors V-B, L.P.	.OH	NIA	Fort Washington PE Invest V LP	Ownership	87.620	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	20-5398098				Fort Washington PE Investors V-B, L.P.	.OH	NIA	FIWPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	.OH	NIA	Fort Washington PE Invest V LP	Ownership	89.590	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	.OH	NIA	FIWPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH	NIA	Fort Washington PE Invest V LP	Ownership	6.700	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH	NIA	Fort Washington PE Invest VI LP	Ownership	9.840	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH	NIA	Fort Washington PE Invest VII LP	Ownership	5.410	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH	NIA	FIWPEO II GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	15.170	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	.OH	NIA	Fort Washington PE Invest VII LP	Ownership	3.750	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	.OH	NIA	Fort Washington PE Invest VIII LP	Ownership	3.180	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	.OH	NIA	FIWPEO III GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	6.390	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	37-1736757				Fort Washington PE Opp Fund III-B, L.P.	.OH	NIA	FIWPEO III GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0836	Western-Southern Group	.00000	47-3966673				Main Hospitality Holdings	.OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	83-4499681				Manchester Semmes OZ Fund II, LLC	.AL	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	83-4582162				Manchester Semmes Oz Fund, LLC	.VA	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	87-1271007				Mauna Kea Taft-Hartley Partners (ERISA), L.P.	.OH	NIA	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	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	82-1905557				Mercer Crossing Inv. Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	81-0743431				Midtown Park Inv. holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	45-5439036				Miller Creek Investor Holdings, LLC	.TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	83-1815218				Monteresso Housing Inv. Holdings, LLC	.FL	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	84-2984546				Nashville Hotel JV LLC	.TN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.75264	16-0958252				National Integrity Life Insurance Co	.NY	.DS	Integrity Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	46-5030427				NE Emerson Edgewood, LLC	.IN	NIA	The Lafayette Life Insurance Co	Ownership	60.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	27-1024113				North Braeswood Meritage Holdings LLC	.OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	02-0593144				North Pittsburg Hotel LLC	.PA	NIA	WSALD NPH LLC	Ownership	37.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	31-1427318				Northwest Cincinnati Hotel LLC	.OH	NIA	The Western and Southern Life Insurance Co	Ownership				
.0836	Western-Southern Group	.00000	45-2914674				NP Cranberry Hotel Holdings, LLC	.PA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	46-5765100				Olathe Apt. Investor Holdings, LLC	.KS	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	47-1122741				One Kennedy Housing Investor Holdings, LLC	.CT	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	31-1338187				OTR Housing Associates LP	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	46-1553387				Overland Apartments Investor Holdings, LLC	.KS	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	85-2026987				Park Boulevard Holdings, LLC	.FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	81-2515872				Patterson at First Investor Holdings, LLC	.OH	NIA	Integrity Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	20-4322006				PCE LP	.GA	NIA	The Western and Southern Life Insurance Co	Ownership				
.0836	Western-Southern Group	.00000	20-4322006				PCE LP	.GA	NIA	Western-Southern Life Assurance Co	Ownership	41.900	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	47-3394236				Perimeter TC Investor Holdings	.GA	NIA	WS Real Estate Holdings LLC	Ownership	22.340	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	88-2122016				Piney Plains Holdings, LLC	.NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	81-1659568				Pleasanton Hotel Investor Holdings,LLC	.CA	NIA	WS Real Estate Holdings LLC	Ownership	47.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	26-3167828				Prairie Lakes Holdings, LLC	.IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	84-2464002				Prairie Path Apts. Inv. Holdings, LLC	.IL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	41-3147951				Pretium Residential Real Estate Fund II, LP	.NY	NIA	The Western and Southern Life Insurance Co	Ownership				
.0836	Western-Southern Group	.00000	82-1507720				Price Willis Lodging Holdings, LLC	.SC	NIA	WS Real Estate Holdings LLC	Ownership	2.500	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	34-1998937				Queen City Square LLC	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	52-2096076				Race Street Dev Ltd	.OH	NIA	WS Real Estate Holdings LLC	Ownership	99.750	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	46-4725907				Railroad Parkside Investor Holdings, LLC	.AL	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	84-3614873				Raleigh Hotel Holding Co., LLC	.NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	84-3851930				Rancho Presidio Land Partners,LLC	.CA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	27-4266774				Randolph Tower Affordable Inv Fund LLC	.IL	NIA	The Western and Southern Life Insurance Co	Ownership				
.0836	Western-Southern Group	.00000	82-2188516				Revel Investor Holdings, LLC	.CO	NIA	WS Real Estate Holdings LLC	Ownership	99.990	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	80-0246040				Ridgegate Commonwealth Apts LLC	.CO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	26-3526448				Ridgegate Holdings, LLC	.CO	NIA	Ridgegate Holdings, LLC	Ownership	52.920	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	83-0812652				River Hollow Investor Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	81-1286981				Russell Bay Investor Holdings, LLC	.NV	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	81-2260159				San Tan Investor Holdings, LLC	.AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	47-1617717				Settlers Ridge Robinson Investor Holdings, LLC	.PA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	27-3564950				Seventh & Culvert Garage LLC	.OH	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.NO	
.0836	Western-Southern Group	.00000	26-1554676				Shelbourne Campus Properties LLC	.KY	NIA	Shelbourne Holdings, LLC	Ownership	52.920	Western & Southern Mutual Holding Co	.NO	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
0836	Western-Southern Group	00000	26-1944856				Shelbourne Holdings, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	45-4354663				Siena Investor Holding, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	69.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-2295656				Sixth and Saratoga NW, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-2930953				Skye Apts Investor Holdings, LLC	MN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
							The Western and Southern Life Insurance Co								
0836	Western-Southern Group	00000	61-1328558				Skyport Hotel LLC	KY	NIA		Ownership	25.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-1553152				Sonterra Legacy Investor Holding, LLC	OH	NIA	2014 San Antonio Trust Agreement	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-2948287				South Kirkman Apt. Holdings, LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
							Southside Tunnel Apts. Investor Holdings, LLC								
0836	Western-Southern Group	00000	47-2306231					PA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	46-2922655				SP Charlotte Apts. Investor Holdings, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1827381				Stony Investor Holdings, LLC	VA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-3538359				Stout Metro Housing Holdings LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-2348581				Summerbrooke Holdings LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
							The Western and Southern Life Insurance Co								
0836	Western-Southern Group	00000	26-4291356				Sundance Lafrontera Holdings LLC	TX	NIA		Ownership	62.720	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	88-2045113				TA Dakota Land Partners, LLC	WA	NIA	WS Real Estate Holdings LLC	Ownership	62.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-2672383				Tamiami Senior Inv. Holdings, LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	65242	35-0457540				The Lafayette Life Insurance Co	OH	IA	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	70483	31-0487145				The Western and Southern Life Insurance Co	OH	UDP	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-2399724				Three Choopt AA Inv. Holdings, LLC	VA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-3418626				Timacuan Apt. Holdings, LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1394672				Touchstone Advisors, Inc.	OH	NIA	IFS Financial Services, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-6046379				Touchstone Securities, Inc.	NE	NIA	IFS Financial Services, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	47-5098714				Trevi Apartment Holdings, LLC	AZ	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
							The Western and Southern Life Insurance Co								
0836	Western-Southern Group	00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA		Ownership	29.840	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5542652				Tri-State Fund II Growth LP	OH	NIA	Tri-State Ventures II, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
							The Western and Southern Life Insurance Co								
0836	Western-Southern Group	00000	31-1788429				Tri-State Growth Captial Fund LP	OH	NIA		Ownership	12.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1788429				Tri-State Growth Captial Fund LP	OH	NIA	Tri-State Ventures, LLC	Ownership	0.630	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-5542563				Tri-State Ventures II, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1788428				Tri-State Ventures, LLC	OH	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
							The Western and Southern Life Insurance Co								
0836	Western-Southern Group	00000	84-3894041				TruAmerica Workforce Housing Fund LP	FL	NIA		Ownership	11.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-2230033				TXFL NNN Office Inv. Holdings, LLC	OH	NIA	Integrity Life Insurance Co	Ownership	14.810	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-2230033				TXFL NNN Office Inv. Holdings, LLC	OH	NIA	National Integrity Life Insurance Co	Ownership	14.810	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-2230033				TXFL NNN Office Inv. Holdings, LLC	OH	NIA	The Lafayette Life Insurance Co	Ownership	29.630	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	84-2230033				TXFL NNN Office Inv. Holdings, LLC	OH	NIA	Western-Southern Life Assurance Co	Ownership	40.740	Western & Southern Mutual Holding Co	NO	
							The Western and Southern Life Insurance Co								
0836	Western-Southern Group	00000	31-1653922				Union Centre Hotel LLC	OH	NIA		Ownership	25.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-2679115				University Shades Inv. Holdings, LLC	FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-4132070				Vernazza Housing Investor Holdings, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-2226959				View High Apts Investor Holdings, LLC	MO	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	36-4107014				Vinings Trace	OH	NIA	WS Real Estate Holdings LLC	Ownership	99.000	Western & Southern Mutual Holding Co	NO	
							The Western and Southern Life Insurance Co								
0836	Western-Southern Group	00000	72-1388989				Vulcan Hotel LLC	AL	NIA		Ownership	25.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	82-1665321				W Apt. Investor Holdings, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-0846576				W&S Brokerage Services, Inc.	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	YES	
0836	Western-Southern Group	00000	31-1334221				W&S Financial Group Distributors, Inc.	OH	NIA	Western-Southern Life Assurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-1744878				Warm Springs Apt. Holdings, LLC	NV	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
							The Western and Southern Life Insurance Co								
0836	Western-Southern Group	00000	31-1413821				Western & Southern Agency, Inc.	OH	NIA		Ownership	100.000	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	31-1732404				Western & Southern Financial Group, Inc.	OH	UIP	Western & Southern Mutual Holding Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	

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

1	2	3	4	5	6	7	8	9	10	11	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Percen- tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Yes/No)	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)					
.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 NPH LLC	.PA	NIA	WS Real Estate Holdings LLC	Ownership	50.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	20-0360272				WSL Partners LP	.OH	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	20-0360272				WSL Partners LP	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	95.500	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	20-8843748				WSLR Birmingham	.AL	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	20-8843635				WSLR Cinti LLC	.OH	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	20-8843645				WSLR Columbus LLC	.OH	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	20-8843653				WSLR Dallas LLC	.TX	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	20-8843767				WSLR Hartford LLC	.CT	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	20-8843577				WSLR Holdings LLC	.OH	NIA	The Western and Southern Life Insurance Co	Ownership	24.490	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	20-8843962				WSLR Skyport LLC	.KY	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	20-8843814				WSLR Union LLC	.OH	NIA	WSLR Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	.00000	26-3526711				YT Crossing Holdings, LLC	.TX	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

AUGUST FILING

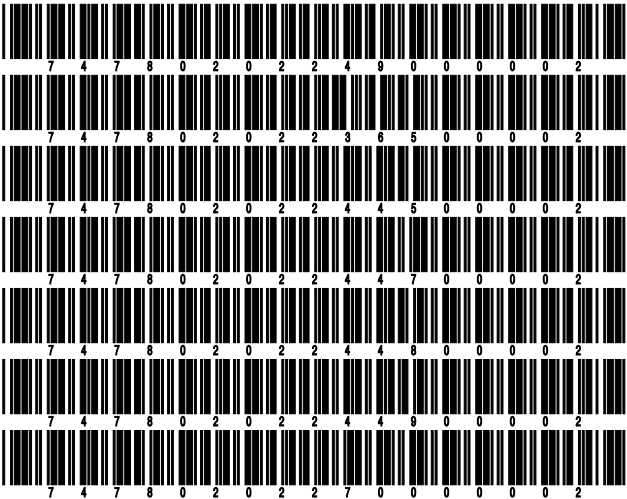
9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting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

SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	748,539,423	653,394,121
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	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		
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	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	329,256,032	326,147,932
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	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	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	6,382,582,841	6,199,087,383
2. Cost of bonds and stocks acquired	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
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 \$

SCHEDULE DA - PART 1

Short-Term Investments

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

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	12,193,415	18,174,851
2. Cost of short-term investments acquired	2,997,223	99,746,318
3. Accrual of discount		0
4. Unrealized valuation increase (decrease)		0
5. Total gain (loss) on disposals		17,984
6. Deduct consideration received on disposals	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

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)
3.2	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)
3.3	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

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	126,898,874	211,187,163
2. Cost of cash equivalents acquired	2,734,639,471	6,226,924,127
3. Accrual of discount		0
4. Unrealized valuation increase (decrease)		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
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)	105,801,460	126,898,874
11. Deduct total nonadmitted amounts		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

[illegible]

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	CHARLOTTESVILLE	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	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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

SCHEDULE BA - PART 2

[illegible]

SCHEDULE BA - PART 3

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 Temporary Impairment 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	66,843	66,843	0	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	MONTREY 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	6,399,200	6,399,200	0	0	0	0
2299999. Joint Venture Interests - Real Estate - Affiliated	Patterson at First Investor Holding LLC	Dayton	OH	Crawford-Hoyle	07/27/2016	05/19/2022	711,182	0	0	0	0	0	40,238	40,238	0	0	0	0	
4899999. Total - Unaffiliated								711,182	0	0	0	0	0	40,238	40,238	0	0	0	0
								6,466,043	0	0	0	0	0	6,466,043	6,466,043	0	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	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Unrealized Valuation Increase (De- crease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other Than Temporary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum- brances on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest- ment Income
4999999. Total - Affiliated							711,182	0	0	0	0	0	0	40,238	40,238	0	0	0	0
5099999 - Totals							7,177,225	0	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	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36176F-2C-1	G2 G2 765171 4.700% 12/20/61		05/01/2022	Interest Capitalization		24	24	0	1.A
36230U-YL-7	G2 G2 759715 4.700% 10/20/61		06/01/2022	Interest Capitalization		161	161	0	1.A
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		06/01/2022	Interest Capitalization		722	722	0	1.A
912810-TD-0	U S TREASURY 2.250% 02/15/52		05/18/2022	GOLDMAN SACHS		443,435	540,000	3,155	1.A
912810-TE-8	U S TREASURY 0.125% 02/15/52		06/14/2022	Various		3,752,080	4,145,000	1,373	1.A
912810-TF-5	U S TREASURY 2.375% 02/15/42		05/16/2022	J P MORGAN SEC		1,626,270	1,875,000	11,194	1.A
912828-Z7-8	U S TREASURY NOTES 1.500% 01/31/27		04/13/2022	GOLDMAN SACHS		71,162	75,000	227	1.A
0109999999	Subtotal - Bonds - U.S. Governments					5,893,854	6,635,907	15,949	XXX
000000-00-0	REPUBLIC OF SERBIA SOVEREIGN 2.125% 12/01/30	D.	05/09/2022	HONG KONG SHANGHAI BK		282,559	375,000	3,542	3.A FE
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	1.F FE
0309999999	Subtotal - Bonds - All Other Governments					4,564,434	4,625,000	79,262	XXX
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		06/01/2022	Interest Capitalization		71,579	71,579	0	1.A
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/44		06/01/2022	Interest Capitalization		74,035	74,035	0	1.A
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/43		04/01/2022	Interest Capitalization		7,783	7,783	0	1.A
3136AU-Q9-5	FNR 2016-98 BZ 4.000% 01/25/57		06/01/2022	Interest Capitalization		98,989	98,989	0	1.A
3137BM-7D-2	FHMS FHMS K051 X1 0.644% 09/25/25		05/16/2022	MIZUHO SECURITIES USA INC		1,543,585	0	33,205	1.A
0909999999	Subtotal - Bonds - U.S. Special Revenues					1,795,971	252,386	33,205	XXX
00287Y-BM-0	ABBVIE INC 2.300% 11/21/22		06/22/2022	TD SECURITIES		966,993	970,000	2,045	2.B FE
02406P-AU-4	AMERICAN AXLE 6.500% 04/01/27		05/18/2022	Various		279,493	312,000	2,727	4.B FE
02666A-AC-2	AH4R 2015-SFR1 C 4.110% 04/17/52		05/18/2022	WELLS FARGO		3,972,500	4,000,000	8,677	1.A FE
02666B-AA-4	AH4R 2015-SFR2 A 3.732% 10/17/52		06/27/2022	INTL FCSTONE FINANCIAL INC		1,296,955	1,325,431	3,847	1.A FE
02666B-AE-6	AH4R 2015-SFR2 E 6.070% 10/17/52		06/21/2022	INTL FCSTONE FINANCIAL INC		10,125,391	10,000,000	37,094	1.E FE
03027X-BC-3	AMERICAN TOWER CORP 2.100% 06/15/30		04/28/2022	CITIGROUP GLOBAL MKTS		5,762,540	7,000,000	55,942	2.C FE
045054-AJ-2	ASSTEAD CAPITAL INC 4.000% 05/01/28		06/03/2022	Various		1,684,248	1,786,000	4,419	2.C FE
05610M-AA-0	BX Trust 2022CSMO 2022-CSMO A 3.592% 06/15/27		05/27/2022	CITIGROUP GLOBAL MKTS		13,943,873	14,000,000	0	1.A FE
117043-AU-3	BRUNSWICK CORP 4.400% 09/15/32		05/24/2022	BARCLAYS		4,517,000	5,000,000	34,833	2.B FE
12526W-AA-7	Cascade Funding 2022HBB Trust 2022-HBB A 3.750% 04/25/25		06/15/2022	BARCLAYS		9,801,948	10,000,000	0	1.A FE
12595H-AA-6	COMM 2017-PANW A 3.244% 10/10/29		06/27/2022	BMO CAPITAL MARKETS CORP		1,057,375	1,100,000	2,775	1.A FE
126694-HK-7	CIHL 2005-25 A6 5.500% 11/25/35		05/01/2022	Interest Capitalization		0	0	0	1.D FM
14339H-AA-4	CARMEL VALLEY SR LIVING 0.660% 09/01/61		06/30/2022	STERN		2,100,000	2,100,000	0	1.B FE
172967-MU-2	CITIGROUP 4.000% 12/10/25		05/11/2022	CREDIT SUISSE FIRST BOSTON		220,988	249,000	1,743	3.A FE
172967-NS-6	CITIGROUP 4.658% 05/24/28		05/17/2022	CITIGROUP GLOBAL MKTS		10,000,000	10,000,000	0	1.G FE
17323C-AJ-6	Citigroup Commer2015GC271page 2015-GC27 AS 3.571% 02/10/48		06/30/2022	BMO CAPITAL MARKETS CORP		12,988,419	13,330,000	5,289	1.A
20753Y-CK-6	FINMA - CAS2022R04 2022-R04 1M2 4.048% 03/25/42		04/04/2022	NOMURA SECURITIES INTERNATIONA		425,000	425,000	0	2.C FE
20826F-AW-6	CONOCOPHIL CO 3.758% 03/15/42		03/11/2022	Taxable Exchange		1,711,510	1,732,000	0	1.G FE
21872M-AA-0	CoreVest America20182 e Ltd 2018-2 A 4.026% 11/15/52		06/16/2022	BARCLAYS		9,779,881	9,828,255	21,983	1.A FE
222070-AG-9	COTY 4.750% 01/15/29		04/20/2022	Various		324,151	353,000	6,291	3.C FE
22532X-SA-7	CREDIT AGRICOLE CIB NY 1.190% 11/21/22		05/17/2022	CREDIT AGRICOLE SECURITIES		4,000,000	4,000,000	0	1.A
26441C-AW-5	DUKE ENERGY 2.400% 08/15/22		04/07/2022	TD SECURITIES		2,806,104	2,800,000	10,453	2.B FE
34417R-AB-2	Focus Brands Fun20171A 2022-1 A2 7.206% 07/30/52		06/28/2022	BARCLAYS		5,000,000	5,000,000	0	2.B FE
35564K-UX-5	Freddie Mac - ST2022DNA3 2022-DNA3 M1B 3.848% 04/25/42		04/11/2022	NOMURA SECURITIES INTERNATIONA		1,000,000	1,000,000	0	2.B FE
38141G-WZ-3	GOLDMAN SACHS GROUP INC 4.223% 05/01/29		04/27/2022	BANK of AMERICA SEC		14,822,250	15,000,000	313,206	2.A FE
38748Y-AA-0	GRANITE US HOLDINGS CORP 11.000% 10/01/27		05/19/2022	J P MORGAN SEC		308,880	312,000	4,957	5.A FE
404119-CA-5	HCA INC 3.500% 09/01/30		06/13/2022	CITIGROUP GLOBAL MKTS		8,698,800	10,000,000	101,111	2.C FE
404121-AH-8	HCA INC 5.375% 09/01/26		06/16/2022	MARKET AXESS		1,062,957	1,064,000	16,839	2.C FE
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	7,146,000	12,434	1.A
595017-BC-7	MICROCHIP TECHNOLOGY INC 0.983% 09/01/24		06/15/2022	Tax Free Exchange		2,151,393	2,150,000	6,106	2.B FE
608190-AL-8	MOHAWK INDUSTRIES INC 3.625% 05/15/30		05/18/2022	SEAPORT GROUP LLC		1,449,203	1,585,000	19,069	2.A FE
61747Y-ES-0	MORGAN STANLEY 5.297% 04/20/37		04/18/2022	Various		940,335	937,000	0	2.A FE
62944T-AE-5	NVR INC 3.950% 09/15/22		05/02/2022	STIFEL NICHOLAS		1,001,850	1,000,000	5,376	2.A FE
64110L-AX-4	NETFLIX INC 6.375% 05/15/29		05/16/2022	BARCLAYS		2,675,246	2,517,000	35,895	2.B FE
648684-AA-6	NEW SEASONS LLC 1.063% 04/01/62		04/18/2022	STERN		6,700,000	6,700,000	0	1.B FE
64909D-AA-7	NEW VILLAS ZIONSVILLE 1.478% 05/01/62		05/18/2022	STERN		3,600,000	3,600,000	0	1.B FE
668138-AA-8	NORTHWESTERN MUTUAL LIFE 3.850% 09/30/47		06/03/2022	KEY BANC-MCDONALD		613,234	710,000	5,087	1.C FE
701094-AR-5	PARKER HANFIFIN 4.250% 09/15/27		06/06/2022	CITIGROUP GLOBAL MKTS		1,943,870	1,948,000	0	2.A FE
71845J-AA-6	PHILLIPS EDISON GROCERY 2.625% 11/15/31		04/25/2022	BANK of AMERICA SEC		1,604,400	1,910,000	27,993	2.C FE

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	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
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	2.C FE
842587-DD-6	SOUTHERN CO 5.113% 08/01/27		.05/05/2022	GOLDMAN SACHS		11,049,830	11,000,000	6,600	2.B FE
87901J-AH-8	TGNA 5.000% 09/15/29		.05/19/2022	GOLDMAN SACHS		89,770	94,000	888	3.B FE
88947E-AU-4	TOLL BROS FINANCE CORP 3.800% 11/01/29		.04/06/2022	DEUTSCHE BANK		1,735,457	1,821,000	30,115	2.C FE
89171Y-AG-6	TPMT 2015-2 1B3 3.322% 11/25/60		.05/18/2022	INTL FOSTONE FINANCIAL INC		658,594	750,000	1,311	1.A
911365-BM-5	NA UNITED RENTALS 3.875% 11/15/27		.05/05/2022	Various		712,500	750,000	14,047	2.C FE
914906-AX-0	UNIVISION COMMUNICATIONS INC 7.375% 06/30/30		.06/09/2022	GOLDMAN SACHS		32,754	33,000	0	4.A FE
92890N-AA-7	WFRBS 2012-C10 XA 1.614% 12/15/45		.06/08/2022	BREAN CAPITAL LLC		4,347	0	601	1.A FE
96042H-AN-0	Westlake Automob20193A ivable 2019-3A E 3.590% 03/17/25		.06/01/2022	BNP SECURITIES		14,373,000	14,400,000	25,848	1.E FE
064159-BN-9	BANK OF NOVA SCOTIA 3.625% 10/27/81	A.	.05/10/2022	GOLDMAN SACHS		78,500	100,000	151	2.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	2.A FE
000000-00-0	YPF SOCIEDAD ANONIMA 9.000% 02/12/26	D.	.06/23/2022	JPM FUNDS RECAP		208,125	250,000	1,250	5.C FE
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	2.C FE
22550L-2H-3	CREDIT SUISSE NEW YORK 3.700% 02/21/25	D.	.04/04/2022	CREDIT SUISSE FIRST BOSTON		799,008	800,000	0	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	0	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	0	2.B FE
39809X-AA-6	Greystone Commer2021HC2 l Esta 2021-HC2 A 3.392% 12/15/39	D.	.04/08/2022	PIPER JAFFRAY		4,956,250	5,000,000	8,542	1.A FE
629470-BB-3	NXP BV 5.350% 03/01/26	D.	.05/19/2022	Tax Free Exchange		1,823,688	1,660,000	19,242	2.C FE
69377F-AB-2	FREEPORT INDONESIA PT 5.315% 04/14/32	D.	.05/05/2022	CITIGROUP GLOBAL MKTS		482,500	500,000	1,845	2.C FE
83368R-BM-3	SOCIETE GENERALE 4.677% 06/15/27	D.	.06/08/2022	SOCIETE GENERALE		10,000,000	10,000,000	0	1.F FE
86562M-AQ-3	SUMITOMO MITSUI FINL GRP 2.784% 07/12/22	D.	.04/27/2022	TD SECURITIES		4,010,880	4,000,000	34,027	1.G FE
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	2.B FE
281020-AT-4	EDISON INTERNATIONAL 5.000% 03/15/50		.04/04/2022	JEFFERIES & CO		364,315	385,000	1,099	3.B FE
976657-AH-9	WISCONSIN ENERGY CORP 3.524% 05/15/67		.06/09/2022	J P MORGAN SEC		280,635	353,000	967	2.B FE
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	0.00	0	2.C FE
48126B-58-0	JPMORGAN CHASE & CO PREFERRED		.05/10/2022	J P MORGAN SEC	10,190,000	187,496	0.00	0	2.B FE
61762V-86-1	MORGAN STANLEY PREFERRED		.05/13/2022	JANNEY MONTGOMERY SCOTT NINC	8,000,000	144,000	0.00	0	2.C FE
902973-71-8	U S BANCORP PREFERRED		.05/10/2022	Various	32,634,000	569,107	0.00	0	2.A FE
902973-73-4	U S BANCORP PREFERRED		.05/10/2022	JANNEY MONTGOMERY SCOTT NINC	9,050,000	153,697	0.00	0	2.A FE
94988U-12-8	WELLS FARGO & COMPANY PREFERRED		.05/11/2022	J P MORGAN SEC	14,266,000	273,907	0.00	0	2.B FE
95002Y-AQ-0	WELLS FARGO & COMPANY PREFERRED		.04/21/2022	JANNEY MONTGOMERY SCOTT NINC	946,000	17,492	0.00	0	2.B FE
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	1,919,000	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	

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
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 .....	.....
928260-83-9	VISA INC .....	.....	.05/17/2022	S. G. COWEN SECURITIES CORP.	4,801.000	974,301 .....	.....	.0 .....	.....
934423-10-4	DISCOVERY INC-W/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 .....	.....
65960L-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	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
36176F-2C-1	G2 G2 765171 4.700% 12/20/61		06/01/2022	Paydown		.82	.82	.89	.89	.0	(.6)	.0	(.6)	.0	.82	.0	.0	.0	.2	.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	77,580	.0	.0	.0	.977	.09/15/2041	1.A
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.684% 02/16/44		06/01/2022	Paydown		3,238		3,125	3,433	.0	(195)	.0	(195)	.0	3,238	.0	.0	.0	.77	.02/16/2044	1.A
38378K-DQ-9	GNR 2013-46 IO 0.914% 08/16/42		06/01/2022	Paydown		.0		210,978	23,912	.0	(23,912)	.0	(23,912)	.0	.0	.0	.0	.0	27,315	.08/16/2042	1.A
38379U-CK-0	GNR 2016-2 IO 0.554% 04/16/57		06/01/2022	Paydown		.0		25,203	25,193	.0	(25,193)	.0	(25,193)	.0	.0	.0	.0	.0	6,806	.04/16/2057	1.A
38379U-Q2-5	GNR 2016-140 IO 0.751% 05/16/58		06/01/2022	Paydown		.0		7,327	7,325	.0	(7,325)	.0	(7,325)	.0	.0	.0	.0	.0	1,610	.05/16/2058	1.A
38379U-TJ-5	GNR 2016-72 IO 0.775% 12/16/55		06/01/2022	Paydown		.0		70,830	24,039	.0	(24,039)	.0	(24,039)	.0	.0	.0	.0	.0	9,696	.12/16/2055	1.A
38379U-VS-2	GNR 2016-85 IO 1.011% 03/16/57		06/01/2022	Paydown		.0		8,073	5,530	.0	(5,530)	.0	(5,530)	.0	.0	.0	.0	.0	1,094	.03/16/2057	1.A
38379U-XP-6	GNR 2016-98 IO 0.891% 05/16/58		06/01/2022	Paydown		.0		11,691	4,703	.0	(4,703)	.0	(4,703)	.0	.0	.0	.0	.0	1,285	.05/16/2058	1.A
				Redemption 100.0000																	
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	.113,636	.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	.21,429	.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	.66,667	.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	.150,000	.0	.0	.0	.163	.05/15/2024	1.A
				Redemption 100.0000																	
690353-XQ-5	DFC VRDN 1.750% 07/15/25		04/15/2022			.236,111	.236,111	.236,111	.236,111	.0	.0	.0	.0	.0	.236,111	.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		2,023,832	2,245,000	2,149,560	.0	.0	203	.0	203	.0	2,149,763	.0	(125,931)	(125,931)	.724	.02/15/2052	1.A
				MORGAN STANLEY FIXED INC																	
91282C-CD-1	US TREASURY 0.125% 05/31/23		04/27/2022			1,468,530	1,500,000	1,496,764	1,497,634	.0	531	.0	531	.0	1,498,165	.0	(29,635)	(29,635)	.762	.05/31/2023	1.A
91282C-CF-6	US TREASURY 0.750% 05/31/26		06/14/2022	HONG KONG SHANGHAI BK		107,278	120,000	116,616	65,068	.0	204	.0	204	.0	116,866	.0	(9,589)	(9,589)	.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	4,433,537	0	(165,155)	(165,155)	52,267	XXX	XXX
195325-CU-7	COLOMBIA, REPUBLIC OF SOVEREIGN 5.000% 06/15/45	D	04/21/2022	JEFFERIES & CO		.775,603	.995,000	1,182,894	1,174,826	.0	(1,576)	.0	(1,576)	.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	D	05/18/2022	Various		.956,080	1,184,000	1,283,827	1,283,752	.0	(606)	.0	(606)	.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	D	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	3,110,732	.0	(110,732)	(110,732)	.285,688	.02/18/2024	1.F 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	5,567,128	0	(835,445)	(835,445)	332,079	XXX	XXX
592112-LQ-7	MET GOVT NASHVILLE & DAVIDSON 2.767% 07/01/24		05/11/2022	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	.2,125	.11/15/2032	1.G FE
				Redemption 100.0000																	
25477P-NF-8	DCHFA 2014-A A 3.875% 06/15/45		06/03/2022			.14,314	.14,314	.14,314	.14,314	.0	.0	.0	.0	.0	.14,314	.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		19,619	18,781	.0	(18,781)	.0	(18,781)	.0	.0	.0	.0	.0	1,908	.06/25/2040	1.A
				FREDDIEMAC STRIP 270 FHS 270 300 3.000%																	
3128HX-W7-6	08/15/42		06/01/2022	Paydown		.55,686	.55,686	.57,870	.57,180	.0	(1,494)	.0	(1,494)	.0	.55,686	.0	.0	.0	.723	.08/15/2042	1.A
3128PP-MF-7	FGLMC J10358 4.500% 07/01/24		06/01/2022	Paydown		5,302	5,302	5,405	5,333	.0	(31)	.0	(31)	.0	5,302	.0	.0	.0	.101	.07/01/2024	1.A
3128PP-MJ-9	FGLMC J10361 4.500% 07/01/24		06/01/2022	Paydown		4,119	4,119	4,211	4,147	.0	(28)	.0	(28)	.0	4,119	.0	.0	.0	.78	.07/01/2024	1.A
3128PR-V8-9	FG FG J12439 4.500% 06/01/25		06/01/2022	Paydown		1,953	1,953	2,077	2,008	.0	(54)	.0	(54)	.0	1,953	.0	.0	.0	.37	.06/01/2025	1.A
3128PR-YD-5	FG FG J12508 4.500% 07/01/25		06/01/2022	Paydown		3,597	3,597	3,824	3,699	.0	(102)	.0	(102)	.0	3,597	.0	.0	.0	.67	.07/01/2025	1.A
3128PT-UT-0	FG J14194 3.000% 01/01/26		06/01/2022	Paydown		11,521	11,521	11,146	11,345	.0	175	.0	175	.0	11,521	.0	.0	.0	.143	.01/01/2026	1.A
31335A-UL-0	FG FG G60587 4.000% 02/01/46		06/01/2022	Paydown		259,852	259,852	273,983	272,983	.0	(13,130)	.0	(13,130)	.0	259,852	.0	.0	.0	4,380	.02/01/2046	1.A
3136A9-PB-5	FNR 2012-120 AH 2.500% 02/25/32		06/01/2022	Paydown		50,956	50,956	50,319	50,671	.0	286	.0	286	.0	50,956	.0	.0	.0	.493	.02/25/2032	1.A
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		06/01/2022	Paydown		51,050	51,050	43,354	46,857	.0	4,045	.0	4,045	.0	51,050	.0	.0	.0	.441	.01/25/2044	1.A
31371M-JC-2	FNMA FN 255959 6.000% 10/01/35		06/01/2022	Paydown		181	181	184	183	.0	(3)	.0	(3)	.0	181	.0	.0	.0	.5	.10/01/2035	1.A
3137AB-YF-2	FHR FHR 3870 WB 4.000% 06/15/31		06/01/2022	Paydown		181,830	181,830	202,854	187,855	.0	(6,025)	.0	(6,025)	.0	181,830	.0	.0	.0	3,089	.06/15/2031	1.A
3137AV-XP-7	FHR FHMS K022 X1 1.246% 07/25/22		06/01/2022	Paydown		.0		1,645,910	65,643	.0	(65,643)	.0	(65,643)	.0	.0	.0	.0	.0	90,965	.07/25/2022	1.A FE
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		06/01/2022	Paydown		68,902	68,902	64,181	66,822	.0	2,079	.0	2,079	.0	68,902	.0	.0	.0	.412	.07/15/2042	1.A
3137BB-BB-2	FHR FHR 4337 YZ 3.500% 05/15/54		05/01/2022	Paydown		132,970	132,970	126,133	127,112	.0	5,858	.0	5,858	.0	132,970	.0	.0	.0	1,801	.05/15/2054	1.A

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 Ident-ification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3137BC-6T-0	FHR FHR 4361 WV 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	3,062	05/15/2044	1.A
3137BM-7D-0	FHMS FHMS K051 X1 0.844% 09/25/25		06/01/2022	Paydown		.0	.0	42,090	14,267	.0	(18,116)	.0	(18,116)	.0	.0	.0	.0	.0	2,374	09/25/2025	1.A
3137BS-P9-8	FHMS 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)	38,511	08/25/2026	1.A FE
3137BV-ZA-7	FHMS FHMS K063 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	1,735	01/25/2027	1.A FE
3137FM-U8-3	FHMS 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	1,421	05/25/2026	1.A
31384Q-PN-7	FNMA FN 530629 3.192% 04/01/30		06/01/2022	Paydown		1,523	1,523	1,510	1,442	.0	.81	.0	.81	.0	1,523	.0	.0	.0	16	04/01/2030	1.A
3138EO-YE-3	FN FN AJ7908 3.000% 01/01/27		06/01/2022	Paydown		42,981	42,981	41,739	42,272	.0	.709	.0	.709	.0	42,981	.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	57,937	57,561	.0	(1,148)	.0	(1,148)	.0	56,413	.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	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	55,896	06/01/2045	1.A
3138L4-GJ-6	FNMA FN AQ3800 2.760% 08/01/23		06/01/2022	Paydown		18,289	18,289	17,562	18,127	.0	.162	.0	.162	.0	18,289	.0	.0	.0	212	08/01/2023	1.A
3138MR-Y8-8	FN FN AQ9734 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	259	01/01/2033	1.A
	FNMA AW4186 FN AW4186 3.500%																				
3138XT-UL-7	05/01/44		06/01/2022	Paydown		176,991	176,991	177,012	176,978	.0	.13	.0	.13	.0	176,991	.0	.0	.0	2,218	05/01/2044	1.A
31392J-TL-3	FN 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	18,109	.0	.0	.0	388	03/25/2033	1.A
31393B-FN-0	FN 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	456	05/25/2033	1.A
31393E-LQ-0	FNW 2003-W12 2A6 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	630	06/25/2043	1.A
31393U-A6-0	FNW 2003-W19 1A7 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	1,364	11/25/2033	1.A
31393U-AK-9	FNW 2003-W17 1A7 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	1,471	08/25/2033	1.A
31394R-VW-6	FHLMC 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	2,438	03/15/2034	1.A
31397N-LM-5	FN 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	680	03/25/2029	1.A
31398F-DP-3	FN 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	3,307	10/25/2024	1.A
31398F-XA-4	FN 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	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	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	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	888	10/15/2024	1.A
31398L-W9-5	FHR FHR 3627 QH 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	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	9,586	9,934	.0	.84	.0	.84	.0	10,018	.0	.0	.0	163	02/25/2025	1.A
31398N-HK-3	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	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	371	03/15/2025	1.A
31398W-MG-6	FHR FHR 3637 AY 4.000% 02/15/25		06/01/2022	Paydown		10,018	10,018	9,505	9,925	.0	.93	.0	.93	.0	10,018	.0	.0	.0	165	02/15/2025	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	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	.7	08/01/2033	1.A
3140HK-2H-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	29	10/01/2048	1.A
3140JG-AM-7	FN FN BND011 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	718	08/01/2048	1.A
3140JG-WT-8	FN FN BND657 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	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	168	01/01/2038	1.A
31414M-4W-3	FNMA FN 970737 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	113	11/01/2023	1.A
31416X-LG-3	FN 2003-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	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	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	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	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	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	968	01/01/2031	1.A
31418A-WD-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	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	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	219	12/01/2025	1.A
31419K-U4-5	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	.0	.0	.0	257	11/01/2025	1.A
	Redemption 100.0000																				
60416Q-GK-4	MN HSG FIN AGY 2.730% 08/01/46		06/15/2022			.65,031	.65,031	.65,031	.65,031	.0	.0	.0	.0	.0	.65,031	.0	.0	.0	.764	08/01/2046	1.A FE
826207-YM-0	MEAG TXB PLT 6.655% 04/01/57		04/01/2022	Various		167,000	167,000	167,000	167,000	.0	.0	.0	.0	.0	167,000	.0	.0	.0	5,557	04/01/2057	1.F FE
	Redemption 100.0000																				
677377-2P-7	OHIO HSG FIN 2.650% 11/01/41		06/15/2022			195,000	195,000	195,000	195,000	.0	.0	.0	.0	.0	195,000	.0	.0	.0	2,153	11/01/2041	1.A 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	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..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	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	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 OH DEV FIN AUTH RE DEVELOPMENT 4.800% 11/15/37		05/17/2022	Various		105,000	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 RSOL FIN SINGLE FAMILY HSG 3.875% 07/01/35		06/03/2022	Redemption 100.0000		150,000	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	178,291	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	89,749	0	0	0	0	0	89,749	0	0	0	1,637	10/25/2043	1.A FE
..92812U-O4-3	VASHSG 2014-A A 3.500% 10/25/37		06/01/2022	Paydown		29,130	29,130	29,130	29,130	0	0	0	0	0	29,130	0	0	0	344	10/25/2037	1.A FE
..92812U-O5-0	VASHSG 2015-A A 3.250% 06/25/42		06/01/2022	Various		321,680	321,680	321,848	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	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	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	13,557,827	6,837,536	0	(153,062)	0	(153,062)	0	11,692,430	0	(10,962)	(10,962)	276,945	XXX	XXX
..000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		05/01/2022	Paydown		566	566	488	499	0	67	0	67	0	566	0	0	0	12	05/25/2033	1.A FM
..00091J-AA-6	AB Issuer LLC 20211 2021-1 A2 3.734% 07/30/51		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	AREIT 2019-CRE3 A 2.155% 09/14/36		06/14/2022	Paydown		305,725	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-AS-9	ADMSO 2018-1 A 4.810% 11/15/48		06/15/2022	Paydown		63,722	63,722	64,787	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-AN-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	9,360	9,231	0	(4)	0	(4)	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	CWALT 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	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	Redemption 100.0000		125,215	125,215	125,215	125,215	0	0	0	0	0	125,215	0	0	0	1,878	10/15/2028	2.A FE
..02377A-AA-6	AMER AIRLN 14-1 A 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
..02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		06/01/2022	Paydown		1,681	1,681	1,676	1,584	0	97	0	97	0	1,681	0	0	0	20	09/25/2035	1.D FM
..02665U-AA-3	AHAR 2014-SFR2 A 3.786% 10/17/36		06/01/2022	Paydown		21,709	21,709	21,707	21,638	0	70	0	70	0	21,709	0	0	0	339	10/17/2036	1.A FE
..02666A-AA-6	AHAR 2015-SFR1 A 3.467% 04/17/52		06/01/2022	Paydown		22,436	22,436	22,435	22,415	0	22	0	22	0	22,436	0	0	0	324	04/17/2052	1.A FE
..02666A-AG-3	AHAR 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	04/17/2052	6.*
..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
..038336-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
..038779-AB-0	ARBSY 2020-1A A2 3.237% 07/30/50		04/30/2022	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	202	07/30/2050	2.C FE
..046497-AA-1	Atalaya Equipment20211A g Fund 2021-1A A1 0.326% 11/15/22		06/15/2022	Paydown		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
..05535D-AH-6	BLACKROCK CAPITAL FINANCIAL 1997-R1 WAC 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	BIWAY 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	BMO 2022-C1 Mort2022C1 st 2022-C1 XA 0.615% 02/15/55		06/01/2022	Paydown		0	0	7,375	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	7,339	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

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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
05951F-AG-9	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-UBS7 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
10638M-AA-8	Brean Asset Back2021RM2 ities 2021-RM2 A 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
12526W-AA-7	Cascade Funding 2022HB8 Trust 2022-HB8 A 3.750% 04/25/25		06/25/2022	Paydown		197,648	197,648	193,734	.0	.0	3,914	.0	3,914	.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	107,747	105,409	.0	(794)	.0	(794)	.0	104,614	.0	.0	.0	1,613	01/10/2048	1.A
12543P-AQ-6	CWHL 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	CHT 2017-CSMO 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	CNH 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-GR20 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-GR24 ASB 3.445% 08/10/48		06/01/2022	Paydown		551,043	551,043	567,569	554,478	.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-AW-4	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-J1 B2 3.587% 02/25/48		06/01/2022	Paydown		41,050	41,050	41,538	.0	.0	(487)	.0	(487)	.0	41,050	.0	.0	.0	245	02/25/2048	1.A
12654P-AE-8	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	CWALT 2005-46CB A14 5.500% 10/25/35		06/01/2022	Paydown		9,501	9,941	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	CWALT 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-YD-0	CWALT 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	CWALT 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	CWALT 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
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		04/01/2022	Paydown		5,482	5,422	4,651	3,542	.0	1,940	.0	1,940	.0	5,482	.0	.0	.0	103	11/25/2035	1.D FM
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		06/01/2022	Paydown		9,739	9,122	7,719	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	CDMC 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
151895-CB-6	CENTERPOINT PROPERTY TRUST PP 3.490% 05/27/22		05/27/2022	Maturity		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
166764-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	.0	31,397	31,397	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	.0	(32,014)	(32,014)	6,063	11/15/2028	4.C FE
17275R-BE-1	CISCO SYSTEMS INC 2.600% 02/28/23		06/15/2022	TD SECURITIES		6,983,270	7,000,000	6,988,520	6,997,951	.0	805	.0	805	.0	6,998,756	.0	(15,486)	(15,486)	146,106	02/28/2023	1.E FE
172967-LG-4	CITIGROUP 2.750% 04/25/22		04/25/2022	Maturity		3,485,000	3,485,000	3,487,858	.0	.0	(2,858)	.0	(2,858)	.0	3,485,000	.0	.0	.0	47,919	04/25/2022	1.G FE
173100-AR-9	CMIS 2006-6 B1 6.000% 11/25/36		06/01/2022	Paydown		.0	7,073	3,484	4,812	.0	(4,812)	.0	(4,812)	.0	.0	.0	.0	.0	113	11/25/2036	5.B FM
17312H-AE-9	CMISJ 2007-2 A5 4.988% 06/25/37		06/01/2022	Paydown		68,422	68,422	68,420	67,369	.0	1,033	.0	1,033	.0	68,422	.0	.0	.0	1,274	06/25/2037	1.A FM
17321J-AE-4	CGMT 2013-GC15 AAB 3.942% 09/10/46		06/01/2022	Paydown		52,355	52,355	53,925	52,519	.0	(163)	.0	(163)	.0	52,355	.0	.0	.0	860	09/10/2046	1.A
17322N-AA-2	CMITI 2014-J1 A1 3.500% 06/25/44		06/01/2022	Paydown		49,296	49,296	49,473	49,377	.0	(81)	.0	(81)	.0	49,296	.0	.0	.0	630	06/25/2044	1.A
17324D-BA-1	CGOIT 2015-P1 XA 0.853% 09/15/48		06/01/2022	Paydown		.0	.0	7,391	6,270	.0	(6,270)	.0	(6,270)	.0	.0	.0	.0	.0	819	09/15/2048	1.A FE
18550H-AH-1	CLECO POWER LLC 2.329% 06/15/23		06/23/2022	Call 100.0000		3,300,000	3,300,000	3,300,000	3,300,000	.0	.0	.0	.0	.0	3,300,000	.0	.0	.0	19,778	06/15/2023	2.A FE
19260M-AA-4	COIN 2017-1A A2 5.216% 04/25/47		04/25/2022	Paydown		12,500	12,500	12,500	12,500	.0	.0	.0	.0	.0	12,500	.0	.0	.0	326	04/25/2047	2.B FE
20826F-AW-6	CONOCOPHIL CO 3.758% 03/15/42		06/01/2022	Taxable Exchange		2,361,013	1,732,000	2,361,013	.0	.0	.0	.0	.0	.0	2,361,013	.0	.0	.0	.0	03/15/2042	1.G FE
21036P-AL-2	CONSTELLATION BRANDS 4.250% 05/01/23		05/09/2022	Call 101.5390		627,511	618,000	618,000	618,000	.0	.0	.0	.0	.0	618,000	.0	.0	.0	23,227	05/01/2023	2.B FE
224044-CG-0	COX COMMUNICATIONS INC 3.350% 09/15/26		05/04/2022	TD SECURITIES		2,429,361	2,500,000	2,495,775	2,497,839	.0	145	.0	145	.0	2,497,984	.0	(68,623)	(68,623)	53,125	09/15/2026	2.B FE
22540A-BT-4	CSFB 1997-1R 1M5 7.456% 09/30/24		06/01/2022	Paydown		.7	.7	.7	.7	.0	.7	.0	.7	.0	.7	.0	.0	.0	.0	09/30/2024	1.D FM
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		06/01/2022	Paydown		.467	.467	.450	.457	.0	.10	.0	.10	.0	.467	.0	.0	.0	.0	06/25/2033	1.A FM

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

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										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
22970*-AA-8	BNSF LEASE PP 4.070% 05/15/34		06/15/2022	Redemption 100.0000		30,386	30,386	30,386	30,386	.0	.0	.0	.0	.0	30,386	.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	17,500	.0	.0	.0	.0	.0	17,500	.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	15,000	.0	.0	.0	.0	.0	15,000	.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	25,000	.0	.0	.0	.0	.0	25,000	.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	5,583	.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	9,110	.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		12,500	12,500	12,776	12,549	.0	(49)	.0	(49)	.0	12,500	.0	.0	.0	.280	.10/25/2045	2.A FE
25755T-AH-3	DPABS 2017-1A A23 4.118% 07/25/47		04/25/2022	Paydown		20,000	20,000	20,216	20,088	.0	(88)	.0	(88)	.0	20,000	.0	.0	.0	.412	.07/25/2047	2.A FE
25755T-AJ-9	DPABS 2018-1A A21 4.116% 07/25/48		04/25/2022	Paydown		10,000	10,000	10,000	10,000	.0	.0	.0	.0	.0	10,000	.0	.0	.0	.206	.07/25/2048	2.A FE
25755T-AL-4	DPABS 2019-1A A2 3.668% 10/25/49		04/25/2022	Paydown		17,500	17,500	17,500	17,500	.0	.0	.0	.0	.0	17,500	.0	.0	.0	.321	.10/25/2049	2.A FE
26208L-AD-0	HONK 2019-1A A2 4.641% 04/20/49		04/20/2022	Paydown		2,500	2,500	2,500	2,500	.0	.0	.0	.0	.0	2,500	.0	.0	.0	.58	.04/20/2049	2.C FE
26209X-AA-9	HONK 2020-1A A2 3.786% 07/20/50		04/20/2022	Paydown		1,250	1,250	1,312	1,297	.0	(47)	.0	(47)	.0	1,250	.0	.0	.0	.24	.07/20/2050	2.C FE
26209X-AC-5	HONK 2020-2A A2 3.237% 01/20/51		04/20/2022	Paydown		1,250	1,250	1,287	1,250	.0	(25)	.0	(25)	.0	1,250	.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		23,750	23,750	23,750	23,750	.0	.0	.0	.0	.0	23,750	.0	.0	.0	.331	.10/20/2051	2.C FE
29278N-AR-4	ENERGY TRANSFER PARTNERS 5.000% 05/15/50		04/27/2022	ROBERT W. BAIRD		1,798,160	2,000,000	1,998,280	1,998,280	.0	.0	.0	.0	.0	1,998,280	.0	(200,120)	(200,120)	.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	20,980	.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	33,443	.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	(30,835)	.0	(30,835)	.0	3,500,000	.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	(35,590)	.0	(35,590)	.0	3,514,263	.0	.0	.0	.57,888	.03/15/2024	1.A FE
302491-AT-2	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	(5,133)	.0	(5,133)	.0	6,814,641	.0	(281,366)	(281,366)	.126,506	.10/01/2026	2.C FE
32051G-TE-5	FHASI 2005-FA6 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	33,399	.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	38,288	38,439	38,406	.0	(118)	.0	(118)	.0	38,288	.0	.0	.0	.975	.04/30/2047	2.B FE
34417R-AA-4	Focus Brands Fun20171A 2017-1A A21B 3.857% 04/30/47		04/30/2022	Paydown		13,294	13,294	13,298	13,296	.0	(2)	.0	(2)	.0	13,294	.0	.0	.0	.256	.04/30/2047	2.B FE
345397-WK-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	998,732	.0	1,268	1,268	.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	9,305,000	9,403,866	9,315,088	.0	(10,088)	.0	(10,088)	.0	9,305,000	.0	.0	.0	.110,140	.04/10/2034	1.A FM
36192H-AG-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	4,625,000	.0	.0	.0	.62,422	.04/10/2034	1.A FM
36198F-AF-9	GSMS 2013-GC14 AAB 3.817% 08/10/46		06/01/2022	Paydown		295,743	295,743	304,605	296,353	.0	(610)	.0	(610)	.0	295,743	.0	.0	.0	.5,697	.08/10/2046	1.A
3622MW-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	10,751	.0	.0	.0	.310	.05/25/2037	3.B FM
3622MW-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		06/01/2022	Paydown		1,573	(173,804)	(142,085)	.0	.0	1,573	.0	1,573	.0	1,573	.0	.0	.0	.44	.05/25/2037	3.B FM
36263N-AB-1	GS Mortgage-Back2022PJ1 ities 2022-PJ1 A2 2.500% 05/28/52		06/01/2022	Paydown		278,359	278,359	273,444	.0	.0	4,915	.0	4,915	.0	278,359	.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 Redemption 100.0000		1,801,810	1,854,000	1,849,940	.0	.0	125	.0	125	.0	1,850,065	.0	(48,254)	(48,254)	.10,389	.03/24/2027	2.A FE
36873B-AA-4	CYS Gene Warren 5.830% 01/15/26		06/15/2022	Paydown		46,616	46,616	46,616	46,616	.0	.0	.0	.0	.0	46,616	.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	2,997,651	.0	.738	.0	.738	.0	2,997,389	.0	32,191	32,191	.44,156	.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	.0	53,627	.0	19,997,742	.0	7,058	7,058	.337,333	.04/10/2022	2.C FE
38237J-AA-1	GoodLeap Sustain20221GS e Impr 2022-1GS A 2.700% 01/20/49		06/20/2022	Paydown		190,738	190,738	190,693	.0	.0	.46	.0	.46	.0	190,738	.0	.0	.0	.1,298	.01/20/2049	1.F FE
411707-AH-5	HNGRY 2020-1A A2 3.981% 12/20/50		06/20/2022	Paydown		2,500	2,500	2,596	2,570	.0	(70)	.0	(70)	.0	2,500	.0	.0	.0	.50	.12/20/2050	2.B FE
437076-AZ-5	HOME DEPOT 2.700% 04/01/23		06/02/2022	MARKET AXESS		3,009,690	3,000,000	2,836,560	2,974,639	.0	8,621	.0	8,621	.0	2,983,260	.0	26,430	26,430	.55,125	.04/01/2023	1.F FE
437089-AE-5	INHEL 2006-1 A5 6.522% 05/25/36		06/01/2022	Paydown		1,823	1,823	296	14	.0	1,809	.0	1,809	.0	1,823	.0	.0	.0	.1	.05/25/2036	1.D FM
44267D-AF-4	HOWARD HUGHES CORP 4.375% 02/01/31		05/19/2022	Various		302,180	358,000	350,940	351,400	.0	.234	.0	.234	.0	351,634	.0	(49,454)	(49,454)	.12,704	.02/01/2031	3.C FE
45866F-AA-2	INTERCONTINENTALEXCHANGE 4.000% 10/15/23		06/12/2022	Call 101.5968		1,015,968	1,000,000	999,980	999,999	.0	.0	.0	.0	.0	999,999	.0	.1	.1	.42,301	.10/15/2023	1.G FE
464126-DA-6	09/25/35		06/01/2022	Paydown		52	52	52	52	.0	.0	.0	.0	.0	52	.0	.0	.0	.1	.09/25/2035	1.A FM
46412Q-AE-7	IRIWE 2006-2 244 6.670% 02/25/36		06/01/2022	Paydown		2,003	2,003	1,957	343	.0	1,661	.0	1,661	.0	2,003	.0	.0	.0	.52	.02/25/2036	1.D FM
46591T-AC-8	JPMIT 2020-2 A3 3.500% 07/25/50		06/01/2022	Paydown		36,140	36,140	36,993	36,535	.0	(395)	.0	(395)	.0	36,140	.0	.0	.0	.491	.07/25/2050	1.A
46616P-AA-1	HENDR 2011-1A A 4.700% 10/15/56		06/15/2022	Paydown		122,350	122,350	136,095	134,303	.0	(11,953)	.0	(11,953)	.0	122,350	.0	.0	.0	.2,459	.10/15/2056	1.A FE
46616Y-AA-2	HENDR 2012-2A A 3.840% 10/15/59		06/15/2022	Paydown		137,978	137,978	142,118	141,333	.0	(3,355)	.0	(3,355)	.0	137,978	.0	.0	.0	.2,019	.10/15/2059	1.A FE
46617A-AA-3	HENDR 2012-3A A 3.220% 09/15/65		06/15/2022	Paydown		174,900	174,900	172,003	172,432	.0	2,468	.0	2,468	.0	174,900	.0	.0	.0	.2,337	.09/15/2065	1.A FE
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		06/15/2022	Paydown		57,840	57,840	57,808	57,814	.0	.26	.0	.26	.0	57,840	.0	.0	.0	.937	.03/15/2063	1.A 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	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
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	1,232	01/17/2073	1.A FE
46618H-AA-7	HENDR 2014-3A A 3.500% 06/15/77		06/15/2022	Paydown		110,915	110,915	110,865	110,887	.0	.28	.0	.28	.0	110,915	.0	.0	.0	1,558	06/15/2077	1.A FE
46618L-AA-8	HENDR 2015-1A A 3.260% 09/15/72		06/15/2022	Paydown		365,925	363,484	365,925	363,945	.0	1,980	.0	1,980	.0	365,925	.0	.0	.0	5,103	09/15/2072	1.A FE
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	1,842	03/15/2058	1.A FE
46619X-AA-1	HENDR 2015-3A A 4.080% 03/17/70		06/15/2022	Paydown		96,172	96,088	96,172	96,099	.0	.73	.0	.73	.0	96,172	.0	.0	.0	1,588	03/17/2070	1.A FE
46628S-AJ-2	JPMAC 2006-WF1 A6 6.500% 07/25/36		06/01/2022	Paydown		59,435	34,186	59,435	21,978	.0	37,457	.0	37,457	.0	59,435	.0	.0	.0	535	07/25/2036	1.D FM
46640J-AS-6	JPMCC 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	2,475	01/15/2046	1.A
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	2,755	12/15/2049	1.A FE
46648H-AN-3	JPMMT 2017-2 A13 3.500% 05/25/47		06/01/2022	Paydown		42,274	68,426	68,923	68,433	.0	(26,160)	.0	(26,160)	.0	42,274	.0	.0	.0	3,067	05/25/2047	1.A
46649H-AN-2	JPMMT 2017-6 A13 3.500% 12/25/48		06/01/2022	Paydown		27,595	27,701	27,595	27,574	.0	.21	.0	.21	.0	27,595	.0	.0	.0	402	12/25/2048	1.A
46649H-AY-8	JPMMT 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	489	12/25/2048	1.A
46652H-AC-0	JPMWM 2020-ATR1 A3 3.000% 02/25/50		06/01/2022	Paydown		174,256	174,256	179,865	178,139	.0	(3,882)	.0	(3,882)	.0	174,256	.0	.0	.0	1,881	02/25/2050	1.A
46653J-BU-4	JPMMT 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	359	12/25/2050	1.A
46654A-AF-6	JP Morgan Mortga202110 2021-10 A4 2.500% 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	5,205	12/25/2051	1.A
46655D-BY-7	JP Morgan Mortga20222 2.500% 08/25/52		06/01/2022	Paydown		169,023	169,023	157,984	.0	.0	11,039	.0	11,039	.0	169,023	.0	.0	.0	1,069	08/25/2052	1.B FE
476681-AA-9	JMIKE 2019-1A A2 4.433% 02/15/50		05/15/2022	Paydown		10,625	10,625	10,625	10,625	.0	.0	.0	.0	.0	10,625	.0	.0	.0	236	02/15/2050	2.B FE
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	500	07/30/2047	2.B FE
48249Y-AA-3	KSBA 2016-1 A 2.200% 03/25/42		06/25/2022	Paydown		.0	.0	84,729	72,460	.0	(72,460)	.0	(72,460)	.0	.0	.0	.0	.0	14,994	03/25/2042	1.A FE
52520Q-AG-9	RAST 2006-7 1A7 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	1,301	11/25/2036	3.B FM
52521H-AD-5	LMT 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	188	01/25/2037	2.B FM
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	102	06/25/2036	1.A FM
52523K-AJ-3	LXS 2006-17 WF5 6.637% 12/25/42		06/01/2022	Paydown		.0	(95)	(74)	(89)	.0	.89	.0	.89	.0	.0	.0	.0	.0	5	12/25/2042	1.D FM
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	621	05/25/2037	1.A FM
57643A-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	1,065	06/25/2034	2.B FM
59217G-AQ-2	MET LIFE GLOB 3.875% 04/11/22		04/05/2022	LLOYDS 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.D FE
59491B-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.A FE
595017-AX-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	16,673	09/01/2024	2.B FE
61690Q-AC-5	MSBAM 2014-C14 ASB 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	870	02/15/2047	1.A
61690Q-AE-1	MSBAM 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	14,363	02/15/2047	1.A
61690Q-AC-3	MSBAM 2015-C23 ASB 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	13,692	07/15/2050	1.A
61690Y-BS-0	MSC 2016-BNK2 ASB 2.860% 11/15/49		06/01/2022	Paydown		88,185	88,185	90,830	88,878	.0	(793)	.0	(793)	.0	88,185	.0	.0	.0	1,051	11/15/2049	1.A
61691K-AA-9	MSC 2017-ASHF A 2.174% 11/15/34		04/15/2022	Paydown		506,894	506,894	505,873	505,873	.0	1,021	.0	1,021	.0	506,894	.0	.0	.0	1,792	11/15/2034	1.A
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.G FE
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 1.230% 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	87	10/25/2036	1.D FM
61752R-AJ-1	MSM 2007-3XS 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	113	01/25/2047	1.D FM
61763K-AY-0	MSBAM 2014-C15 ASB 3.654% 04/15/47		06/01/2022	Paydown		61,795	63,648	62,023	61,795	.0	(228)	.0	(228)	.0	61,795	.0	.0	.0	1,057	04/15/2047	1.A
61767F-BB-6	MSC 2016-UB11 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	2,172	08/15/2049	1.A FE
62912X-AC-8	NPPL PIPE LLC 7.768% 12/15/37		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	12/15/2037	2.C 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	282	07/25/2043	1.A
62944T-AE-5	NWR INC 3.950% 09/15/22		06/15/2022	Call 100.0000 Redemption 100.0000		1,000,000	1,000,000	1,001,850	.0	.0	(1,850)	.0	(1,850)	.0	1,000,000	.0	.0	.0	9,875	09/15/2022	2.A FE
63730*-AB-1	NAT RAIL SR ON SEC PP 3.600% 11/15/33		05/18/2022	Redemption 100.0000		68,493	68,493	68,493	68,493	.0	.0	.0	.0	.0	68,493	.0	.0	.0	1,233	11/15/2033	1.C FE
63730*-AC-9	NAT RAIL SR ON SEC PP 3.810% 11/15/31		05/18/2022	Redemption 100.0000		370,370	370,370	370,370	370,370	.0	.0	.0	.0	.0	370,370	.0	.0	.0	7,056	11/15/2031	1.E FE
637432-MV-4	NATIONAL RURAL UTILITY 3.400% 11/15/23		04/19/2022	US BANCORP		1,007,430	1,000,000	999,230	999,230	.0	26	.0	26	.0	999,863	.0	7,567	7,567	14,733	11/15/2023	1.E FE
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	2,500	.0	.0	.0	45	04/30/2051	2.C FE
64110L-AV-8	NETFLIX INC 4.875% 06/15/30		05/16/2022	BARCLAYS		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.A FE
666807-BN-1	NORTHROP GRUMMAN CORP 3.250% 01/15/28		06/24/2022	CREDIT SUISSE FIRST 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.A FE
693456-AN-5	PITILT 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	990	09/25/2043	1.A
69349A-AA-0	PNC CAPITAL TRUST C 2.168% 06/01/28		04/28/2022	Various		253,440	264,000	247,707	251,019	.0	600	.0	600	.0	251,619	.0	1,821	1,821	986	06/01/2028	2.B FE
69349L-AM-0	PNC BANK NA 3.800% 07/25/23		06/02/2022	Various		11,117,690	11,000,000	11,538,100	11,139,847	.0	(39,588)	.0	(39,588)	.0	11,100,258	.0	17,432	17,432	359,311	07/25/2023	1.G 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	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
.69371V-AA-5	PSMC 2018-1 A1 3.500% 02/25/48		06/01/2022	Paydown		27,857	27,857	27,504	27,773	.0	.84	.0	.84	.0	27,857	.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	204,282	.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	1,033,592	.0	(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	262,586	.0	(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	1,000,000	.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	1,090,000	.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	2,998,098	.0	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	1,997,571	.0	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	5,495,255	.0	(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	3,837	.0	.0	.0	107	06/25/2036	1.D FM
.74968R-AA-3	RPIT 2019-1 A 2.750% 10/25/63		06/25/2022	Paydown		685,715	685,715	685,608	689,697	.0	(3,981)	.0	(3,981)	.0	685,715	.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	8,464	8,156	.0	4,307	.0	4,307	.0	8,464	.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	4,954,739	.0	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	62,085	.0	.0	.0	1,156	09/25/2033	1.A FM
.761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		06/01/2022	Paydown		9,223	9,886	8,146	8,960	.0	.263	.0	.263	.0	9,223	.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	.704	.0	.0	.0	39	11/25/2035	1.D FM
.776743-AG-1	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	550,253	.0	(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	3,609	10/10/2048	1.A FE
.78471K-AE-1	SFPMT 2016-1A 1A4 3.000% 11/25/46		06/01/2022	Paydown		94,323	94,323	89,975	93,121	.0	1,202	.0	1,202	.0	94,323	.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	118,823	118,935	.0	.307	.0	.307	.0	119,242	.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	5,528	5,589	.0	.37	.0	.37	.0	5,626	.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	83,261	.0	.0	.0	1,204	09/25/2043	1.A
.81745J-AQ-1	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	172,665	.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	235,006	.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	19,955	.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	56,228	.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	629,460	.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	143,160	.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	43,303	42,622	.0	(.541)	.0	(.541)	.0	42,081	.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	73,903	.0	.0	.0	1,087	04/25/2047	1.A
.81747E-CD-7	SEMT 2018-QH2 B1A 3.750% 06/25/48		06/01/2022	Paydown		43,518	46,333	45,158	.0	.0	(1,640)	.0	(1,640)	.0	43,518	.0	.0	.0	680	06/25/2048	1.A
.81748Y-AD-4	Sequoi a Mortgage20216 2021-6 A4 2.500% 10/25/51		06/01/2022	Paydown		244,220	244,220	249,409	249,127	.0	(4,907)	.0	(4,907)	.0	244,220	.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	34,856	.0	.0	.0	525	07/25/2043	1.A
.82281E-CK-1	SCOT 2016-1 1A19 3.500% 11/25/46		06/01/2022	Paydown		130,698	130,698	130,514	130,388	.0	.310	.0	.310	.0	130,698	.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	2,700,000	.0	.0	.0	.0	.0	2,700,000	.0	.0	.0	8,253	06/13/2022	1.G FE
.845467-AP-4	SOUTHWESTERN ENERGY 8.375% 09/15/28		04/04/2022	Various		237,110	216,000	237,600	233,885	.0	(1,310)	.0	(1,310)	.0	232,574	.0	4,536	4,536	10,100	09/15/2028	3.B FE
.855244-AQ-2	STARBUCKS CORP 3.800% 08/15/25		06/29/2022	BARCLAYS		4,303,937	4,326,000	4,322,020	4,323,826	.0	.283	.0	.283	.0	4,324,109	.0	(20,171)	(20,171)	144,296	08/15/2025	2.A FE
.86787X-AA-3	SUNTRUST CAPITAL I 2.080% 05/15/27		04/28/2022	Various		288,000	300,000	283,889	287,876	.0	.673	.0	.673	.0	288,549	.0	(549)	(549)	1,376	05/15/2027	2.B FE
.87422V-AF-5	TALEN ENERGY SUPPLY LLC 7.250% 05/15/27		04/21/2022	Various		2,031,930	2,195,960	2,184,369	2,184,369	.0	(1,902)	.0	(1,902)	.0	2,182,467	.0	(150,537)	(150,537)	61,069	05/15/2027	4.B FE
.87422V-AG-3	TALEN ENERGY SUPPLY LLC 6.625% 01/15/28		04/01/2022	Various		5,588,528	6,025,000	5,953,688	5,968,780	.0	1,140	.0	1,140	.0	5,969,920	.0	(381,392)	(381,392)	288,280	01/15/2028</	

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	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
92783#-AA-4	VA INT'L GATEWAY PP 3.930% 06/30/30		06/30/2022	Redemption 100.0000		24,579	24,579	24,579	24,579	.0	.0	.0	.0	.0	24,579	.0	.0	.0	.483	06/30/2030	1.F PL
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	.0	.379	.0	.379	.0	2,496,413	.0	(7,588)	(7,588)	35,219	12/14/2025	1.D FE
92890F-AV-8	WFRBS 2014-C20 ASB 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	7,851	05/15/2047	1.A
92890N-AA-7	WFRBS 2012-C10 XA 1.614% 12/15/45		06/01/2022	Paydown		.0	.0	161,246	15,471	.0	(15,471)	.0	(15,471)	.0	.0	.0	.0	.0	12,885	12/15/2045	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	.730	.0	7,169	.0	.0	.0	165	06/25/2033	1.A FM
92937F-AE-1	WFRBS 2013-C12 ASB 2.838% 03/15/48		06/01/2022	Paydown		70,748	70,748	70,051	70,608	.0	.140	.0	.140	.0	70,748	.0	.0	.0	837	03/15/2048	1.A
92938G-AE-8	WFRBS 2013-C17 ASB 3.558% 12/15/46		06/01/2022	Paydown		85,036	85,036	87,583	85,277	.0	(242)	.0	(242)	.0	85,036	.0	.0	.0	1,441	12/15/2046	1.A
92938J-AF-9	WFRBS 2013-UBS1 ASB 3.603% 03/15/46		06/01/2022	Paydown		54,382	54,382	56,011	54,529	.0	(146)	.0	(146)	.0	54,382	.0	.0	.0	846	03/15/2046	1.A
931142-EL-3	WAL-MART 2.850% 07/08/24		04/04/2022	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	WMALT 2005-9 2A4 5.500% 11/25/35		06/01/2022	Paydown		37	42	.38	.39	.0	(2)	.0	(2)	.0	.37	.0	.0	.0	.1	11/25/2035	1.D FM
93935B-AH-3	WMALT 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	07/25/2036	1.D FM
949831-AA-9	WMBS 2019-3 A1 3.500% 07/25/49		06/01/2022	Paydown		88,585	88,585	89,830	88,956	.0	(372)	.0	(372)	.0	88,585	.0	.0	.0	1,259	07/25/2049	1.A
94988D-AW-0	Wells Fargo Rere2013FRR1t 2013-FRR1 BK26		06/01/2022	AMHERST SECURITIES GROUP		657,050	680,000	660,450	660,977	.0	8,056	.0	8,056	.0	669,033	.0	(11,983)	(11,983)	.0	01/27/2045	3.C FE
94989M-AF-6	WFCM 2015-NXS2 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	07/15/2058	1.A
95003H-AA-7	Wells Fargo Mort20221 ked Se 2022-1 A1		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	08/25/2051	1.A FE
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	09/15/2027	2.B FE
971885-AP-3	WILSHIRE MTG LOAN TR 1997-2 M3 7.770%		05/25/28	Paydown		.0	.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)	.0	76,883	.0	.0	.0	1,411	06/20/2044	1.A
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	.0	1,352,000	.0	(159,105)	(159,105)	35,683	03/01/2027	4.B FE
009090-AA-9	ACAON 2015-1A PTT 3.600% 03/15/27	A	04/01/2022	Various		(142)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	(142)	(142)	.0	03/15/2027	1.F FE
12201P-AN-6	12/01/31		06/01/2022	Various		(649,502)	.0	.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	.0	283,513	.0	(1,363)	(1,363)	11,527	03/31/2023	4.B FE
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	.0	3,997,930	.0	(30,930)	(30,930)	58,000	09/27/2023	1.G FE
05565Q-CP-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	20,878	59,965	02/10/2024	1.G FE
05586A-AJ-7	BSPT 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	.0	26,778	09/15/2035	2.B FE
09659W-2E-3	BNP PARIBAS 3.500% 03/01/23	D	04/21/2022	AGENT		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	03/01/2023	1.G FE
12807C-AA-1	CAI 2020-1A A 2.220% 09/25/45	D	06/25/2022	Paydown		212,500	212,500	212,452	212,488	.0	.12	.0	.12	.0	212,500	.0	.0	.0	1,966	09/25/2045	1.F FE
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	06/15/2022	1.E FE
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	02/21/2025	1.E FE
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	06/15/2030	2.B FE
372319-AB-9	GENNEIA 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	09/02/2027	5.C FE
38521V-AE-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	06/15/2037	1.D FE
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	06/01/2023	1.C FE
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	04/15/2029	2.C FE
472141-AA-8	JBSB2 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	02/15/2028	2.C FE
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	15,000,000	.0	.0	.0	.0	.0	15,000,000	.0	.0	.0	217,050	04/20/2022	1.F FE
48667Q-AP-0	KAZMUNYAGAS 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	04/19/2047	2.C FE
62947Q-AX-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	03/01/2026	2.B FE
74445P-AF-9	INDONESIA ASAHAN ALUMINI 5.450% 05/15/30	D	04/11/2022	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	05/15/2030	2.C FE
75405U-AA-4	RAS LAFFAN LNG III 5.838% 09/30/27	D	04/01/2022	Redemption 100.0000		196,000	196,000	196,000	196,000	.0	.0	.0	.0	.0	196,000	.0	.0	.0	5,721	09/30/2027	1.E FE
78467K-A#-4	SSE PP 3.890% 04/16/22	D	04/16/2022	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	.0	.0	.0	.0	.0	2,000,000	.0	.0	.0	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	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
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	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	49,400	06/13/2022	2.C
V6179#-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	1,000,000	0	0	0	0	0	1,000,000	0	0	0	23,121	06/25/2024	2.C
1109999999. 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		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
1309999999. 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
2509999997. 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
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. 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
74460#-46-1	PUBLIC STORAGE PREFERRED		06/28/2022	Various	24,940,000	474,393	0.00	530,900	0	0	0	0	0	0	530,900	0	(56,507)	(56,507)	7,010		2.A FE
4019999999. 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
4509999997. 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
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						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		04/11/2022	Spin Off	0.000	995,077		995,077	1,003,339	(8,262)	0	0	(8,262)	0	995,077	0	0	0	0		
064058-10-0	BANK OF NY MELLON CORP		05/19/2022	S. G. COWEN SECURITIES																	
110122-10-8	BRISTOL-MYERS SQUIBB		06/08/2022	CORP.	12,640,000	545,551		712,936	0	0	0	0	0	0	712,936	0	(167,385)	(167,385)	8,595		
165167-73-5	CHESAPEAKE ENERGY COMMON		05/05/2022	Various	57,256,000	4,404,376		3,222,397	3,366,089	(355,792)	0	0	(355,792)	0	3,222,397	0	1,181,979	1,181,979	60,071		
166764-10-0	CHEVRON CORPORATION		06/23/2022	GOLDMAN SACHS	1,463,000	137,444		48,963	94,393	(45,430)	0	0	(45,430)	0	48,963	0	88,480	88,480	2,586		
189054-10-9	CLOROX COMPANY		05/19/2022	S. G. COWEN SECURITIES																	
191216-10-0	COCA-COLA CO		05/17/2022	CORP.	6,155,000	965,216		671,425	636,154	(78,129)	0	0	(78,129)	0	671,425	0	293,791	293,791	16,438		
244199-10-5	DEERE & COMPANY		05/20/2022	S. G. COWEN SECURITIES																	
30231G-10-2	EXXON MOBIL CORP		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		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		05/05/2022	S. G. COWEN SECURITIES																	
478160-10-4	JOHNSON & JOHNSON		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		
48020Q-10-7	JONES LANG LASALLE INC		05/06/2022	S. G. COWEN SECURITIES																	
539830-10-9	LOCKHEED MARTIN		05/17/2022	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		
579780-20-6	MCCORMICK & CO		05/19/2022	S. G. COWEN SECURITIES																	
701094-10-4	PARKER HANNIFIN		06/10/2022	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		
713448-10-8	PEPSICO INC		05/17/2022	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		
718172-10-9	PHILIP MORRIS INTERNAT-III/I		05/17/2022	S. G. COWEN SECURITIES																	
718546-10-4	PHILLIPS 66		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 RAYTEON		05/17/2022	S. G. COWEN 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	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
82669G-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	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

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WFEFA76	09/13/2021	09/14/2022	160	293.67	1,152						(829)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WFEFA76	09/13/2021	09/14/2023	136	293.67	1,396			44		44	(1,096)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WFEFA76	09/24/2021	09/27/2022	69	290.66	490						(467)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WFEFA76	09/24/2021	09/25/2026	55	290.66	1,554			989		989	(549)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WFEFA76	09/27/2021	09/27/2023	2,749	290.66	27,885			1,347		1,347	(25,895)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WFEFA76	10/14/2021	10/14/2022	447	288.87	3,148						(3,546)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WFEFA76	10/14/2021	10/13/2023	1,800	288.87	18,096			1,170		1,170	(18,271)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WFEFA76	10/27/2021	10/27/2026	14	289.78	386			251		251	(134)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WFEFA76	10/27/2021	10/27/2022	2,944	289.78	20,813						(22,313)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WFEFA76	10/27/2021	10/27/2023	1,215	289.78	12,214			753		753	(11,941)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WFEFA76	11/12/2021	11/14/2022	888	293.97	6,344						(5,072)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WFEFA76	11/12/2021	11/14/2023	1,210	293.97	12,284			520		520	(9,894)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WFEFA76	11/12/2021	11/13/2026	65	293.97	1,828			1,045		1,045	(789)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WFEFA76	11/26/2021	11/27/2023	1,109	293.97	11,312			499		499	(9,160)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WFEFA76	11/26/2021	11/25/2022	1,748	293.97	12,542						(10,176)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WFEFA76	11/26/2021	11/27/2026	116	293.97	3,267			1,888		1,888	(1,380)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WFEFA76	12/14/2021	12/14/2026	265	294.35	7,496			4,348		4,348	(3,148)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WFEFA76	12/14/2021	12/14/2022	1,736	294.35	12,468			17		17	(10,138)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WFEFA76	12/14/2021	12/14/2023	2,589	294.35	26,365			1,217		1,217	(21,280)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WFEFA76	12/27/2021	12/27/2022	530	292.23	3,782			11		11	(3,464)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WFEFA76	12/27/2021	12/27/2023	151	292.23	1,518			84		84	(1,325)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WFEFA76	12/27/2021	12/24/2026	17	292.23	480			296		296	(185)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WFEFA76	01/14/2022	01/12/2024	832	286.16		8,187		981		981	(7,206)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WFEFA76	01/14/2022	01/14/2027	24	286.16		666		534		534	(132)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WFEFA76	01/14/2022	01/13/2023	1,188	286.16		8,296		131		131	(8,165)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WFEFA76	01/27/2022	01/26/2024	330	284.68		3,224		462		462	(2,762)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WFEFA76	01/27/2022	01/27/2023	84	284.68		583		14		14	(569)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WFEFA76	02/14/2022	02/14/2024	50	278.17		476		126		126	(350)						0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	02/14/2022	02/14/2023	216	278.17	1,452		138		138	(1,314)						0001	
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	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	E570DZIWZ7FF32WEFA76	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	E570DZIWZ7FF32WEFA76	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	E570DZIWZ7FF32WEFA76	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	E570DZIWZ7FF32WEFA76	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	E570DZIWZ7FF32WEFA76	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	E570DZIWZ7FF32WEFA76	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	E570DZIWZ7FF32WEFA76	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	E570DZIWZ7FF32WEFA76	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	E570DZIWZ7FF32WEFA76	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	E570DZIWZ7FF32WEFA76	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	E570DZIWZ7FF32WEFA76	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	E570DZIWZ7FF32WEFA76	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	E570DZIWZ7FF32WEFA76	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	E570DZIWZ7FF32WEFA76	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	E570DZIWZ7FF32WEFA76	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	E570DZIWZ7FF32WEFA76	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	E570DZIWZ7FF32WEFA76	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	E570DZIWZ7FF32WEFA76	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	E570DZIWZ7FF32WEFA76	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	E570DZIWZ7FF32WEFA76	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	E570DZIWZ7FF32WEFA76	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	E570DZIWZ7FF32WEFA76	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	E570DZIWZ7FF32WEFA76	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/13/2019	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/11/2020	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	01/26/2021	01/27/2023	6,960	198.28	54,372			38,558		38,558	(15,242)						0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/26/2021	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	06/14/2021	06/14/2024	6,947	203.97	64,474			42,377		42,377	(11,810)						0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	10/13/2021	10/11/2024	5,081	201.53	46,182			38,972		38,972	(8,740)						0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/13/2021	10/14/2022	23,669	201.53	133,083			62,723		62,723	(62,249)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/14/2021	10/11/2024	111,725	201.53	1,071,762			856,933		856,933	(192,168)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/26/2021	10/25/2024	1,455	202.73	13,187			10,477		10,477	(2,459)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/27/2021	10/27/2023	8,095	202.73	64,163			43,791		43,791	(14,084)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/27/2021	10/25/2024	49,100	202.73	469,829			353,518		353,518	(82,979)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/27/2021	10/27/2022	19,745	202.73	111,684			45,809		45,809	(49,166)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/10/2021	11/14/2024	79,297	203.45	763,091			553,494		553,494	(134,012)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/10/2021	11/14/2022	29,319	203.45	167,020			66,848		66,848	(68,900)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/12/2021	11/14/2024	1,917	203.45	17,472			13,380		13,380	(3,240)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/12/2021	11/14/2023	11,816	203.45	93,996			61,562		61,562	(20,442)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/22/2021	11/27/2024	51,215	202.87	490,408			371,821		371,821	(88,602)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/22/2021	11/27/2023	9,676	202.87	76,753			53,412		53,412	(17,127)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/24/2021	11/27/2024	1,415	202.87	12,829			10,271		10,271	(2,447)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/24/2021	11/22/2022	20,235	202.87	114,119			53,217		53,217	(47,551)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/13/2021	12/13/2024	56,094	200.43	529,545			470,071		470,071	(102,653)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/13/2021	12/14/2022	37,120	200.43	207,576			146,625		146,625	(89,088)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/13/2021	12/13/2024	5,553	200.43	49,640			46,535		46,535	(10,162)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/13/2021	12/14/2023	12,792	200.43	99,996			85,710		85,710	(23,922)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/22/2021	12/27/2022	17,984	202.28	101,864			58,268		58,268	(41,004)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/27/2021	12/27/2023	7,277	202.28	57,408			43,151		43,151	(13,244)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/27/2021	12/27/2024	5,087	202.28	45,893			38,761		38,761	(9,054)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/27/2021	12/27/2024	54,051	202.28	514,991			411,869		411,869	(96,211)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/13/2022	01/12/2024	6,310	200.63		48,994		42,846		42,846	(6,148)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/13/2022	01/14/2025	50,885	200.63		476,760		429,467		429,467	(47,293)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/14/2022	01/14/2025	11,703	200.63		103,782		98,774		98,774	(5,007)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/14/2022	01/13/2023	23,840	200.63		132,967		98,936		98,936	(34,032)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/26/2022	01/27/2025	7,424	196.80		64,138		76,613		76,613	12,476						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/26/2022	01/27/2025	35,783	196.80		326,749		369,276		369,276	42,527						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/26/2022	01/27/2023	13,369	196.80		73,142		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	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/26/2022	01/26/2024	5,457	196.80		41,456		48,079		48,079	6,623						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/11/2022	02/14/2025	62,704	199.94		580,463		555,556		555,556	(24,907)						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/14/2022	02/14/2023	31,019	199.94		171,795		149,203		149,203	(22,593)						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/14/2022	02/14/2024	10,378	199.94		79,680		75,553		75,553	(4,127)						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/14/2022	02/14/2025	7,172	199.94		62,522		63,545		63,545	1,023						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/25/2022	02/27/2025	54,323	199.62		499,908		491,625		491,625	(8,283)						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/25/2022	02/27/2024	8,827	199.62		67,485		66,113		66,113	(1,372)						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/25/2022	02/27/2025	1,027	199.62		8,938		9,294		9,294	356						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/25/2022	02/27/2023	20,900	199.62		115,564		106,589		106,589	(8,976)						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/11/2022	03/14/2024	13,135	202.66		101,955		81,308		81,308	(20,647)						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/11/2022	03/14/2025	2,477	202.66		21,787		19,247		19,247	(2,540)						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/11/2022	03/14/2023	24,988	202.66		140,273		95,203		95,203	(45,070)						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/14/2022	03/14/2025	67,714	202.66		629,886		526,141		526,141	(103,745)						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/24/2022	03/27/2023	20,535	204.38		115,837		66,740		66,740	(49,098)						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/24/2022	03/27/2025	51,987	204.38		481,313		370,664		370,664	(110,649)						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/25/2022	03/27/2025	1,580	204.38		13,824		11,268		11,268	(2,556)						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/25/2022	03/27/2024	6,830	204.38		52,908		37,909		37,909	(15,000)						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	05/13/2022	05/14/2024	15,774	201.34		119,100		111,524		111,524	(7,576)						0001	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	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	W22LR0WP21HZNBB6K528	06/27/2022	06/27/2024	2,028	142.00		10,397		12,027		12,027	1,630						0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs 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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs 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 ZBUT11V80GEZRTWT807	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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .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	JP Morgan	ZBUT11V806EZRVTTWT807 .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	JP Morgan	ZBUT11V806EZRVTTWT807 .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	JP Morgan	ZBUT11V806EZRVTTWT807 .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	JP Morgan	ZBUT11V806EZRVTTWT807 .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	JP Morgan	ZBUT11V806EZRVTTWT807 .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	JP Morgan	ZBUT11V806EZRVTTWT807 .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	JP Morgan	ZBUT11V806EZRVTTWT807 .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	JP Morgan	ZBUT11V806EZRVTTWT807 .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	JP Morgan	ZBUT11V806EZRVTTWT807 .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	JP Morgan	ZBUT11V806EZRVTTWT807 .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	JP Morgan	ZBUT11V806EZRVTTWT807 .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	JP Morgan	ZBUT11V806EZRVTTWT807 .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	JP Morgan	ZBUT11V806EZRVTTWT807 .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	JP Morgan	ZBUT11V806EZRVTTWT807 .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	JP Morgan	ZBUT11V806EZRVTTWT807 .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	JP Morgan	ZBUT11V806EZRVTTWT807 .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	JP Morgan	ZBUT11V806EZRVTTWT807 .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	JP Morgan	ZBUT11V806EZRVTTWT807 .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	JP Morgan	ZBUT11V806EZRVTTWT807 .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	JP Morgan	ZBUT11V806EZRVTTWT807 .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	JP Morgan	ZBUT11V806EZRVTTWT807 .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	JP Morgan	ZBUT11V806EZRVTTWT807 .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	JP Morgan	ZBUT11V806EZRVTTWT807 .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	JP Morgan	ZBUT11V806EZRVTTWT807 .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	JP Morgan	ZBUT11V806EZRVTTWT807 .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	JP Morgan	ZBUT11V806EZRVTTWT807 .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	JP Morgan	ZBUT11V806EZRVTTWT807 .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	JP Morgan	ZBUT11V806EZRVTTWT807 .08/14/2020	.08/12/2022	3,503		213.79	34,903			29,814		29,814	(48,663)						0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 03/26/2021	03/27/2024	5,011		228.28	68,754			37,385		37,385	(46,105)						0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 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	JP Morgan	ZBUT11V806EZRVTTWT807 09/27/2021	09/27/2023	735		231.16	8,279			3,523		3,523	(6,214)						0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	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	JP Morgan ZBUT11V806EZRVTTWT807	02/14/2022	02/14/2025	4,419		228.76		57,122		41,720		41,720	(15,402)						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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTW807 .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	ZBUT11V806EZRVTTW807 .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	ZBUT11V806EZRVTTW807 .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	ZBUT11V806EZRVTTW807 .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	ZBUT11V806EZRVTTW807 .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	ZBUT11V806EZRVTTW807 .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	ZBUT11V806EZRVTTW807 .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	ZBUT11V806EZRVTTW807 .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	ZBUT11V806EZRVTTW807 .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	ZBUT11V806EZRVTTW807 .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	ZBUT11V806EZRVTTW807 .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	ZBUT11V806EZRVTTW807 .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	ZBUT11V806EZRVTTW807 .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	ZBUT11V806EZRVTTW807 .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	ZBUT11V806EZRVTTW807 .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	ZBUT11V806EZRVTTW807 .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	ZBUT11V806EZRVTTW807 .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	ZBUT11V806EZRVTTW807 .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	ZBUT11V806EZRVTTW807 .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	ZBUT11V806EZRVTTW807 .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	ZBUT11V806EZRVTTW807 .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	ZBUT11V806EZRVTTW807 .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	ZBUT11V806EZRVTTW807 .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	ZBUT11V806EZRVTTW807 .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	ZBUT11V806EZRVTTW807 .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	ZBUT11V806EZRVTTW807 .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	ZBUT11V806EZRVTTW807 .06/27/2022	.06/27/2023	6,785		222.24		47,653		49,059		49,059	1,406						0001
JP Morgan Index Call S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76 .07/14/2021	.07/14/2022	5,046		4,374.30	1,483,306			101		101	(2,623,855)						0001
JP Morgan Index Call S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76 .07/27/2021	.07/27/2022	1,848		4,401.46	574,932			1,072		1,072	(935,240)						0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	04/27/2022	04/27/2023	17	4,183.96		7,007		2,708		2,708	(4,299)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/27/2022	04/27/2023	2,948	4,183.96		1,217,535		477,172		477,172	(740,363)						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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	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	PBLD0EJDB5FWOLXP3B76	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	PBLD0EJDB5FWOLXP3B76	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	PBLD0EJDB5FWOLXP3B76	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	PBLD0EJDB5FWOLXP3B76	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	XXX	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	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	XXX	XXX	
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	XXX	XXX	
TIDEWATER INC Tidewater Warrant 88642R133	Tidewater	N/A		US - Chicago Board	549300UOMTB7PD2UT305	01/31/2018	07/31/2042	1,941	0.00							0						
CHESAPEAKE ENERGY 165167180	Chesapeake Energy	N/A		US - OTC Bulletin Bo	BBG00Z6RLQP8	02/11/2021	02/09/2026	2,159	36.18	37,783			75,900		75,900							
NOBEL CORP-OI2 NOBEL CORP-WARRANT 2 BMBQ572	Noble Corp	N/A		US - Chicago Board	BBG011C8CKG0	03/17/2021	02/05/2028	6,192	23.13	27,245			142,540		142,540	93,313						
NOBLE HOLDINGS CORP NOBLE CORP-WARRANT 1 BMBQ583	Noble Holdings	N/A		US - Chicago Board	BBG011C8CKG0	03/17/2021	02/05/2028	6,192	19.27	40,248			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	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										105,276	0	0	329,029	XXX	329,029	109,598	0	0	0	0	XXX	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	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	XXX	XXX	
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	XXX	XXX	
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	XXX	XXX	
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	XXX	XXX	
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	XXX	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	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	XXX	XXX	
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	XXX	XXX	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/14/2021	07/14/2022	63	4,516.46	(13,165)						25,880					0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/14/2021	07/14/2022	304	4,494.59	(67,032)						129,714					0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/14/2021	07/14/2022	651	4,538.34	(128,490)						256,501					0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/14/2021	07/14/2022	566	4,483.66	(128,205)						246,078					0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	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	PBLD0EJDB5FWOLXP3B76	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	PBLD0EJDB5FWOLXP3B76	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	PBLD0EJDB5FWOLXP3B76	07/14/2021	07/14/2022	1,553	4,505.53	(333,635)						649,876					0001	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/27/2021	07/27/2022	134	4,522.50	(31,105)			(29)		(29)	55,368						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/27/2021	07/27/2022	684	4,533.50	(155,368)			(144)		(144)	277,973						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/27/2021	07/27/2022	134	4,555.51	(28,851)			(23)		(23)	52,314						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/27/2021	07/27/2022	97	4,544.51	(21,536)			(19)		(19)	38,820						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/27/2021	07/27/2022	178	4,577.52	(36,346)			(23)		(23)	66,767						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/27/2021	07/27/2022	339	4,511.50	(81,165)			(81)		(81)	143,256						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/27/2021	07/27/2022	281	4,566.51	(58,881)			(42)		(42)	107,439						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	08/13/2021	08/12/2022	265	4,590.87	(60,096)			(151)		(151)	99,434						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	08/13/2021	08/12/2022	413	4,624.38	(86,208)			(174)		(174)	145,507						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	08/13/2021	08/12/2022	708	4,568.53	(169,644)			(489)		(489)	277,214						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	08/13/2021	08/12/2022	387	4,579.70	(90,149)			(244)		(244)	148,203						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	08/13/2021	08/12/2022	283	4,646.72	(55,957)			(96)		(96)	95,432						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	08/13/2021	08/12/2022	374	4,613.21	(80,208)			(176)		(176)	134,606						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	08/13/2021	08/12/2022	752	4,602.04	(166,033)			(384)		(384)	276,614						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	08/13/2021	08/12/2022	519	4,635.55	(105,237)			(197)		(197)	178,711						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/27/2021	08/26/2022	139	4,644.65	(30,794)			(116)		(116)	48,145						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/27/2021	08/26/2022	105	4,678.47	(21,508)			(67)		(67)	34,194						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/27/2021	08/26/2022	368	4,667.20	(77,293)			(258)		(258)	122,198						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/27/2021	08/26/2022	130	4,633.38	(29,574)			(119)		(119)	45,980						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/27/2021	08/26/2022	346	4,622.10	(81,203)			(346)		(346)	125,566						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/27/2021	08/26/2022	367	4,655.92	(79,403)			(283)		(283)	124,841						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	09/14/2021	09/14/2022	678	4,565.23	(173,908)			(2,184)		(2,184)	279,837						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	09/14/2021	09/14/2022	896	4,598.56	(212,877)			(2,337)		(2,337)	349,089						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	09/14/2021	09/14/2022	455	4,531.91	(125,162)			(1,798)		(1,798)	198,187						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	09/14/2021	09/14/2022	451	4,554.13	(118,555)			(1,558)		(1,558)	189,694						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	09/14/2021	09/14/2022	276	4,576.34	(68,845)			(827)		(827)	111,640						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	09/14/2021	09/14/2022	181	4,587.45	(43,950)			(505)		(505)	71,726						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/27/2021	09/27/2022	577	4,576.40	(138,456)			(2,556)		(2,556)	237,435						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/27/2021	09/27/2022	25	4,531.97	(6,568)			(141)		(141)	10,932						0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/27/2021	09/27/2022	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	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	10/14/2021	10/14/2022	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	11/12/2021	11/14/2022	545	4,788.21	(149,037)			(2,779)		(2,779)	163,551						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	11/12/2021	11/14/2022	215	4,870.16	(49,291)			(756)		(756)	54,618						0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	.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 PBLD0EJDB5FIWOLXP3B76	.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 Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.01/14/2022	.01/13/2023	174		4,826.05		(48,060)		(2,087)		(2,087)	45,973						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.01/14/2022	.01/13/2023	551		4,756.11		(174,005)		(8,375)		(8,375)	165,630						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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2022	01/13/2023	88	4,779.42		(26,576)		(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)	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)	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)	119,966						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	01/27/2022	01/27/2023	324	4,423.86		(107,049)		(17,028)		(17,028)	90,021						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	01/27/2022	01/27/2023	96	4,488.75		(28,220)		(4,030)		(4,030)	24,190						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	01/27/2022	01/27/2023	156	4,477.94		(46,847)		(6,817)		(6,817)	40,030						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	01/27/2022	01/27/2023	178	4,467.12		(54,510)		(8,072)		(8,072)	46,437						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	01/27/2022	01/27/2023	81	4,434.67		(26,215)		(4,095)		(4,095)	22,120						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	01/27/2022	01/27/2023	362	4,456.31		(112,837)		(17,008)		(17,008)	95,828						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	01/27/2022	01/27/2023	286	4,499.57		(82,318)		(11,550)		(11,550)	70,768						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	01/27/2022	01/27/2023	143	4,445.49		(45,435)		(6,980)		(6,980)	38,454						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	01/27/2022	01/27/2023	23	4,510.39		(6,520)		(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)	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)	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)	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)	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)	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)	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)	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)	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)	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)	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)	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)	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)	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)		(944)		(944)	5,256						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/25/2022	02/27/2023	11	4,571.00		(3,014)		(569)		(569)	2,444						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/25/2022	02/27/2023	138	4,538.11		(39,628)		(6,248)		(6,248)	33,380						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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/25/2022	02/27/2023	138	4,516.19		(41,276)		(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)	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)	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)	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)	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)	13,253						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/14/2022	03/14/2023	225	4,329.60		(71,962)		(20,800)		(20,800)	51,161						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/14/2022	03/14/2023	991	4,287.87		(339,815)		(103,154)		(103,154)	236,661						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/14/2022	03/14/2023	1,255	4,267.00		(445,754)		(138,509)		(138,509)	307,245						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/14/2022	03/14/2023	207	4,340.03		(65,070)		(18,602)		(18,602)	46,469						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/14/2022	03/14/2023	214	4,319.17		(69,900)		(20,460)		(20,460)	49,439						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/14/2022	03/14/2023	28	4,360.90		(8,590)		(2,398)		(2,398)	6,193						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/14/2022	03/14/2023	83	4,277.44		(28,842)		(8,862)		(8,862)	19,980						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/14/2022	03/14/2023	244	4,298.30		(82,254)		(24,675)		(24,675)	57,580						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/14/2022	03/14/2023	38	4,371.33		(11,281)		(3,116)		(3,116)	8,165						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	03/14/2022	03/14/2023	155	4,256.57		(56,052)		(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)	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)	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)	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)	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)	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)	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)	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)	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)	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)	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)		(3,445)	25,573						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/25/2022	03/27/2023	32	4,747.50		(8,581)		(1,026)		(1,026)	7,555						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/14/2022	04/14/2023	1,004	4,491.42		(343,020)		(58,829)		(58,829)	284,191						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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/14/2022	04/14/2023	127	4,612.22		(34,938)		(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)	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)	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)	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)	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)	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)	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)	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)	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)	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)	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)	27,426						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/27/2022	04/27/2023	19	4,382.70		(5,727)		(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)	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)	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)	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)	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)	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)	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)	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)	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)	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)	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)	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)	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)	18,177						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	05/13/2022	05/12/2023	1,194	4,114.43		(425,243)		(239,266)		(239,266)	185,977						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	05/13/2022	05/12/2023	30	4,174.79		(9,728)		(5,213)		(5,213)	4,515						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	05/13/2022	05/12/2023	142	4,265.32		(39,273)		(19,689)		(19,689)	19,584						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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	05/13/2022	05/12/2023	95	4,194.91		(29,875)		(15,755)		(15,755)	14,121						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	05/13/2022	05/12/2023	32	4,255.26		(9,043)		(4,568)		(4,568)	4,475						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	05/13/2022	05/12/2023	87	4,215.02		(26,245)		(13,633)		(13,633)	12,612						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	05/13/2022	05/12/2023	216	4,124.49		(75,777)		(42,259)		(42,259)	33,518						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	05/13/2022	05/12/2023	895	4,144.61		(303,924)		(166,901)		(166,901)	137,024						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	05/13/2022	05/12/2023	97	4,275.38		(26,296)		(13,109)		(13,109)	13,187						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	05/13/2022	05/12/2023	9	4,225.08		(2,660)		(1,373)		(1,373)	1,288						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	05/13/2022	05/12/2023	155	4,245.20		(44,482)		(22,608)		(22,608)	21,874						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	05/13/2022	05/12/2023	195	4,164.73		(64,216)		(34,700)		(34,700)	29,516						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	05/13/2022	05/12/2023	1,351	4,134.55		(466,409)		(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)	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)	18,355						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)	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)	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)	4,316						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)	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)	3,151						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)	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)	3,167						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)	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)	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)	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		(10,868)		(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)	2,712						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)	757						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/14/2022	06/14/2023	475	3,847.54		(168,803)		(164,048)		(164,048)	4,755						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/14/2022	06/14/2023	14	3,875.56		(4,925)		(4,781)		(4,781)	144						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/14/2022	06/14/2023	543	3,959.61		(161,994)		(159,081)		(159,081)	2,913						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/14/2022	06/14/2023	9	3,912.92		(2,924)		(2,850)		(2,850)	74						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 Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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	PBLD0EJDB5FIWOLXP3B76	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)	(13,763,862)	0	(5,861,856)	XXX	(5,861,856)	20,499,279	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(8,387,620)	(13,763,862)	0	(5,861,856)	XXX	(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	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										(8,387,620)	(13,763,862)	0	(5,861,856)	XXX	(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	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										(8,387,620)	(13,763,862)	0	(5,861,856)	XXX	(5,861,856)	20,499,279	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

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	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										45,495,453	15,013,883	0	42,020,848	XXX	42,020,848	(18,893,109)	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										105,276	0	0	329,029	XXX	329,029	109,598	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										45,600,729	15,013,883	0	42,349,877	XXX	42,349,877	(18,783,511)	0	0	0	0	XXX	XXX

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

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
1579999999. Subtotal - Long Futures													0	0	0	0	0	0	0	XXX	XXX
MFU2	.1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	.09/16/2022	NYF	549300R41G1TWPTZT5U32	.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	549300R41G1TWPTZT5U32	.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	549300R41G1TWPTZT5U32	.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	549300R41G1TWPTZT5U32	.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	SNZ20JLFFK8MNNCLQOF39	.06/13/2022	11,867,0000	13,198,0000					(425,786)	(425,786)	441,144	0001	20
Russell 2000 Futures - E-mini																	(650,022)	(650,022)	2,123,004	0001	50
RTU2	.77	3,850	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/16/2022	NYF	549300R41G1TWPTZT5U32	.06/13/2022	1,800,7000	1,969,5000					(12,927)	(12,927)	27,571	0001	50
RTU2	.1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/16/2022	NYF	549300R41G1TWPTZT5U32	.06/13/2022	1,711,0000	1,969,5000					(64,611)	(64,611)	137,857	0001	50
RTU2	.5	250	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/16/2022	NYF	549300R41G1TWPTZT5U32	.06/13/2022	1,711,1000	1,969,5000					(78,289)	(78,289)	165,429	0001	50
RTU2	.6	300	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/16/2022	NYF	549300R41G1TWPTZT5U32	.06/13/2022	1,708,5000	1,969,5000					(1,575,286)	(1,575,286)	2,591,719	0001	50
ESU2	.94	4,700	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/30/2022	CME	SNZ20JLFFK8MNNCLQOF39	.06/13/2022	3,900,5500	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	SNZ20JLFFK8MNNCLQOF39	.06/16/2022	3,666,0000	4,235,6800					(112,895)	(112,895)	110,286	0001	50
ESU2	.4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/30/2022	CME	SNZ20JLFFK8MNNCLQOF39	.06/16/2022	3,671,2500	4,235,6800					(198,529)	(198,529)	193,000	0001	50
ESU2	.7	350	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/30/2022	CME	SNZ20JLFFK8MNNCLQOF39	.06/16/2022	3,668,5000	4,235,6800					(28,374)	(28,374)	27,571	0001	50
ESU2	.1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	.09/30/2022	CME	SNZ20JLFFK8MNNCLQOF39	.06/16/2022	3,668,2500	4,235,6800									
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.

SCHEDULE DB - PART D - SECTION 1

[illegible]

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	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
NONE								
019999999 - Total							XXX	XXX

Collateral Pledged to Reporting Entity

[illegible]

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
0109999999	Total - U.S. Government Bonds			0	0	XXX
0309999999	Total - All Other Government Bonds			0	0	XXX
0509999999	Total - U.S. States, Territories and Possessions Bonds			0	0	XXX
0709999999	Total - U.S. Political Subdivisions Bonds			0	0	XXX
0909999999	Total - U.S. Special Revenues Bonds			0	0	XXX
1109999999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds			0	0	XXX
1309999999	Total - Hybrid Securities			0	0	XXX
1509999999	Total - Parent, Subsidiaries and Affiliates Bonds			0	0	XXX
1909999999	Subtotal - Unaffiliated Bank Loans			0	0	XXX
2419999999	Total - Issuer Obligations			0	0	XXX
2429999999	Total - Residential Mortgage-Backed Securities			0	0	XXX
2439999999	Total - Commercial Mortgage-Backed Securities			0	0	XXX
2449999999	Total - Other Loan-Backed and Structured Securities			0	0	XXX
2459999999	Total - SVO Identified Funds			0	0	XXX
2469999999	Total - Affiliated Bank Loans			0	0	XXX
2479999999	Total - Unaffiliated Bank Loans			0	0	XXX
2489999999	Total - Unaffiliated Certificates of Deposit			0	0	XXX
2509999999	Total Bonds			0	0	XXX
4109999999	Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)			0	0	XXX
4409999999	Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates			0	0	XXX
4509999999	Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)			0	0	XXX
5109999999	Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)			0	0	XXX
5409999999	Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds			0	0	XXX
5609999999	Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts			0	0	XXX
5809999999	Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds			0	0	XXX
5979999999	Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates			0	0	XXX
5989999999	Total - Common Stocks (Schedule D, Part 2, Section 2 type)			0	0	XXX
5999999999	Total - Preferred and Common Stocks			0	0	XXX
000000-00-0	Short term investment from reverse repo program		1.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	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
690353-3C-9	DFC AGENCY DEBENTURES		1.A	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-XQ-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
00914A-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-SW-7	CREDIT AGRICOLE CIB NY		1.A	3,994,022	4,000,000	11/21/2022
26441C-AH-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	JMA-RM 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
65339K-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-AQ-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		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
	WECGRP 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	Fair Value \$	49,408,199	Book/Adjusted Carrying Value \$	49,605,605
2. Average balance for the year	Fair Value \$	122,288,993	Book/Adjusted Carrying Value \$	122,696,133

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6	7	8	
					First Month	Second Month	Third Month	
BANK OF NEW YORK MELLON NEW YORK, NY					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)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	(245,191)	5,343,558	(5,825,551)	XXX
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)	XXX

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	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
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
.....	FISERV 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
.....	TRISTATE GEN&TRANS ASSN CP .....		.06/30/2022	1.680 .....	.07/01/2022	2,099,902	98	0
.....	WECORP 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