



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

QUARTERLY STATEMENT

AS OF SEPTEMBER 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)
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(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 McGruderSarah Sparks HerronWade Matthew Fugate
President & CEOAssistant SecretaryVP and Controller

Subscribed and sworn to before me thisa. Is this an original filing?Yes [X] No []
27th day of October, 2022b. If no,
1. State the amendment number.....
2. Date filed
3. Number of pages attached.....

STATEMENT AS OF SEPTEMBER 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	5,160,870,662		5,160,870,662	5,219,718,464
2. Stocks:				
2.1 Preferred stocks	14,158,071		14,158,071	16,120,980
2.2 Common stocks	1,027,768,701		1,027,768,701	1,146,743,396
3. Mortgage loans on real estate:				
3.1 First liens	893,628,340		893,628,340	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 (\$1,767,101), cash equivalents (\$38,654,355) and short-term investments (\$4,250,000)	44,671,456		44,671,456	138,967,743
6. Contract loans (including \$ premium notes)	97,964,141		97,964,141	102,267,174
7. Derivatives	36,263,608		36,263,608	114,319,430
8. Other invested assets	289,913,936	309,979	289,603,957	328,721,610
9. Receivables for securities	15,500,198		15,500,198	391,735
10. Securities lending reinvested collateral assets	12,545,702		12,545,702	3,844,480
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	7,593,284,815	309,979	7,592,974,836	7,819,634,431
13. Title plants less \$ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	52,061,285		52,061,285	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	491,363		491,363	240,581
17. Amounts receivable relating to uninsured plans			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	2,093,957		2,093,957	0
18.2 Net deferred tax asset	41,797,961	5,508,554	36,289,407	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	279,379		279,379	498,085
24. Health care (\$) and other amounts receivable	590,519	96,683	493,836	483,177
25. Aggregate write-ins for other than invested assets	2,048,853	0	2,048,853	2,057,968
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	7,692,674,226	5,915,216	7,686,759,010	7,871,503,155
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	1,769,161,744		1,769,161,744	2,084,803,187
28. Total (Lines 26 and 27)	9,461,835,970	5,915,216	9,455,920,754	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	2,048,853		2,048,853	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)	2,048,853	0	2,048,853	2,057,968

STATEMENT AS OF SEPTEMBER 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 \$5,047,239,387 less \$ included in Line 6.3 (including \$1,099,234 Modco Reserve)	5,047,239,387	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)	942,698,388	919,393,347
4. Contract claims:		
4.1 Life	242,911	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 \$ ceded	0	1,695
9.4 Interest Maintenance Reserve	5,613,851	17,337,219
10. Commissions to agents due or accrued-life and annuity contracts \$541,239 , accident and health \$ and deposit-type contract funds \$	541,239	750,428
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	180,262	269,979
13. Transfers to Separate Accounts due or accrued (net) (including \$(25,739,110) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(24,165,708)	(31,965,563)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	2,038,451	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	0	
17. Amounts withheld or retained by reporting entity as agent or trustee	83,541	2,077,996
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	20,622,748	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	70,895,992	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	1,519,307	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	5,980,686	39,207,212
24.09 Payable for securities	1,290,220	60,624
24.10 Payable for securities lending	149,013,537	99,079,574
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	18,135,970	57,421,897
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	6,241,930,782	6,390,069,648
27. From Separate Accounts Statement	1,769,161,744	2,084,803,187
28. Total liabilities (Lines 26 and 27)	8,011,092,526	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)	533,664,356	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)	1,441,828,228	1,478,433,507
38. Totals of Lines 29, 30 and 37	1,444,828,228	1,481,433,507
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	9,455,920,754	9,956,306,342
DETAILS OF WRITE-INS		
2501. Payable for Collateral on Derivatives	17,520,000	56,520,000
2502. Uncashed drafts and checks that are pending escheatment to the state	615,970	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)	18,135,970	57,421,897
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

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

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	355,426,880	281,513,413	373,246,360
2. Considerations for supplementary contracts with life contingencies	5,001,621	10,928,075	7,998,099
3. Net investment income	155,386,527	203,603,103	277,406,572
4. Amortization of Interest Maintenance Reserve (IMR)	742,343	4,023,445	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	(1,831)	(1,921)	(3,021)
7. Reserve adjustments on reinsurance ceded	44,472	114,408	51,114
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	13,391,740	14,261,228	19,248,989
8.2 Charges and fees for deposit-type contracts			0
8.3 Aggregate write-ins for miscellaneous income	1,913,539	2,115,455	2,855,985
9. Totals (Lines 1 to 8.3)	531,905,291	516,557,206	685,729,762
10. Death benefits	12,153,639	13,887,959	17,298,160
11. Matured endowments (excluding guaranteed annual pure endowments)			0
12. Annuity benefits	251,285,806	252,281,234	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	327,500,533	242,758,355	329,064,678
16. Group conversions			0
17. Interest and adjustments on contract or deposit-type contract funds	14,111,095	11,606,651	14,874,429
18. Payments on supplementary contracts with life contingencies	6,946,438	5,965,251	8,005,776
19. Increase in aggregate reserves for life and accident and health contracts	(21,657,485)	46,694,536	60,905,530
20. Totals (Lines 10 to 19)	590,340,026	573,193,986	762,074,760
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	22,120,899	17,123,856	23,663,476
22. Commissions and expense allowances on reinsurance assumed	9,092	8,607	11,667
23. General insurance expenses and fraternal expenses	32,439,368	30,965,987	43,051,939
24. Insurance taxes, licenses and fees, excluding federal income taxes	3,114,364	3,225,639	3,843,295
25. Increase in loading on deferred and uncollected premiums			0
26. Net transfers to or (from) Separate Accounts net of reinsurance	(113,130,252)	(138,073,478)	(182,319,370)
27. Aggregate write-ins for deductions	2,664,579	1,491,112	1,913,748
28. Totals (Lines 20 to 27)	537,558,076	487,935,709	652,239,515
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(5,652,785)	28,621,497	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)	(5,652,785)	28,621,497	33,490,247
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(5,027,420)	(4,282,585)	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)	(625,365)	32,904,082	28,232,604
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$6,672,804 (excluding taxes of \$(2,919,007) transferred to the IMR)	16,289,117	15,191,516	23,185,847
35. Net income (Line 33 plus Line 34)	15,663,752	48,095,598	51,418,451
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	1,481,433,507	1,302,297,697	1,302,297,697
37. Net income (Line 35)	15,663,752	48,095,598	51,418,451
38. Change in net unrealized capital gains (losses) less capital gains tax of \$(44,382,031)	(171,116,641)	71,608,402	163,754,066
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	280,573	3,311,641	5,456,913
41. Change in nonadmitted assets	(5,320,343)	(250,308)	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	123,908,557	(21,628,433)	(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)	(448)	(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	(8,964,803)	(8,964,803)
54. Net change in capital and surplus for the year (Lines 37 through 53)	(36,605,279)	92,171,649	179,135,810
55. Capital and surplus, as of statement date (Lines 36 + 54)	1,444,828,228	1,394,469,346	1,481,433,507
DETAILS OF WRITE-INS			
08.301. Administrative Service Fees	1,856,826	2,044,916	2,796,022
08.302. Other Fee Income	65,828	75,690	67,281
08.303. Company owned life insurance	(9,115)	(5,151)	(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)	1,913,539	2,115,455	2,855,985
2701. Securities Lending Interest Expense	1,626,426	407,643	523,809
2702. Pension Expense	992,991	1,130,393	1,485,496
2703. Reserve Adjustment	45,162	(46,924)	(95,557)
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	2,664,579	1,491,112	1,913,748
5301. Prior year reserve correction		(8,964,803)	(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	(8,964,803)	(8,964,803)

STATEMENT AS OF SEPTEMBER 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	359,937,138	292,441,488	381,244,459
2. Net investment income	205,799,150	202,904,496	274,756,154
3. Miscellaneous income	15,534,914	16,372,307	22,091,919
4. Total (Lines 1 to 3)	581,271,202	511,718,291	678,092,532
5. Benefit and loss related payments	612,224,717	526,717,687	701,603,193
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(120,908,930)	(149,127,701)	(185,411,493)
7. Commissions, expenses paid and aggregate write-ins for deductions	59,856,502	52,532,278	72,055,419
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$(3,653,037) tax on capital gains (losses)	2,922,269	40,566,194	28,889,246
10. Total (Lines 5 through 9)	554,094,558	470,688,458	617,136,365
11. Net cash from operations (Line 4 minus Line 10)	27,176,644	41,029,833	60,956,167
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	935,628,947	833,927,412	1,259,453,501
12.2 Stocks	88,550,373	157,524,175	178,558,235
12.3 Mortgage loans	28,890,914	38,232,772	41,683,834
12.4 Real estate	0	0	0
12.5 Other invested assets	18,765,392	31,819,852	40,468,833
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(1,232)	44,475	53,982
12.7 Miscellaneous proceeds	1,229,596	44,708,899	8,770,429
12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,073,063,990	1,106,257,585	1,528,988,814
13. Cost of investments acquired (long-term only):			
13.1 Bonds	902,546,317	923,922,007	1,197,496,641
13.2 Stocks	124,305,294	193,908,749	220,372,707
13.3 Mortgage loans	173,979,835	62,569,136	136,829,136
13.4 Real estate	0	0	0
13.5 Other invested assets	19,128,428	12,762,721	31,058,513
13.6 Miscellaneous applications	38,056,808	10,361,114	9,648,912
13.7 Total investments acquired (Lines 13.1 to 13.6)	1,258,016,682	1,203,523,727	1,595,405,909
14. Net increase (or decrease) in contract loans and premium notes	(4,303,033)	(4,980,847)	(5,194,211)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(180,649,659)	(92,285,295)	(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	23,305,041	(76,900,288)	(87,286,699)
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	35,871,687	25,201,175	(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)	59,176,728	(51,699,113)	(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)	(94,296,287)	(102,954,575)	(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)	44,671,456	134,723,378	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	285,320	318,459	422,042
3. Ordinary individual annuities	355,200,577	281,254,213	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)	355,485,897	281,572,672	373,337,526
12. Fraternal (Fraternal Benefit Societies Only)			0
13. Subtotal (Lines 11 through 12)	355,485,897	281,572,672	373,337,526
14. Deposit-type contracts	3,741,007,788	2,735,724,489	4,208,760,095
15. Total (Lines 13 and 14)	4,096,493,685	3,017,297,161	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	15,663,752	51,418,451
(2) State Prescribed Practices that increase/(decrease) NAIC SAP					
Derivatives to hedge indexed products	86	4	3	(43,815,289)	5,646,528
(3) State Permitted Practices that increase/(decrease) NAIC SAP				—	—
(4) NAIC SAP (1-2-3=4)	xxx	xxx	xxx	<u>59,479,041</u>	<u>45,771,923</u>
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	1,444,828,228	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>1,444,828,228</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 SEPTEMBER 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 September 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 September 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
576434-RW-6	2,427,122	2,347,425	79,697	2,347,425	2,229,177	09/30/2022
Total	XXX	XXX	86,049	XXX	XXX	XXX

- (4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of September 30, 2022:
 - a. The aggregate amount of unrealized losses:
 - 1. Less than 12 Months \$ 126,978,481
 - 2. 12 Months or Longer \$ 12,751,470
 - b. The aggregate related fair value of securities with unrealized losses:
 - 1. Less than 12 Months \$ 1,556,598,251
 - 2. 12 Months or Longer \$ 128,759,295
- (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 \$161.8 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 SEPTEMBER 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	36,263,608	—	36,263,608

* 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	(5,980,686)	—	(5,980,686)

* 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 SEPTEMBER 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	28,039,664	28,039,664	—
(d) Excess Stock	2,482,291	2,482,291	—
(e) Aggregate Total (a+b+c+d)	38,487,000	38,487,000	—
(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)	784,370,358	836,436,321	627,304,100
2. Current Year General Account Total Collateral Pledged	784,370,358	836,436,321	627,304,100
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)	830,182,755	860,261,343	627,304,100
2. Current Year General Account Maximum Collateral Pledged	830,182,755	860,261,343	627,304,100
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

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(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	627,304,100	627,304,100	—	626,775,859
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	627,304,100	627,304,100	—	626,775,859
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 SEPTEMBER 30, 2022 OF THE Integrity Life Insurance Company

20. Fair Value Measurements

A.

(1) Fair Value Measurements at September 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	—	50,275	—	—	50,275
Bonds: Foreign government	—	63,575	—	—	63,575
Common stock: Unaffiliated	546,901,006	—	—	13,487,865	560,388,871
Common stock: Mutual funds	6,752,578	—	—	—	6,752,578
Preferred stock	—	14,158,071	—	—	14,158,071
Derivative assets: Options, purchased	—	8,025,549	22,492,559	—	30,518,108
Derivative assets: Stock warrants	—	206,008	—	—	206,008
Derivative assets: Futures	5,539,498	—	—	—	5,539,498
Separate account assets*	734,022,792	—	—	—	734,022,792
Total assets at fair value	1,293,215,874	22,503,478	22,492,559	13,487,865	1,351,699,776

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	—	(5,980,686)	—	—	(5,980,686)
Total liabilities at fair value	—	(5,980,686)	—	—	(5,980,686)

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

(2) Fair Value Measurements in Level 3 of the Fair Value Hierarchy
Quarter Ended at 09/30/2022

Description	Beginning Balance at 07/01/2022	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 09/30/2022
a. Assets										
Derivative assets: Options, purchased	40,178,978	—	—	(21,310,534)	—	6,340,321	—	—	(2,716,206)	22,492,559
Total Assets	40,178,978	—	—	(21,310,534)	—	6,340,321	—	—	(2,716,206)	22,492,559

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) Included in Level 2 are NAIC 6 rated industrial and miscellaneous and foreign government bonds. The fair value of these instruments have been determined through the use of 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,

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spreads and average (SPAV) algorithm model for monthly average options and a Monte Carlo model monthly cap (cliquet) options. The SPAV model is provided by Financial Engineering Associates of Berkley, California.

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

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

- B. Not applicable.
- C. The carrying amounts and fair values of the Company’s significant financial instruments were as follows:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	4,696,805,806	5,160,870,662	28,630,006	4,633,163,746	35,012,054	—	—
Common stock: Unaffiliated**	598,875,871	598,875,871	585,388,006	—	—	13,487,865	—
Common stock: Mutual funds	6,752,578	6,752,578	6,752,578	—	—	—	—
Preferred stock	14,158,071	14,158,071	—	14,158,071	—	—	—
Mortgage loans	840,956,680	893,628,340	—	—	840,956,680	—	—
Cash, cash equivalents, & short-term investments	44,717,937	44,671,456	44,717,937	—	—	—	—
Other invested assets: Surplus notes	20,442,258	20,974,618	—	20,442,258	—	—	—
Securities lending reinvested collateral assets	12,545,702	12,545,702	12,545,702	—	—	—	—
Derivative assets	36,263,614	36,263,614	5,539,498	8,231,557	22,492,559	—	—
Separate account assets	1,687,737,632	1,753,952,796	734,020,337	920,810,102	32,907,193	—	—
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(1,486,881,035)	(1,433,400,112)	—	—	(1,486,881,035)	—	—
Fixed-indexed annuity contracts	(1,982,327,540)	(1,999,125,465)	—	—	(1,982,327,540)	—	—
Derivative liabilities	(5,980,686)	(5,980,686)	—	(5,980,686)	—	—	—
Cash collateral payable	(17,520,000)	(17,520,000)	—	(17,520,000)	—	—	—
Separate account liabilities*	(1,098,259,470)	(1,015,353,177)	—	—	(1,098,259,470)	—	—
Securities lending liability	(149,013,537)	(149,013,537)	—	(149,013,537)	—	—	—

*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.

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Derivative Instruments

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

Securities Lending Reinvested Collateral Assets

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

Assets Held in Separate Accounts

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

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

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

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

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

Cash Collateral Payable

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

Securities Lending Liability

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

Separate Account Liabilities

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

- D. Not applicable.
- E. Assets that use a net asset value (NAV) as a practical expedient consists of investments in business development corporations as defined by the Investment Company Act of 1940. The investments can be sold or transferred with prior consent from the corporations. The NAV for these investments are \$15.00 and \$25.00. 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 SEPTEMBER 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 SEPTEMBER 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 SEPTEMBER 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 SEPTEMBER 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 [☒]
- 1.2

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

Yes [☐] No [☐]
- 2.1

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

Yes [☐] No [☒]
- 2.2

If yes, date of change:
- 3.1

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

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

Yes [☒] No [☐]
- 3.2

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

Yes [☐] No [☒]
- 3.3

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

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

Yes [☐] No [☒]
- 3.5

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

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

Yes [☐] No [☒]
- 4.2

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

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

If yes, attach an explanation.

Yes [☐] No [☐] N/A [☒]
- 6.1

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

12/31/2017
- 6.2

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

12/31/2017
- 6.3

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

05/30/2019
- 6.4

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

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

Yes [☐] No [☐] N/A [☒]
- 6.6

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

Yes [☐] No [☐] N/A [☒]
- 7.1

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

Yes [☐] No [☒]
- 7.2

If yes, give full information:
- 8.1

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

Yes [☐] No [☒]
- 8.2

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

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

Yes [☒] No [☐]
- 8.4

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

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

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 [] No [X]
- 9.21

If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3

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

Yes [] No [X]
- 9.31

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

FINANCIAL

- 10.1

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

Yes [X] No []
- 10.2

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

\$

INVESTMENT

- 11.1

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

Yes [] No [X]
- 11.2

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

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

\$17,723,512
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	\$422,140,252
14.24 Short-Term Investments	\$0	\$
14.25 Mortgage Loans on Real Estate	\$0	\$
14.26 All Other	\$225,966,539	\$184,917,912
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$652,283,637	\$607,058,164
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.

\$161,772,874

16.2

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

\$161,938,566

16.3

Total payable for securities lending reported on the liability page.

\$149,013,537

STATEMENT AS OF SEPTEMBER 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

\$

893,628,340

1.14

Total Mortgages in Good Standing

\$

893,628,340

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)

\$

893,628,340

1.6

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

1.61

Farm Mortgages

\$

1.62

Residential Mortgages

\$

1.63

Commercial Mortgages

\$

1.64

Total Mortgages Foreclosed and Transferred to Real Estate

\$

0

2.

Operating Percentages:

2.1

A&H loss percent

%

2.2

A&H cost containment percent

%

2.3

A&H expense percent excluding cost containment expenses

%

3.1

Do you act as a custodian for health savings accounts?

Yes

[]

No

[X]

3.2

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

\$

3.3

Do you act as an administrator for health savings accounts?

Yes

[]

No

[X]

3.4

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

\$

4.

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

Yes

[X]

No

[]

4.1

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

Yes

[]

No

[]

Fraternal Benefit Societies Only:

5.1

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

Yes

[]

No

[]

N/A

[]

5.2

If no, explain:

6.1

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

Yes

[]

No

[]

6.2

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

[illegible]

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

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.			1	Life Contracts		Direct Business Only			
				2	3	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
Active Status (a)			Life Insurance Premiums	Annuity Considerations					
1.	Alabama	AL	L	8,420	1,381,841	0		1,390,261	0
2.	Alaska	AK	L	0	0	0		0	0
3.	Arizona	AZ	L	3,812	10,732,337	0		10,736,149	223,360
4.	Arkansas	AR	L	90	3,904,249	0		3,904,339	883,716
5.	California	CA	L	6,968	32,822,220	0		32,829,188	892,003
6.	Colorado	CO	L	4,347	2,261,903	0		2,266,250	387,445
7.	Connecticut	CT	L	77	6,979,993	0		6,980,070	348,344
8.	Delaware	DE	L	490	494,013	0		494,503	70,000
9.	District of Columbia	DC	L	0	0	0		0	0
10.	Florida	FL	L	14,802	25,044,061	0		25,058,863	3,285,917
11.	Georgia	GA	L	9,376	5,920,799	0		5,930,175	0
12.	Hawaii	HI	L	2,323	1,782,553	0		1,784,876	250,000
13.	Idaho	ID	L	118	1,076,720	0		1,076,838	100,000
14.	Illinois	IL	L	24,508	12,260,692	0		12,285,200	934,920
15.	Indiana	IN	L	3,885	7,756,976	0		7,760,861	1,307,495
16.	Iowa	IA	L	24,125	2,334,792	0		2,358,917	126,666
17.	Kansas	KS	L	2,113	1,159,510	0		1,161,623	0
18.	Kentucky	KY	L	0	10,788,458	0		10,788,458	1,600,654
19.	Louisiana	LA	L	0	1,634,193	0		1,634,193	1,157,769
20.	Maine	ME	L	0	920,439	0		920,439	0
21.	Maryland	MD	L	12,622	3,675,481	0		3,688,103	345,633
22.	Massachusetts	MA	L	118	6,174,979	0		6,175,097	5,340,609
23.	Michigan	MI	L	709	19,392,439	0		19,393,148	2,223,419
24.	Minnesota	MN	L	18,710	4,293,334	0		4,312,044	122,661
25.	Mississippi	MS	L	558	938,701	0		939,259	237,857
26.	Missouri	MO	L	6,019	3,399,718	0		3,405,737	478,870
27.	Montana	MT	L	119	572,222	0		572,341	0
28.	Nebraska	NE	L	1,644	2,671,935	0		2,673,579	146,816
29.	Nevada	NV	L	99	1,623,280	0		1,623,379	5,784
30.	New Hampshire	NH	L	0	178,515	0		178,515	386,259
31.	New Jersey	NJ	L	0	15,733,942	0		15,733,942	2,497,239
32.	New Mexico	NM	L	776	1,321,683	0		1,322,459	55,487
33.	New York	NY	N	676	2,404,559	0		2,405,235	0
34.	North Carolina	NC	L	274	14,544,778	0		14,545,052	883,447
35.	North Dakota	ND	L	0	80,122	0		80,122	0
36.	Ohio	OH	L	72,810	43,525,939	0		43,598,749	3,704,932,209
37.	Oklahoma	OK	L	2,633	3,183,674	0		3,186,307	134,484
38.	Oregon	OR	L	97	3,450,943	0		3,451,040	549,669
39.	Pennsylvania	PA	L	44,579	34,554,904	0		34,599,483	2,951,276
40.	Rhode Island	RI	L	0	767,701	0		767,701	2,030,000
41.	South Carolina	SC	L	3,529	2,791,096	0		2,794,625	60,000
42.	South Dakota	SD	L	2,365	438,874	0		441,239	0
43.	Tennessee	TN	L	1,204	7,774,256	0		7,775,460	745,430
44.	Texas	TX	L	1,695	32,316,300	0		32,317,995	1,867,654
45.	Utah	UT	L	0	3,486,001	0		3,486,001	1,064,009
46.	Vermont	VT	L	0	2,846,433	0		2,846,433	0
47.	Virginia	VA	L	194	5,710,182	0		5,710,376	401,231
48.	Washington	WA	L	1,128	3,911,470	0		3,912,598	1,507,456
49.	West Virginia	WV	L	6,523	1,615,638	0		1,622,161	40,000
50.	Wisconsin	WI	L	783	2,263,644	0		2,264,427	432,000
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	182,087	0	0	182,087	0
59.	Subtotal	XXX		285,318	355,200,579	0	0	355,485,897	3,741,007,788
90.	Reporting entity contributions for employee benefits plans	XXX						0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX						0	
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX						0	
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX						0	
94.	Aggregate or other amounts not allocable by State	XXX		0	0	0	0	0	0
95.	Totals (Direct Business)	XXX		285,318	355,200,579	0	0	355,485,897	3,741,007,788
96.	Plus Reinsurance Assumed	XXX		53,783			0	53,783	
97.	Totals (All Business)	XXX		339,101	355,200,579	0	0	355,539,680	3,741,007,788
98.	Less Reinsurance Ceded	XXX		112,802				112,802	
99.	Totals (All Business) less Reinsurance Ceded	XXX		226,299	355,200,579	0	0	355,426,878	3,741,007,788
DETAILS OF WRITE-INS									
58001.	ZZZ - Other Alien	XXX			182,087			182,087	
58002.		XXX							
58003.		XXX							
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX		0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX		0	182,087	0	0	182,087	0
9401.		XXX							
9402.		XXX							
9403.		XXX							
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX		0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX		0	0	0	0	0	0

(a) Active Status Counts:

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

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

	<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 SEPTEMBER 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 Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0836	Western-Southern Group	.00000	47-3228849				1373 Lex Road Investor Holdings, LLC	.KY.	NIA	WS Real Estate Holdings LLC The Western and Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	.NO.	
.0836	Western-Southern Group	.00000					2014 San Antonio Trust Agreement	.OH.	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.NO.	
.0836	Western-Southern Group	.00000					2017 Houston Trust Agreement	.OH.	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.NO.	
.0836	Western-Southern Group	.00000	88-3192792				2378 Park Holdings, LLC	.OH.	NIA	WS Real Estate Holdings LLC	Ownership	94.000	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 The Western and Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	.NO.	
.0836	Western-Southern Group	.00000	88-1614351				Al Neyer Industrial Fund II-Q LLC	.OH.	NIA		Ownership	4.500	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	82-1650525				Chattanooga Southside Housing Investor Holdings, LLC	.TN.	NIA	WS Real Estate Holdings LLC The Western and Southern Life Insurance Co	Ownership	98.000	Western & Southern Mutual Holding Co	.NO.	
.0836	Western-Southern Group	.00000	85-3863649				Chestnut Anchor Healthcare Fund II LP	.TX.	NIA	The Western and Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	.NO.	
.0836	Western-Southern Group	.00000	81-2810787				Chestnut Heathcare Partners, LP	.TN.	NIA		Ownership	21.350	Western & Southern Mutual Holding Co	.NO.	
.0836	Western-Southern Group	.00000	23-1691523				Cincinnati Analyst Inc	.OH.	NIA	Columbus Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.NO.	
.0836	Western-Southern Group	.00000	83-3238622				Cincinnati CBD Holdings, LLC	.OH.	NIA	WS Real Estate Holdings LLC The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	.NO.	
.0836	Western-Southern Group	.00000	61-1454115				Cincinnati New Markets Fund LLC	.OH.	NIA		Ownership	14.660	Western & Southern Mutual Holding Co	.NO.	
.0836	Western-Southern Group	.00000	20-0434449				Cleveland East Hotel LLC	.OH.	NIA	WS CEH LLC The Western and Southern Life Insurance Co	Ownership	37.000	Western & Southern Mutual Holding Co	.NO.	
.0836	Western-Southern Group	.99937	31-1191427				Columbus Life Insurance Co	.OH.	.IA.		Ownership	100.000	Western & Southern Mutual Holding Co	.NO.	
.0836	Western-Southern Group	.00000	87-4569007				Concord HB K Clayton Holdings, LLC	.MO.	NIA	WS Real Estate Holdings LLC	Ownership	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.	

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

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary 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	47-3929236				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	
.0836	Western-Southern Group	.00000	88-3066875				Delaney Land Partners, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	67.000	Western & Southern Mutual Holding Co	..NO	
							The Western and Southern Life Insurance Co								
.0836	Western-Southern Group	.00000	31-1498142				Dublin Hotel LLC	OH	NIA		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	87-3176470				EQT Exeter Industrial Core Plus Fund IV	PA	NIA	Western-Southern Life Assurance Co	Ownership	1.200	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	87-3176470				EQT Exeter Industrial Core Plus Fund IV	PA	NIA	Integrity Life Insurance Co	Ownership	1.700	Western & Southern Mutual Holding Co	..NO	
							The Western and Southern Life Insurance Co								
.0836	Western-Southern Group	.00000	87-3176470				EQT Exeter Industrial Core Plus Fund IV	PA	NIA		Ownership	0.200	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	86-3736212				Etowah Joint Venture Partners, LLC	GA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	37-1832788				Fabric Insurance Agency, LLC	NY	NIA	Fabric Technologies, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
							The Western and Southern Life Insurance Co								
.0836	Western-Southern Group	.00000	47-5482199				Fabric Technologies, Inc.	NY	NIA		Ownership	100.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	45-5350091				Flat Apts. Investor Holdings, LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	82-3668056				Flats Springhurst Inv Holdings, LLC	KY	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	..NO	
.0836	Western-Southern Group	.00000	82-1492952				Forsythe Halcyon AA Inv. Holdings, LLC	MA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	..NO	
							The Western and Southern Life Insurance Co								
.0836	Western-Southern Group	.00000	45-0571051				Fort Washington Active Fixed Fund	OH	NIA		Ownership	37.210	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	4.180	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	20.310	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	18.850	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	26.490	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 Master Fund LP			Fort Washington Global Alpha Domestic Fund LP					
.0836	Western-Southern Group	.00000	98-1227949				Fort Washington Global Alpha Master Fund LP	OH	NIA		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	31.840	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	40.910	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	21.980	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	

STATEMENT AS OF SEPTEMBER 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	31-1727947				Fort Washington PE Invest III LP	OH	NIA	Fort Washington Capital Partners, LLC The Western and Southern Life Insurance Co	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	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 The Western and Southern Life Insurance Co	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
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	FIWPEI IX GP, LLC The Western and Southern Life Insurance Co	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1710716				Fort Washington PE Invest IX	OH	NIA		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 The Western and Southern Life Insurance Co	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	81-1722824				Fort Washington PE Invest IX-B	OH	NIA		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 The Western and Southern Life Insurance Co	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	20-4568842				Fort Washington PE Invest V LP	OH	NIA		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 The Western and Southern Life Insurance Co	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	26-1073680				Fort Washington PE Invest VI LP	OH	NIA		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 The Western and Southern Life Insurance Co	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	27-1321348				Fort Washington PE Invest VII LP	OH	NIA		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 The Western and Southern Life Insurance Co	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	35-2485044				Fort Washington PE Invest VIII	OH	NIA		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 The Western and Southern Life Insurance Co	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	32-0418436				Fort Washington PE Invest VIII-B	OH	NIA		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 The Western and Southern Life Insurance Co	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-1005851				Fort Washington PE Invest X	OH	NIA		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 The Western and Southern Life Insurance Co	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
0836	Western-Southern Group	00000	83-1023433				Fort Washington PE Invest X-B	OH	NIA		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	

13.3

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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						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		Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner- ship Provide Percent- age		Is an SCA Filing Re- quired? (Yes/No)	
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK					Directly Controlled by (Name of Entity/Person)			Ultimate Controlling Entity(ies)/Person(s)		*
.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	
.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	FIWPEO 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	FIWPEO 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	FIWPEO 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				FIWPEI 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				FIWPEI 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				FIWPEI 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				FIWPEI 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				FIWPEI 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				FIWPEI 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				FIWPEI 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				FIWPEI 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				FIWPEI 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				FIWPEO 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				FIWPEO 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				FIWPEO 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	88-3437673				Hampton Roads Oz Fund	.VA	.NIA	WS Real Estate Holdings LLC	Ownership	98.000	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	88-3177929				HGI Multifamily Credit Fund	.VA	.NIA	Western-Southern Life Assurance Co	Ownership	0.300	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	

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

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary 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	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				Lytile Park Inn, LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.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				Northeast Cincinmati 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	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	41.900	Western & Southern Mutual Holding Co	.NO.	
.0836	Western-Southern Group	.00000	20-4322006				PCE LP	GA	NIA	Western-Southern Life Assurance Co	Ownership	22.340	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	98.000	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	47.000	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	98.000	Western & Southern Mutual Holding Co	.NO.	
.0836	Western-Southern Group	.00000	26-3167828				Prairie Lakes Holdings, LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO.	
.0836	Western-Southern Group	.00000	84-2464002				Prairie Path Apts. Inv. Holdings, LLC	IL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO.	
.0836	Western-Southern Group	.00000	41-3147951				Pretium Residential Real Estate Fund II, LP	NY	NIA	The Western and Southern Life Insurance Co	Ownership	2.500	Western & Southern Mutual Holding Co	.NO.	
.0836	Western-Southern Group	.00000	82-1507720				Price Willis Lodging Holdings, LLC	SC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO.	
.0836	Western-Southern Group	.00000	34-1998937				Queen City Square LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	99.750	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	100.000	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	98.000	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	99.990	Western & Southern Mutual Holding Co	.NO.	

STATEMENT AS OF SEPTEMBER 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	88-2173335				RealTerm Logistics Fund IV, LP	.MD.	NIA	The Western and Southern Life Insurance Co	Ownership	2.900	Western & Southern Mutual Holding Co	.NO.	
.0836	Western-Southern Group	.00000	82-2188516				Revel Investor Holdings, LLC	.CO.	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO.	
.0836	Western-Southern Group	.00000	80-0246040				Ridgegate Commonwealth Apts LLC	.CO.	NIA	Ridgegate Holdings, LLC	Ownership	52.920	Western & Southern Mutual Holding Co	.NO.	
.0836	Western-Southern Group	.00000	26-3526448				Ridgegate Holdings, LLC	.CO.	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO.	
.0836	Western-Southern Group	.00000	83-0812652				River Hollow Investor Holdings, LLC	.TX.	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO.	
.0836	Western-Southern Group	.00000	81-1286981				Russell Bay Investor Holdings, LLC	.NV.	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO.	
.0836	Western-Southern Group	.00000	81-2260159				San Tan Investor Holdings, LLC	.AZ.	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO.	
.0836	Western-Southern Group	.00000	47-1617717				Settlers Ridge Robinson Investor Holdings, LLC	.PA.	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO.	
.0836	Western-Southern Group	.00000	27-3564950				Seventh & Culvert Garage LLC	.OH.	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.NO.	
.0836	Western-Southern Group	.00000	26-1554676				Shelbourne Campus Properties LLC	.KY.	NIA	Shelbourne Holdings, LLC	Ownership	52.920	Western & Southern Mutual Holding Co	.NO.	
.0836	Western-Southern Group	.00000	26-1944856				Shelbourne Holdings, LLC	.KY.	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO.	
.0836	Western-Southern Group	.00000	45-4354663				Siema Investor Holding, LLC	.TX.	NIA	WS Real Estate Holdings LLC	Ownership	69.000	Western & Southern Mutual Holding Co	.NO.	
.0836	Western-Southern Group	.00000	83-2295656				Sixth and Saratoga NW, LLC	.KY.	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	.NO.	
.0836	Western-Southern Group	.00000	46-2930953				Skye Apts Investor Holdings, LLC	.MN.	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO.	
.0836	Western-Southern Group	.00000	61-1328558				Skyport Hotel LLC	.KY.	NIA	The Western and Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	.NO.	
.0836	Western-Southern Group	.00000	47-1553152				Sonterra Legacy Investor Holding, LLC	.OH.	NIA	2014 San Antonio Trust Agreement	Ownership	100.000	Western & Southern Mutual Holding Co	.NO.	
.0836	Western-Southern Group	.00000	83-2948287				South Kirkman Apt. Holdings, LLC	.FL.	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO.	
.0836	Western-Southern Group	.00000	47-2306231				Southside Tunnel Apts. Investor Holdings, LLC	.PA.	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO.	
.0836	Western-Southern Group	.00000	46-2922655				SP Charlotte Apts. Investor Holdings, LLC	.NC.	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO.	
.0836	Western-Southern Group	.00000	81-1827381				Stony Investor Holdings, LLC	.VA.	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO.	
.0836	Western-Southern Group	.00000	81-3538359				Stout Metro Housing Holdings LLC	.IN.	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO.	
.0836	Western-Southern Group	.00000	26-2348581				Summerbrooke Holdings LLC	.TX.	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO.	
.0836	Western-Southern Group	.00000	26-4291356				Sundance Lafrontera Holdings LLC	.TX.	NIA	The Western and Southern Life Insurance Co	Ownership	62.720	Western & Southern Mutual Holding Co	.NO.	
.0836	Western-Southern Group	.00000	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	88-3090843				Town Madison Holdings, LLC	.AL.	NIA	WS Real Estate Holdings LLC	Ownership	47.000	Western & Southern Mutual Holding Co	.NO.	
.0836	Western-Southern Group	.00000	47-5098714				Trevi Apartment Holdings, LLC	.AZ.	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	.NO.	
.0836	Western-Southern Group	.00000	20-5542652				Tri-State Fund II Growth LP	.OH.	NIA	The Western and Southern Life Insurance Co	Ownership	29.840	Western & Southern Mutual Holding Co	.NO.	
.0836	Western-Southern Group	.00000	20-5542652				Tri-State Fund II Growth LP	.OH.	NIA	Tri-State Ventures II, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	.NO.	
.0836	Western-Southern Group	.00000	31-1788429				Tri-State Growth Captial Fund LP	.OH.	NIA	The Western and Southern Life Insurance Co	Ownership	12.500	Western & Southern Mutual Holding Co	.NO.	
.0836	Western-Southern Group	.00000	31-1788429				Tri-State Growth Captial Fund LP	.OH.	NIA	Tri-State Ventures, LLC	Ownership	0.630	Western & Southern Mutual Holding Co	.NO.	
.0836	Western-Southern Group	.00000	20-5542563				Tri-State Ventures II, LLC	.OH.	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.NO.	
.0836	Western-Southern Group	.00000	31-1788428				Tri-State Ventures, LLC	.OH.	NIA	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	.NO.	
.0836	Western-Southern Group	.00000	84-3894041				TruAmerica Workforce Housing Fund LP	.FL.	NIA	The Western and Southern Life Insurance Co	Ownership	11.000	Western & Southern Mutual Holding Co	.NO.	
.0836	Western-Southern Group	.00000	84-2230033				TXFL NNN Office Inv. Holdings, LLC	.OH.	NIA	Integrity Life Insurance Co	Ownership	14.810	Western & Southern Mutual Holding Co	.NO.	
.0836	Western-Southern Group	.00000	84-2230033				TXFL NNN Office Inv. Holdings, LLC	.OH.	NIA	National Integrity Life Insurance Co	Ownership	14.810	Western & Southern Mutual Holding Co	.NO.	
.0836	Western-Southern Group	.00000	84-2230033				TXFL NNN Office Inv. Holdings, LLC	.OH.	NIA	The Lafayette Life Insurance Co	Ownership	29.630	Western & Southern Mutual Holding Co	.NO.	
.0836	Western-Southern Group	.00000	84-2230033				TXFL NNN Office Inv. Holdings, LLC	.OH.	NIA	Western-Southern Life Assurance Co	Ownership	40.740	Western & Southern Mutual Holding Co	.NO.	
.0836	Western-Southern Group	.00000	31-1653922				Union Centre Hotel LLC	.OH.	NIA	The Western and Southern Life Insurance Co	Ownership	25.000	Western & Southern Mutual Holding Co	.NO.	

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	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	
							The Western and Southern Life Insurance Co								
.0836	Western-Southern Group	.00000	06-1804434				Western & Southern Investment Holdings LLC	.OH	NIA		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	
							The Western and Southern Life Insurance Co								
.0836	Western-Southern Group	.92622	31-1000236				Western-Southern Life Assurance Co	.OH	IA		Ownership	100.000	Western & Southern Mutual Holding Co	NO	
							The Western and Southern Life Insurance Co								
.0836	Western-Southern Group	.00000	31-1732344				Windsor Hotel LLC	.CT	NIA		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	
							The Western and Southern Life Insurance Co								
.0836	Western-Southern Group	.00000	31-1317879				Wright Exec Hotel LTD Partners	.OH	NIA		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	
							The Western and Southern Life Insurance Co								
.0836	Western-Southern Group	.00000	61-0998084				WS Lookout JV LLC	.KY	NIA		Ownership	50.000	Western & Southern Mutual Holding Co	NO	
							The Western and Southern Life Insurance Co								
.0836	Western-Southern Group	.00000	06-1804432				WS Real Estate Holdings LLC	.OH	NIA		Ownership	100.000	Western & Southern Mutual Holding Co	NO	
							The Western and Southern Life Insurance Co								
.0836	Western-Southern Group	.00000	20-1515960				WSA Commons LLC	.GA	NIA		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	
							The Western and Southern Life Insurance Co								
.0836	Western-Southern Group	.00000	20-0360272				WSL Partners LP	.OH	NIA		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	
							The Western and Southern Life Insurance Co								
.0836	Western-Southern Group	.00000	20-8843577				WSLR Holdings LLC	.OH	NIA		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

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

AUGUST FILING

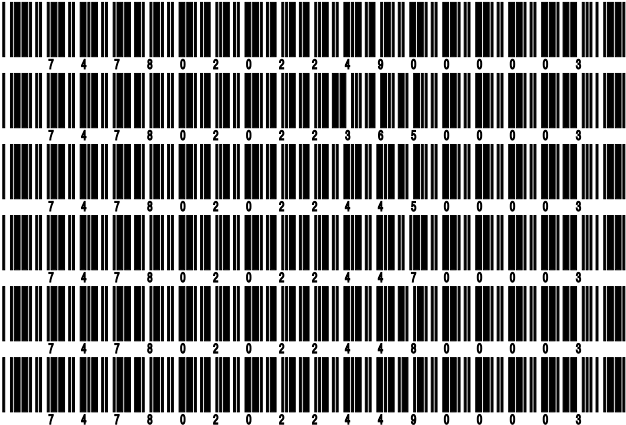
9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting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

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

Bar Code:

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



NONE

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	164,851,367	133,510,000
2.2 Additional investment made after acquisition	9,128,468	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	28,890,914	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)	893,628,344	748,539,423
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	893,628,344	748,539,423
14. Deduct total nonadmitted amounts		0
15. Statement value at end of current period (Line 13 minus Line 14)	893,628,344	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	18,094,960	21,058,513
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	57	71
5. Unrealized valuation increase (decrease)	(39,587,945)	12,550,899
6. Total gain (loss) on disposals	0	
7. Deduct amounts received on disposals	18,765,392	40,468,833
8. Deduct amortization of premium and depreciation	14,636	18,646
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other than temporary impairment recognized	102,607	13,904
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	289,913,937	329,256,032
12. Deduct total nonadmitted amounts	309,979	534,421
13. Statement value at end of current period (Line 11 minus Line 12)	289,603,958	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	1,026,851,611	1,417,869,348
3. Accrual of discount	5,182,987	5,556,906
4. Unrealized valuation increase (decrease)	(177,077,090)	178,074,000
5. Total gain (loss) on disposals	6,548,970	51,862,564
6. Deduct consideration for bonds and stocks disposed of	1,027,556,519	1,448,182,705
7. Deduct amortization of premium	16,438,578	25,742,516
8. Total foreign exchange change in book/adjusted carrying value		0
9. Deduct current year's other than temporary impairment recognized	673,991	6,113,108
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	3,377,199	10,170,969
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	6,202,797,430	6,382,582,841
12. Deduct total nonadmitted amounts		0
13. Statement value at end of current period (Line 11 minus Line 12)	6,202,797,430	6,382,582,841

STATEMENT AS OF SEPTEMBER 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)	2,928,614,175	429,422,024	524,549,258	74,618,471	2,931,837,428	2,928,614,175	2,908,105,412	2,888,115,187
2. NAIC 2 (a)	2,000,746,707	1,407,121,560	1,409,901,504	(74,118,624)	2,024,985,133	2,000,746,707	1,923,848,139	1,985,403,544
3. NAIC 3 (a)	287,135,531	4,713,546	11,435,410	(2,219,643)	283,915,942	287,135,531	278,194,024	298,824,934
4. NAIC 4 (a)	75,442,585	8,857,375	2,700,601	(8,716,393)	91,193,178	75,442,585	72,882,966	102,614,094
5. NAIC 5 (a)	4,687,784	0	0	8,296,651	5,088,615	4,687,784	12,984,435	4,170,971
6. NAIC 6 (a)	1,308,811	0	559	3,670	1,285,035	1,308,811	1,311,922	1,324,873
7. Total Bonds	5,297,935,593	1,850,114,505	1,948,587,332	(2,135,868)	5,338,305,331	5,297,935,593	5,197,326,898	5,280,453,603
PREFERRED STOCK								
8. NAIC 1	68,112	0	75,145	7,033	77,590	68,112	0	
9. NAIC 2	20,026,083	0	5,660,405	(439,708)	20,532,673	20,026,083	13,925,970	15,844,000
10. NAIC 3	204,050	0	0	28,050	246,950	204,050	232,100	276,980
11. NAIC 4	0	0	0	0	0	0	0	
12. NAIC 5	0	0	0	0	0	0	0	
13. NAIC 6	0	0	0	0	0	0	0	
14. Total Preferred Stock	20,298,245	0	5,735,550	(404,625)	20,857,213	20,298,245	14,158,070	16,120,980
15. Total Bonds and Preferred Stock	5,318,233,838	1,850,114,505	1,954,322,882	(2,540,493)	5,359,162,544	5,318,233,838	5,211,484,968	5,296,574,583

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 \$36,456,243 ; NAIC 2 \$; NAIC 3 \$ NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
7709999999 Totals	4,250,000	xxx	4,250,000	26,492	

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	7,247,223	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	15,190,637	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)	4,250,001	12,193,415
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	4,250,001	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	23,310,246
3.	Unrealized Valuation increase/(decrease)	(43,788,645)
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	(2,857,135)
6.	Considerations received/(paid) on terminations	24,497,151
7.	Amortization	0
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value	0
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	24,743,464
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	24,743,464

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)	3,003,401
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	4,752,691
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	4,752,691
3.24	Section 1, Column 19, prior year plus	(511,868)
3.25	SSAP No. 108 adjustments	5,264,559
3.3	Subtotal (Line 3.1 minus Line 3.2)	0
4.1	Cumulative variation margin on terminated contracts during the year	3,197,424
4.2	Less:	
	4.21 Amount used to adjust basis of hedged item	
	4.22 Amount recognized	3,197,424
	4.23 SSAP No. 108 adjustments	3,197,424
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)	5,539,498
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	5,539,498

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 SEPTEMBER 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.....	24,743,430
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	5,539,498
3.	Total (Line 1 plus Line 2)	30,282,928
4.	Part D, Section 1, Column 6	36,263,614
5.	Part D, Section 1, Column 7	(5,980,686)
6.	Total (Line 3 minus Line 4 minus Line 5)	0
		Fair Value Check
7.	Part A, Section 1, Column 16	24,743,430
8.	Part B, Section 1, Column 13	0
9.	Total (Line 7 plus Line 8)	24,743,430
10.	Part D, Section 1, Column 9	30,724,116
11.	Part D, Section 1, Column 10	(5,980,686)
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	5,539,499
15.	Part D, Section 1, Column 12	5,539,499
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	4,545,917,918	6,226,924,127
3. Accrual of discount		0
4. Unrealized valuation increase (decrease)		0
5. Total gain (loss) on disposals	8,262	35,891
6. Deduct consideration received on disposals	4,634,170,701	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)	38,654,353	126,898,874
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	38,654,353	126,898,874

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 2

[illegible]

SCHEDULE B - PART 3

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
9044	SPRINGVILLE	UT		04/05/2006		2,269,481	0	0	0	0	0	0	46,967	46,967	0	0	0
9050	HOUSTON	TX		09/28/2011		4,898,393	0	0	0	0	0	0	98,371	98,371	0	0	0
9054	ELDERSBURG	MD		12/18/2014		23,693,044	0	0	0	0	0	0	178,826	178,826	0	0	0
9055	CHARLOTTESVILLE	VA		10/06/2015		13,531,980	0	0	0	0	0	0	117,729	117,729	0	0	0
9056	BLACKSBURG	VA		10/06/2015		5,781,395	0	0	0	0	0	0	77,347	77,347	0	0	0
9058	WESTFIELD	IN		11/03/2015		22,730,684	0	0	0	0	0	0	128,190	128,190	0	0	0
9059	CINCINNATI	OH		11/12/2015		22,469,736	0	0	0	0	0	0	139,475	139,475	0	0	0
9060	VINEYARD	UT		12/07/2015		29,081,132	0	0	0	0	0	0	166,574	166,574	0	0	0
9061	WESTMINSTER	CO		08/01/2016		33,958,246	0	0	0	0	0	0	169,576	169,576	0	0	0
9062	HUMBLE	TX		08/03/2016		20,235,277	0	0	0	0	0	0	116,738	116,738	0	0	0
9064	COLUMBUS	OH		10/31/2016		36,128,920	0	0	0	0	0	0	176,237	176,237	0	0	0
9065	WASHINGTON	DC		11/04/2016		31,658,807	0	0	0	0	0	0	141,517	141,517	0	0	0
9066	WESTFIELD	IN		11/22/2016		9,695,270	0	0	0	0	0	0	48,268	48,268	0	0	0
9067	SILVER SPRING	MD		01/03/2017		17,946,126	0	0	0	0	0	0	142,730	142,730	0	0	0
9068	DAYTON	OH		02/17/2017		10,391,428	0	0	0	0	0	0	50,715	50,715	0	0	0
9069	LAS VEGAS	NV		04/07/2017		12,805,393	0	0	0	0	0	0	62,110	62,110	0	0	0
9070	LOUISVILLE	KY		04/20/2017		35,025,818	0	0	0	0	0	0	156,096	156,096	0	0	0
9071	NAPLES	FL		08/07/2017		30,049,045	0	0	0	0	0	0	163,154	163,154	0	0	0
9072	COLUMBUS	OH		10/25/2017		41,932,665	0	0	0	0	0	0	202,905	202,905	0	0	0
9073	SEATTLE	WA		03/28/2018		40,044,968	0	0	0	0	0	0	134,135	134,135	0	0	0
9074	EL PASO	TX		06/13/2018		6,412,296	0	0	0	0	0	0	52,939	52,939	0	0	0
9075	CLEARWATER	FL		08/21/2018		41,416,308	0	0	0	0	0	0	169,351	169,351	0	0	0
9076	COLUMBUS	OH		07/18/2019		40,500,000	0	0	0	0	0	0	36,458	36,458	0	0	0

STATEMENT AS OF SEPTEMBER 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
9078	LOUISVILLE	KY		09/19/2019		4,874,968	0	0	0	0	0	0	20,165	20,165	0	0	0
9079	BRECKENRIDGE	CO		12/19/2019		25,000,000	0	0	0	0	0	0	114,143	114,143	0	0	0
9081	DAYTON	OH		11/04/2020		980,358	0	0	0	0	0	0	4,785	4,785	0	0	0
9085	BOYNTON BEACH	FL		10/15/2021		18,102,325	0	0	0	0	0	0	227,144	227,144	0	0	0
0299999. Mortgages with partial repayments						581,614,063	0	0	0	0	0	0	3,142,645	3,142,645	0	0	0
0599999 - Totals						581,614,063	0	0	0	0	0	0	3,142,645	3,142,645	0	0	0

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

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	First Eagle Direct Lending Fund III, LLC	BOSTON	MA	First Eagle Direct Lending Fund III, LLC	1.E FE	10/24/2016	1		98,704		1,902,832	4.680
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated									0	0	1,902,832	XXX
000000-00-0	Audax Direct Lending Solutions D	WILMINGTON	DE	Audax Direct Lending Solutions D		10/24/2018	2		1,073,201		4,632,241	2.600
000000-00-0	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV		09/30/2016	2		120,511		4,465,109	2.150
000000-00-0	H.I.G. WhiteHorse Middle Market Lend	MIAMI	FL	H.I.G. WhiteHorse Middle Market Lend		05/16/2022			5,452,525		36,121,313	0.000
000000-00-0	Maranon Capital L.P. MA SCSF X	CHICAGO	IL	Maranon Capital L.P. MA SCSF X		10/22/2021			5,000,000		32,500,000	38.530
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated									0	0	77,718,663	XXX
000000-00-0	EQT Exeter Industrial Core Plus Fund IV	Conshohocken	PA	EQT Exeter		12/03/2021			4,820,000			1.700
2199999. Joint Venture Interests - Real Estate - Unaffiliated									0	0	0	XXX
4899999. Total - Unaffiliated									0	0	79,621,495	XXX
4999999. Total - Affiliated									0	0	0	XXX
5099999 - Totals									0	0	79,621,495	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	First Eagle Direct Lending Fund III, LLC	BOSTON	MA	First Eagle Direct Lending Fund III, LLC	10/24/2016	07/19/2022	781,810					0		781,810	781,810			0	
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated								0	0	0	0	0	0	781,810	781,810	0	0	0	0
000000-00-0	Audax Direct Lending Solutions D	WILMINGTON	DE	Audax Direct Lending Solutions D	10/24/2018	08/04/2022	1,344,122					0		1,344,122	1,344,122			0	
000000-00-0	AUDAX MEZZANINE IV	WILMINGTON	DE	AUDAX MEZZANINE IV	09/30/2016	07/11/2022	456,951					0		456,951	456,951			0	
000000-00-0	Benefit Street Partners Debt Fund IV LP	WILMINGTON	DE	Benefit Street Partners Debt Fund IV LP	01/24/2017	08/22/2022	363,456					0		363,456	363,456			0	
000000-00-0	Maranon Capital L.P. Senior Credit			Maranon Capital L.P. Senior Credit															
000000-00-0	Strategies V	CHICAGO	IL	Strategies V	09/21/2017	09/01/2022	35,087					0		35,087	35,087			0	
000000-00-0	TCW Direct Lending LLC	LOS ANGELES	CA	TCW Direct Lending LLC	03/31/2015	09/02/2022	97,344					0		97,344	97,344			0	
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								0	0	0	0	0	0	2,296,960	2,296,960	0	0	0	0
000000-00-0	TXFL MN Office Inv Holdings, LLC	Cincinnati	OH	Cash Return Distribution	07/01/2019	07/22/2022	11,584,939					0		12,500	12,500			0	229,166
000000-00-0	Patterson at First Investor Holding,LLC	Dayton	OH	Crawford-Hoyle	07/27/2016	08/09/2022	711,182					0		40,592	40,592			0	
2299999. Joint Venture Interests - Real Estate - Affiliated								0	0	0	0	0	0	53,092	53,092	0	0	0	229,166
4899999. Total - Unaffiliated								0	0	0	0	0	0	3,078,770	3,078,770	0	0	0	0
4999999. Total - Affiliated								0	0	0	0	0	0	53,092	53,092	0	0	0	229,166
5099999 - Totals								0	0	0	0	0	0	3,131,862	3,131,862	0	0	0	229,166

STATEMENT AS OF SEPTEMBER 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		07/01/2022	Interest Capitalization		24	24	0	1.A
36230U-YL-7	G2 G2 759715 4.700% 10/20/61		09/01/2022	Interest Capitalization		163	163	0	1.A
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		09/01/2022	Interest Capitalization		326	326	0	1.A
690353-4D-6	DFC AGENCY DEBENTURES 0.091% 01/20/35		09/01/2022	STIFEL NICOLAUS & CO-EQ		3,681,600	3,681,600	9,927	1.A
912810-TD-0	U S TREASURY 2.250% 02/15/52		09/27/2022	Various		1,954,146	2,413,000	14,718	1.A
912810-TE-8	U S TREASURY 0.125% 02/15/52		09/01/2022	Various		2,041,098	2,425,000	981	1.A
912810-TG-3	U S TREASURY 2.875% 05/15/52		07/27/2022	MORGAN STANLEY FIXED INC		1,155,375	1,200,000	6,938	1.A
912810-TJ-7	U S TREASURY 3.000% 08/15/52		08/19/2022	MORGAN STANLEY FIXED INC		1,424,904	1,485,000	847	1.A
91282C-EZ-0	US TREASURY NOTES 0.625% 07/15/32		09/20/2022	BMO CAPITAL MARKETS CORP		2,216,067	2,295,000	2,703	1.A
91282C-FF-3	US TREASURY NOTES 2.750% 08/15/32		09/22/2022	Various		8,348,048	8,700,000	13,418	1.A
0109999999. Subtotal - Bonds - U.S. Governments									XXX
03846J-X6-2	ARAB REPUBLIC OF EGYPT SOVEREIGN 8.875% 05/29/50	D	07/06/2022	Various		20,821,751	22,200,113	49,532	4.B FE
0309999999. Subtotal - Bonds - All Other Governments									XXX
30711X-QW-7	CAS 2017-C06 1B1 7.230% 02/25/30		07/26/2022	INTL FCSTONE FINANCIAL INC		515,313	500,000	287	1.A
3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		09/01/2022	Interest Capitalization		72,387	72,387	0	1.A
3136AG-HW-5	FNR 2013-94 CZ 3.500% 09/25/43		09/01/2022	Interest Capitalization		74,684	74,684	0	1.A
3136AU-Q9-5	FNR 2016-98 BZ 4.000% 01/25/57		09/01/2022	Interest Capitalization		99,982	99,982	0	1.A
3137FU-ZE-7	FHR K111 X1 1.680% 05/25/30		09/13/2022	BREAN CAPITAL LLC		2,512,424	0	18,637	1.A
62630W-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING HOME 3.300% 09/01/30		08/29/2022	BARCLAYS		2,000,000	2,000,000	4,089	1.F FE
678908-4G-6	OK DEV FIN 4.623% 06/01/44		08/31/2022	RBC/DAIN		5,000,000	5,000,000	0	1.A FE
0909999999. Subtotal - Bonds - U.S. Special Revenues									XXX
02665U-AA-3	AH4R 2014-SFR2 A 3.786% 10/17/36		09/19/2022	PERFORMANCE TRUST CAPITAL		862,743	886,001	1,864	1.A FE
02666A-AA-6	AH4R 2015-SFR1 A 3.467% 04/17/52		08/25/2022	INTL FCSTONE FINANCIAL INC		842,925	863,984	2,330	1.A FE
02666A-AD-0	AH4R 2015-SFR1 D 4.407% 04/17/52		08/25/2022	Various		4,941,359	4,980,000	6,559	1.B FE
02666A-AE-8	AH4R 2015-SFR1 E 5.639% 04/17/52		08/25/2022	INTL FCSTONE FINANCIAL INC		3,136,026	3,113,647	13,656	1.D FE
02666A-AF-5	AH4R 2015-SFR1 F 5.885% 04/17/52		09/20/2022	PERFORMANCE TRUST CAPITAL		1,588,500	1,600,000	5,493	1.F FE
02666B-AA-4	AH4R 2015-SFR2 A 3.732% 10/17/52		09/16/2022	WELLS FARGO		133,630	138,831	273	1.A FE
02666B-AE-6	AH4R 2015-SFR2 E 6.070% 10/17/52		08/25/2022	BARCLAYS		1,176,250	1,155,000	5,453	1.D FE
03881J-AA-4	Arbor Realty Co2022FL2 zed Lo 2022-FL2 A 4.868% 05/15/37		09/27/2022	PERFORMANCE TRUST CAPITAL		9,789,063	10,000,000	18,260	1.A FE
05223H-AA-0	AFHT 2019-FA1R A 3.868% 09/15/32		09/08/2022	PIPER JAFFRAY		13,822,813	14,000,000	37,469	1.A FE
05554B-AA-2	BFLD Trust 2021FPM 2021-FPM A 4.418% 06/15/38		09/15/2022	BREAN CAPITAL LLC		7,987,891	8,125,000	3,988	1.A FE
05609G-AA-6	BXMT Ltd 2021FL4 2021-FL4 A 4.043% 05/15/38		09/27/2022	BREAN CAPITAL LLC		9,768,750	10,000,000	13,967	1.A FE
06541Q-BV-6	Bank nBNK43 2022-BNK43 XA 1.070% 08/15/55		08/09/2022	WELLS FARGO		6,500,000	0	68,117	1.A FE
080555-AE-5	BELO A H CORP 7.750% 06/01/27		08/26/2022	SUMRIDGE PARTNERS		137,900	140,000	2,682	3.C FE
081437-AT-2	BEMIS COMPANY INC 2.630% 06/19/30		08/09/2022	J P MORGAN SEC		357,729	424,000	1,611	2.B FE
1248EP-CK-7	CHARTER COMM OPT LLC/CAP 4.250% 02/01/31		08/31/2022	DAIWA SECURITIES		275,141	333,000	1,219	3.C FE
12593A-BD-6	COMM Mortgage Tr2015CR23 2015-CR23 B 4.183% 05/10/48		08/01/2022	MORGAN STANLEY FIXED INC		2,934,727	3,000,000	697	1.A
12635R-BB-3	CSAIL Commercial2015C4 e Trus 2015-C4 AS 4.174% 11/15/48		09/28/2022	BANK OF AMERICA SEC		5,150,020	5,500,000	18,494	1.A
14338H-AA-4	CARMEL VALLEY SR LIVING 0.660% 09/01/61		08/31/2022	STERN		1,900,000	1,900,000	0	1.B FE
143905-AP-2	CARRIAGE SERVICES INC 4.250% 05/15/29		09/21/2022	STIFEL NICHOLAS		8,150,000	10,000,000	151,111	4.B FE
15089Q-AM-6	CELANESE US HOLDINGS LLC 6.165% 07/15/27		08/04/2022	Various		2,534,449	2,532,000	2,836	2.C FE
17323C-AJ-6	Citigroup Commer2015G27tgage 2015-GC27 AS 3.571% 02/10/48		09/28/2022	BMO CAPITAL MARKETS CORP		225,600	240,000	690	1.A
21872M-AA-0	CoreVest America20182 e Ltd 2018-2 A 4.026% 11/15/52		09/07/2022	Various		4,675,561	4,714,620	4,105	1.A FE
21873E-AA-7	CoreVest America20221 e Ltd 2022-1 A 4.744% 06/17/55		09/15/2022	PERFORMANCE TRUST CAPITAL		4,908,789	4,986,904	11,829	1.A FE
24380X-AA-5	Deephaven Reside20222 rtgage 2022-2 A1 4.300% 03/25/67		08/17/2022	WELLS FARGO		4,652,250	0	10,002	1.A FE
25746U-DC-0	DOMINION RESOURCES 2.450% 01/15/23		08/16/2022	J P MORGAN SEC		1,493,520	1,500,000	3,369	2.B FE
26969P-AB-4	EAGLE MATERIALS INC 2.500% 07/01/31		09/16/2022	Various		9,748,665	12,750,000	67,240	2.B FE
276480-AH-3	EASTERN GAS TRAN 3.000% 11/15/29		08/30/2022	Tax Free Exchange		4,650,163	5,000,000	43,750	1.G FE
30212P-AR-6	EXPEDIA INC-W/I 3.250% 02/15/30		09/19/2022	DEUTSCHE BANK		4,669,445	5,500,000	17,875	2.C FE
30212P-BH-7	EXPEDIA INC-W/I 2.950% 03/15/31		08/09/2022	DEUTSCHE BANK		1,332,917	1,614,000	19,001	2.C FE
32082C-AC-1	FIRST MARYLAND CAPTL II 3.632% 02/01/27		08/02/2022	J P MORGAN SEC		108,100	115,000	35	2.A FE
38014Q-AD-8	GLS Auto Receiva20223A st 2022-3A C 5.340% 06/15/28		09/09/2022	WELLS FARGO		4,249,981	4,250,000	0	1.F FE
38173M-AC-6	GOLUB CAPITAL BDC INC 2.050% 02/15/27		09/20/2022	SMBC NIKKO		217,605	267,000	563	2.C FE
404121-AH-8	HCA INC 5.375% 09/01/26		07/27/2022	Various		853,208	843,000	18,628	2.C FE
46361T-AC-6	ICOT 2013-IRV A2 3.279% 05/15/48		08/22/2022	BARCLAYS		2,048,900	2,075,000	2,646	1.A
465979-AC-6	JP Morgan Chase 2022WSSat Mor 2022-WXSS XCP 0.152% 08/15/39		09/16/2022	J P MORGAN SEC		497,481	0	0	1.F FE

STATEMENT AS OF SEPTEMBER 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
465979-AG-7	JP Morgan Chase 2022NXSSal Mor 2022-NXSS B 5.697% 08/15/39		.09/16/2022	J P MORGAN SEC		8,279,250	8,300,000	.0	1.D FE
46640N-AK-4	JPMBB 2013-C15 B 4.927% 11/15/45		.07/15/2022	DEUTSCHE BANK		8,203,589	8,219,000	20,246	1.A
46647P-DK-9	JPMORGAN CHASE & CO 5.717% 09/14/33		.09/28/2022	J P MORGAN SEC		1,608,954	1,706,000	4,199	1.G FE
501687-AA-5	LAD Auto Receiva20221A st 2022-1A A 5.210% 06/15/27		.08/09/2022	J P MORGAN SEC		4,999,423	5,000,000	.0	1.C FE
55336V-BT-6	MPLX LP 4.950% 03/14/52		.09/20/2022	Various		1,229,561	1,463,000	1,476	2.B FE
58003U-AE-8	MF1 2020-FL4 B 5.883% 11/15/35		.09/27/2022	AMHERST SECURITIES GROUP		12,006,575	12,236,000	27,170	1.D FE
59217G-EE-5	MET LIFE GLOB 1.950% 01/13/23		.09/16/2022	US BANCORP		3,976,920	4,000,000	14,517	1.D FE
595112-BS-1	MICRON TECHNOLOGY INC 2.703% 04/15/32		.09/12/2022	BANK of AMERICA SEC		1,360,979	1,754,000	19,442	2.C FE
608190-AL-8	MOHAWK INDUSTRIES INC 3.625% 05/15/30		.07/22/2022	SEAPORT GROUP LLC		679,020	743,000	5,312	2.A FE
61747Y-ES-0	MORGAN STANLEY 5.297% 04/20/37		.09/30/2022	J P MORGAN SEC		936,658	1,035,000	24,700	2.A FE
61767F-BB-6	MSC 2016-UB11 XA 1.579% 08/15/49		.09/20/2022	BREAN CAPITAL LLC		508,851	.0	10,531	1.A FE
62912X-AC-8	NGPL PIPE LLC 7.768% 12/15/37		.09/20/2022	Various		642,517	585,000	7,346	2.C FE
64186A-AA-7	NEW ALLEGRO I LLC 3.150% 07/01/62		.07/28/2022	STERN		4,250,000	4,250,000	.0	1.B FE
647540-AA-1	NEW MILLSTONE LLC 2.980% 01/01/62		.08/09/2022	STERN		3,000,000	3,000,000	1,843	1.B FE
65339K-BU-3	NEXTERA ENERGY CAPITAL 0.650% 03/01/23		.07/14/2022	TD SECURITIES		4,911,300	5,000,000	12,368	2.A FE
66981Y-AB-5	AMSR Trust 2022SFR3 2022-SFR3 B 4.000% 10/17/39		.08/11/2022	DEUTSCHE BANK		7,089,131	7,500,000	.0	1.D FE
68389X-AP-0	ORACLE CORP 2.500% 10/15/22		.08/25/2022	GOLDMAN SACHS		2,717,572	2,721,000	25,320	2.B FE
68389X-AV-7	ORACLE CORP 4.300% 07/08/34		.09/27/2022	GOLDMAN SACHS		456,143	561,000	5,428	2.B FE
73102Q-AA-4	POLAR TANKERS INC 5.951% 05/10/37		.09/08/2022	JANE STREET EXECUTION SERVICES		374,555	360,000	6,844	1.F FE
74368C-AR-5	PROTECTIVE LIFE GLOBAL 1.082% 06/09/23		.07/15/2022	TD SECURITIES		2,502,963	2,560,000	3,078	1.E FE
75524K-PG-3	CITIZENS BANK NA/RI 4.575% 08/09/28		.08/04/2022	MORGAN STANLEY FIXED INC		1,870,000	1,870,000	.0	2.A FE
83012A-AA-7	SIXTH TREET SPECIALITY LENDING 2.500% 08/01/26		.09/27/2022	JANE STREET EXECUTION SERVICES		204,860	241,000	971	2.C FE
831350-AG-8	Slide 2018-Fun 2018FUN 2018-FUN B 4.493% 06/15/31		.08/25/2022	J P MORGAN SEC		3,715,400	3,755,300	5,682	1.D FE
87227L-AA-5	TCF NATIONAL BANK 4.125% 07/02/29		.07/20/2022	STIFEL NICHOLAS		2,943,750	3,000,000	6,875	2.A FE
87901J-AH-8	TGNA 5.000% 09/15/29		.09/13/2022	RBC/DAIN		152,668	158,000	.0	3.B FE
88161F-AH-9	Tesla Auto Lease2021A 2021-A E 2.640% 03/20/25		.07/28/2022	WELLS FARGO		4,078,805	4,350,000	3,509	3.B FE
89680H-AE-2	TCF 2021-1A A 1.860% 03/20/46		.09/20/2022	WELLS FARGO		25,420,931	29,734,800	3,073	1.F FE
969457-BU-3	WILLIAMS COS INC 3.700% 01/15/23		.07/15/2022	CITIGROUP GLOBAL MKTS		6,513,026	6,506,000	2,675	2.B FE
064159-BN-9	BANK OF NOVA SCOTIA 3.625% 10/27/81	A.	.08/18/2022	MARKET AXESS		200,960	250,000	573	2.C FE
06417M-C4-5	BANK OF NOVA SCO 3.680% 08/08/23	A.	.08/08/2022	GOLDMAN SACHS		5,000,000	5,000,000	.0	1.A FE
00103C-AE-9	Acres PLC 2021FL1 2021-FL1 B 4.793% 06/15/36	D.	.08/19/2022	BARCLAYS		3,638,500	3,800,000	2,647	1.D FE
19123M-AD-5	COCA-COLA EUROPEAN PARTN 0.500% 05/05/23	D.	.08/22/2022	TD SECURITIES		1,866,992	1,913,000	2,896	2.A FE
22088D-AA-8	CORURIPPE NETHERLANDS BV 10.000% 02/10/27	D.	.08/12/2022	MORGAN STANLEY FIXED INC		281,125	325,000	542	4.B FE
36165R-AC-9	GCC SAB DE CV 3.614% 04/20/32	D.	.08/18/2022	MIZUHO SECURITIES USA INC		667,900	770,000	16,287	2.C FE
37231B-AA-6	GENM CAPITAL LABUAN 3.882% 04/19/31	D.	.08/29/2022	HONG KONG SHANGHAI BK		452,454	575,000	8,123	2.C FE
39809X-AA-6	Greystone Commer2021HC2 I Esta 2021-HC2 A 4.933% 12/15/39	D.	.09/15/2022	MORGAN STANLEY FIXED INC		7,421,256	7,605,000	4,022	1.A FE
423012-AD-5	HEINEKEN N.V. 2.750% 04/01/23	D.	.08/22/2022	TD SECURITIES		993,610	1,000,000	10,924	2.A FE
45262B-AF-0	IMPERIAL BRANDS FIN PLC 6.125% 07/27/27	D.	.07/20/2022	BANK of AMERICA SEC		1,335,906	1,350,000	.0	2.B FE
46590X-AJ-5	JBS USA FOOD FINANCE 6.500% 12/01/52	D.	.08/31/2022	DEUTSCHE BANK		536,729	505,000	6,474	2.C FE
46590X-AR-7	JBS USA FOOD FINANCE 144A 2.500% 01/15/27	D.	.08/19/2022	Tax Free Exchange		2,726,210	2,750,000	6,493	2.C FE
55283T-AA-6	MF1 Multifamily 2021FL6 Mortga 2021-FL6 A 4.114% 07/16/36	D.	.09/15/2022	MORGAN STANLEY FIXED INC		12,292,969	12,500,000	4,207	1.A FE
606822-CL-6	MITSUBISHI UFJ FINL-SPON ADR 5.017% 07/20/28	D.	.07/11/2022	MORGAN STANLEY FIXED INC		5,000,000	5,000,000	.0	1.G FE
98313R-AC-0	WYNN MACAU LTD 4.875% 10/01/24	D.	.08/16/2022	UBS WARBURG		176,000	200,000	3,710	4.B FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						283,457,430	291,350,337	835,315	XXX
020002-BB-6	ALLSTATE CORPORATION 5.750% 08/15/53		.09/14/2022	CREDIT SUISSE FIRST BOSTON		1,178,720	1,269,000	4,702	2.B FE
23311R-AH-9	DCP MIDSTREAM LLC 5.850% 05/21/43		.09/20/2022	Various		69,033	71,000	1,276	3.A FE
1309999999. Subtotal - Bonds - Hybrid Securities						1,247,753	1,340,000	5,978	XXX
2509999997. Total - Bonds - Part 3						316,051,974	323,037,503	917,615	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						316,051,974	323,037,503	917,615	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
015271-10-9	ALEXANDRIA REAL ESTATE REIT		.08/11/2022	S. G. COWEN SECURITIES CORP.	3,836,000	641,581		0	

STATEMENT AS OF SEPTEMBER 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
02079K-10-7	ALPHABET CLASS C		.07/18/2022	Stock Split	37,848.000	.0		.0	
060505-10-4	BANK OF AMERICA CORP		.08/11/2022	S. G. COWEN SECURITIES CORP.	22,042.000	791,160		.0	
09247X-10-1	BLACKROCK INC		.07/19/2022	S. G. COWEN SECURITIES CORP.	1,131.000	708,133		.0	
097023-10-5	BOEING CO		.08/05/2022	S. G. COWEN SECURITIES CORP.	3,945.000	657,742		.0	
244199-10-5	DEERE & COMPANY		.08/05/2022	S. G. COWEN SECURITIES CORP.	1,906.000	652,646		.0	
26441C-20-4	DUKE ENERGY		.08/11/2022	S. G. COWEN SECURITIES CORP.	7,345.000	801,104		.0	
26875P-10-1	EOG RESOURCES		.09/22/2022	S. G. COWEN SECURITIES CORP.	7,867.000	942,148		.0	
57636Q-10-4	MASTERCARD INC		.08/05/2022	S. G. COWEN SECURITIES CORP.	1,844.000	657,669		.0	
747525-10-3	QUALCOMM		.07/19/2022	S. G. COWEN SECURITIES CORP.	3,547.000	523,174		.0	
854502-10-1	STANLEY BLACK & DECKER INC		.08/16/2022	S. G. COWEN SECURITIES CORP.	18,095.000	1,859,923		.0	
87612E-10-6	TARGET CORP		.08/18/2022	Various	6,315.000	1,113,034		.0	
91324P-10-2	UNITEDHEALTH GROUP INC		.09/22/2022	S. G. COWEN SECURITIES CORP.	2,063.000	1,057,861		.0	
92826C-83-9	VISA INC		.09/22/2022	S. G. COWEN SECURITIES CORP.	2,560.000	476,211		.0	
65960L-10-3	MDT		.08/11/2022	S. G. COWEN SECURITIES CORP.	7,734.000	729,450		.0	
5019999999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					11,611,836	XXX	0	XXX
#S1XTH-ST-R	SIXTH STREET LENDING PARTNERS		.09/28/2022	PRIVATE PLACEMENT	155,255.000	3,881,375		.0	
5029999999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					3,881,375	XXX	0	XXX
464287-61-4	ISHARES RUSSELL 1000 GROWTH FUND		.09/23/2022	Various	32,094.000	7,046,618		.0	
5819999999	Subtotal - Common Stocks - Exchange Traded Funds					7,046,618	XXX	0	XXX
5989999997	Total - Common Stocks - Part 3					22,539,829	XXX	0	XXX
5989999998	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX
5989999999	Total - Common Stocks					22,539,829	XXX	0	XXX
5999999999	Total - Preferred and Common Stocks					22,539,829	XXX	0	XXX
6009999999	Totals					338,591,803	XXX	917,615	XXX

STATEMENT AS OF SEPTEMBER 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		09/01/2022	Paydown		.49	.49	.53	.53	.0	(.4)	.0	(.4)	.0	.49	.0	.0	.0	.1	12/20/2061	1.A
36194S-PD-4	GN GN AU4920 3.020% 09/15/41		09/01/2022	Paydown		78,228	78,228	79,636	79,349	.0	(1,121)	.0	(1,121)	.0	78,228	.0	.0	.0	1,575	09/15/2041	1.A
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		08/01/2022	Paydown		24,162	24,162	24,640	24,209	.0	(136)	.0	(136)	.0	24,162	.0	.0	.0	181	11/20/2060	1.A
38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.683% 02/16/44		09/01/2022	Paydown		3,288	3,288	3,173	3,486	.0	(198)	.0	(198)	.0	3,288	.0	.0	.0	125	02/16/2044	1.A
38378K-DQ-9	GNR 2013-46 10 0.869% 08/16/42		09/01/2022	Paydown		.0	.0	57,238	6,487	.0	(6,487)	.0	(6,487)	.0	.0	.0	.0	.0	10,809	08/16/2042	1.A
38379U-CK-0	GNR 2016-2 10 0.522% 04/16/57		09/01/2022	Paydown		.0	.0	55,340	55,318	.0	(55,318)	.0	(55,318)	.0	.0	.0	.0	.0	24,117	04/16/2057	1.A
38379U-Q2-5	GNR 2016-140 10 0.751% 05/16/58		09/01/2022	Paydown		.0	.0	7,387	7,385	.0	(7,385)	.0	(7,385)	.0	.0	.0	.0	.0	1,952	05/16/2058	1.A
38379U-TJ-5	GNR 2016-72 10 0.774% 12/16/55		09/01/2022	Paydown		.0	.0	12,453	4,227	.0	(4,227)	.0	(4,227)	.0	.0	.0	.0	.0	2,055	12/16/2055	1.A
38379U-VS-2	GNR 2016-85 10 1.011% 03/16/57		09/01/2022	Paydown		.0	.0	3,629	2,485	.0	(2,485)	.0	(2,485)	.0	.0	.0	.0	.0	601	03/16/2057	1.A
38379U-XP-6	GNR 2016-98 10 0.886% 05/16/58		09/01/2022	Paydown		.0	.0	20,242	8,142	.0	(8,142)	.0	(8,142)	.0	.0	.0	.0	.0	2,705	05/16/2058	1.A
	Redemption 100.0000																				
690353-3C-9	DFC AGENCY DEBENTURES 3.260% 05/15/24		08/15/2022	Redemption 100.0000		113,636	113,636	113,636	113,636	.0	.0	.0	.0	.0	113,636	.0	.0	.0	579	05/15/2024	1.A
690353-4F-1	DFC AGENCY DEBENTURES 3.120% 09/20/27		09/20/2022	Redemption 100.0000		21,429	21,429	21,429	21,429	.0	.0	.0	.0	.0	21,429	.0	.0	.0	133	09/20/2027	1.A
690353-4W-4	DFC AGENCY DEBENTURES 3.260% 06/20/27		09/20/2022	Redemption 100.0000		66,667	66,667	66,667	66,667	.0	.0	.0	.0	.0	66,667	.0	.0	.0	540	06/20/2027	1.A
690353-5A-1	DFC AGENCY DEBENTURES 3.260% 05/15/24		08/15/2022	Redemption 100.0000		150,000	150,000	150,000	150,000	.0	.0	.0	.0	.0	150,000	.0	.0	.0	764	05/15/2024	1.A
690353-XQ-5	DFC VRDN 3.300% 07/15/25		07/15/2022	Redemption 100.0000		236,111	236,111	236,111	236,111	.0	.0	.0	.0	.0	236,111	.0	.0	.0	812	07/15/2025	1.A
90376P-DK-4	INT DEV FIN CORP AGENCY DEBENTURES 0.930% 07/05/38		07/20/2022			6,000	6,000	6,000	6,000	.0	.0	.0	.0	.0	6,000	.0	.0	.0	17	07/05/2038	1.A
912810-TD-0	U S TREASURY 2.250% 02/15/52		08/03/2022	CITADEL SECURITIES LLC		210,106	250,000	210,206	.0	.0	68	.0	68	.0	210,274	.0	(168)	(168)	2,642	02/15/2052	1.A
912810-TE-8	U S TREASURY 0.125% 02/15/52		09/20/2022	Various		3,595,387	4,325,000	3,643,618	.0	.0	1,898	.0	3,645,517	.0	3,645,517	.0	(50,129)	(50,129)	2,217	02/15/2052	1.A
912810-TG-3	U S TREASURY 2.875% 05/15/52		08/08/2022	GOLDMAN SACHS		1,171,167	1,200,000	1,155,375	.0	.0	32	.0	32	.0	1,155,407	.0	15,761	15,761	8,063	05/15/2052	1.A
912810-TJ-7	U S TREASURY 3.000% 08/15/52		08/22/2022	BANK of AMERICA SEC MORGAN STANLEY FIXED INC		1,418,639	1,424,904	.0	.0	.0	3	.0	3	.0	1,424,907	.0	(6,268)	(6,268)	968	08/15/2052	1.A
91282C-DM-0	US TREASURY NOTES 0.500% 11/30/23		08/29/2022			3,181,911	3,300,000	3,289,827	3,289,957	.0	3,474	.0	3,474	.0	3,293,431	.0	(111,520)	(111,520)	12,352	11/30/2023	1.A
91282C-EZ-0	US TREASURY NOTES 0.625% 07/15/32		09/22/2022	GOLDMAN SACHS		2,225,910	2,295,000	2,216,067	.0	.0	59	.0	59	.0	2,216,125	.0	9,785	9,785	2,773	07/15/2032	1.A
91282C-FF-3	US TREASURY NOTES 2.750% 08/15/32		09/01/2022	Various		2,685,104	2,800,000	2,718,253	.0	.0	76	.0	76	.0	2,718,329	.0	(33,226)	(33,226)	3,681	08/15/2032	1.A
0109999999 Subtotal - Bonds - U.S. Governments						15,187,794	16,354,570	15,515,884	4,074,941	0	(79,893)	0	(79,893)	0	15,363,560	0	(175,765)	(175,765)	79,662	XXX	XXX
03846J-AC-4	ARAB REPUBLIC OF EGYPT SOVEREIGN 7.500% 02/16/61	D	07/06/2022	Various		232,500	400,000	382,000	382,115	.0	37	.0	37	.0	382,153	.0	(149,653)	(149,653)	26,792	02/16/2061	4.B FE
085209-AB-0	GOVT OF BERMUDA SOVEREIGN 4.138% 01/03/23	D	08/15/2022	Call 100.3412		4,264,500	4,250,000	4,281,875	.0	.0	(10,348)	.0	(10,348)	.0	4,271,527	.0	(21,527)	(21,527)	122,950	01/03/2023	1.F FE
857524-AC-6	REPUBLIC OF POLAND 4.000% 01/22/24	D	08/10/2022	Various		4,533,125	4,500,000	4,513,880	4,508,576	.0	(2,490)	.0	(2,490)	.0	4,506,087	.0	27,038	27,038	189,944	01/22/2024	1.G FE
91087B-AM-2	UNITED MEXICAN STATES SOVEREIGN 2.659% 05/24/31	D	08/26/2022	BBVA		244,440	291,000	280,088	280,305	.0	658	.0	658	.0	280,964	.0	(36,524)	(36,524)	5,932	05/24/2031	2.B FE
0309999999 Subtotal - Bonds - All Other Governments						9,274,565	9,441,000	9,457,843	5,170,996	0	(12,143)	0	(12,143)	0	9,440,731	0	(180,666)	(180,666)	345,618	XXX	XXX
592112-LP-9	MET GOVT NASHVILLE & DAVIDSON 2.617% 07/01/23		09/07/2022	J P MORGAN SEC		1,984,180	2,000,000	2,000,000	2,000,000	.0	.0	.0	.0	.0	2,000,000	.0	(15,820)	(15,820)	62,226	07/01/2023	1.C FE
592112-NZ-5	MET GOVT NASHVILLE & DAVIDSON GENERAL OBLIGATION 3.143% 07/01/26		08/17/2022	WELLS FARGO		2,961,000	3,000,000	3,000,000	3,000,000	.0	.0	.0	.0	.0	3,000,000	.0	(39,000)	(39,000)	106,862	07/01/2026	1.C FE
0509999999 Subtotal - Bonds - U.S. States, Territories and Possessions						4,945,180	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(54,820)	(54,820)	169,088	XXX	XXX
186371-BQ-2	CLEVELAND OHIO ECO & DEV 3.170% 12/01/23		09/07/2022	WELLS FARGO		2,470,050	2,495,000	2,495,000	2,495,000	.0	.0	.0	.0	.0	2,495,000	.0	(24,950)	(24,950)	61,076	12/01/2023	1.F FE
25477P-NF-8	DCHFA 2014-A A 3.875% 06/15/45		09/01/2022	Redemption 100.0000		9,715	9,715	9,715	9,715	.0	.0	.0	.0	.0	9,715	.0	.0	.0	260	06/15/2045	1.B FE
30316K-AE-1	FRESB 2020-SB78 X1 1.254% 06/25/40		09/01/2022	Paydown		.0	.0	16,353	15,655	.0	(15,655)	.0	(15,655)	.0	.0	.0	.0	.0	2,493	06/25/2040	1.A
3128HX-W7-6	FREDDIEMAC STRIP 270 FHS 270 300 3.000% 08/15/42		09/01/2022	Paydown		35,155	35,155	36,534	36,099	.0	(943)	.0	(943)	.0	35,155	.0	.0	.0	689	08/15/2042	1.A
3128PP-MF-7	FGLMC J10358 4.500% 07/01/24		09/01/2022	Paydown		5,376	5,376	5,480	5,407	.0	(31)	.0	(31)	.0	5,376	.0	.0	.0	161	07/01/2024	1.A
3128PP-MJ-9	FGLMC J10361 4.500% 07/01/24		09/01/2022	Paydown		3,469	3,469	3,493	3,493	.0	(24)	.0	(24)	.0	3,469	.0	.0	.0	104	07/01/2024	1.A
3128PR-V8-9	FG FG J12439 4.500% 06/01/25		09/01/2022	Paydown		1,985	1,985	2,110	2,040	.0	(55)	.0	(55)	.0	1,985	.0	.0	.0	60	06/01/2025	1.A
3128PR-YD-5	FG FG J12508 4.500% 07/01/25		09/01/2022	Paydown		5,925	5,925	6,299	6,092	.0	(168)	.0	(168)	.0	5,925	.0	.0	.0	178	07/01/2025	1.A

STATEMENT AS OF SEPTEMBER 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
3128PT-UT-0	FG J14194 3.000% 01/01/26		09/01/2022	Paydown		10,237	10,237	9,904	10,081	0	156	0	156	0	10,237	0	0	0	206	01/01/2026	1.A
31335A-UL-0	FG FG 660587 4.000% 02/01/46		09/01/2022	Paydown		55,676	55,676	58,620	58,489	0	(2,813)	0	(2,813)	0	55,676	0	0	0	1,400	02/01/2046	1.A
3136A9-P8-5	FNR 2012-120 AH 2.500% 02/25/32		09/01/2022	Paydown		32,722	32,722	32,313	32,538	0	184	0	184	0	32,722	0	0	0	536	02/25/2032	1.A
3136AH-VS-6	FNR 2013-136 CZ 3.500% 01/25/44		09/01/2022	Paydown		155,172	155,172	131,779	142,877	0	12,295	0	12,295	0	155,172	0	0	0	1,799	01/25/2044	1.A
31371M-JC-2	FNMA FN 255959 6.000% 10/01/35		09/01/2022	Paydown		180	180	183	183	0	(3)	0	(3)	0	180	0	0	0	7	10/01/2035	1.A
3137AB-YF-2	FHR FHR 3870 WB 4.000% 06/15/31		09/01/2022	Paydown		126,071	126,071	140,648	130,248	0	(4,177)	0	(4,177)	0	126,071	0	0	0	3,364	06/15/2031	1.A
3137AV-XP-7	FHR FHMS K022 X1 0.919% 07/25/22		07/01/2022	Paydown		0	0	406,795	16,224	0	(16,224)	0	(16,224)	0	0	0	0	0	28,040	07/25/2022	1.A FE
3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		09/01/2022	Paydown		17,301	17,301	16,116	16,779	0	522	0	522	0	17,301	0	0	0	175	07/15/2042	1.A
3137BC-6T-0	FHR FHR 4361 WV 3.500% 05/15/44		09/01/2022	Paydown		83,863	83,863	83,217	83,567	0	296	0	296	0	83,863	0	0	0	1,961	05/15/2044	1.A
3137BM-7D-2	FHMS FHMS K051 X1 0.644% 09/25/25		09/01/2022	Paydown		0	0	85,334	25,578	0	(42,354)	0	(42,354)	0	0	0	0	0	8,655	09/25/2025	1.A
3137BV-ZA-7	FHMS FHMS K063 X1 0.416% 01/25/27		09/01/2022	Paydown		0	0	30,103	12,846	0	(16,837)	0	(16,837)	0	0	0	0	0	2,959	01/25/2027	1.A FE
3137FM-U8-3	FHMS K735 X1 1.094% 05/25/26		09/01/2022	Paydown		0	0	18,906	15,419	0	(15,419)	0	(15,419)	0	0	0	0	0	2,751	05/25/2026	1.A
31384Q-PN-7	FNMA FN 530629 3.192% 04/01/30		09/01/2022	Paydown		1,519	1,519	1,505	1,438	0	81	0	81	0	1,519	0	0	0	28	04/01/2030	1.A
3138EO-YE-3	FN FN AJ7908 3.000% 01/01/27		09/01/2022	Paydown		35,215	35,215	34,197	34,635	0	581	0	581	0	35,215	0	0	0	700	01/01/2027	1.A
3138EJ-YV-4	FN FN AL2523 3.500% 09/01/32		09/01/2022	Paydown		43,734	43,734	44,916	44,624	0	(890)	0	(890)	0	43,734	0	0	0	991	09/01/2032	1.A
3138EM-LE-9	FNMA FN AL4824 4.000% 09/01/43		09/01/2022	Paydown		31,642	31,642	33,224	33,093	0	(1,451)	0	(1,451)	0	31,642	0	0	0	908	09/01/2043	1.A
3138EP-YZ-1	FN FN AL7027 3.660% 06/01/45		09/01/2022	Paydown		18,341	18,341	18,013	18,028	0	314	0	314	0	18,341	0	0	0	824	06/01/2045	1.A
3138L4-GJ-6	FNMA FN AM3800 2.760% 08/01/23		09/01/2022	Paydown		18,461	18,461	17,728	18,298	0	164	0	164	0	18,461	0	0	0	343	08/01/2023	1.A
3138MR-Y8-8	FN FN AQ9734 3.500% 01/01/33		09/01/2022	Paydown		45,356	45,356	48,502	47,733	0	(2,377)	0	(2,377)	0	45,356	0	0	0	1,142	01/01/2033	1.A
3138XT-UL-7	05/01/44		09/01/2022	Paydown		41,420	41,420	41,424	41,417	0	3	0	3	0	41,420	0	0	0	973	05/01/2044	1.A
31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		09/01/2022	Paydown		8,350	8,350	7,998	8,180	0	170	0	170	0	8,350	0	0	0	321	03/25/2033	1.A
31393B-FN-0	FNR 2003-33 AH 4.000% 05/25/33		09/01/2022	Paydown		25,136	25,136	26,919	25,809	0	(673)	0	(673)	0	25,136	0	0	0	656	05/25/2033	1.A
31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		09/01/2022	Paydown		26,088	26,088	25,204	25,682	0	406	0	406	0	26,088	0	0	0	850	06/25/2043	1.A
31393U-A6-0	FNW 2003-W19 1A7 5.620% 11/25/33		09/01/2022	Paydown		71,465	71,465	76,875	73,926	0	(2,461)	0	(2,461)	0	71,465	0	0	0	2,697	11/25/2033	1.A
31393U-AK-9	FNW 2003-W17 1A7 5.750% 08/25/33		09/01/2022	Paydown		59,307	59,307	64,459	61,825	0	(2,519)	0	(2,519)	0	59,307	0	0	0	2,204	08/25/2033	1.A
31394R-VW-6	FHLMC FHR 2758 ZG 5.500% 03/15/34		09/01/2022	Paydown		206,400	206,400	200,343	203,688	0	2,712	0	2,712	0	206,400	0	0	0	7,854	03/15/2034	1.A
31397N-LM-5	FNR 2009-11 NB 5.000% 03/25/29		09/01/2022	Paydown		27,061	27,061	29,954	27,679	0	(617)	0	(617)	0	27,061	0	0	0	899	03/25/2029	1.A
31398F-DP-3	FNR 2009-85 BC 4.500% 10/25/24		09/01/2022	Paydown		154,975	154,975	156,767	154,660	0	315	0	315	0	154,975	0	0	0	4,642	10/25/2024	1.A
31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		09/01/2022	Paydown		3,400	3,400	3,253	3,370	0	31	0	31	0	3,400	0	0	0	89	11/25/2024	1.A
31398J-MR-1	FHR FHR 3573 JB 4.500% 09/15/24		09/01/2022	Paydown		117,742	117,742	120,317	117,846	0	(104)	0	(104)	0	117,742	0	0	0	3,526	09/15/2024	1.A
31398J-RE-5	FHR FHR 3579 MB 4.500% 09/15/24		09/01/2022	Paydown		9,164	9,164	9,204	9,156	0	8	0	8	0	9,164	0	0	0	277	09/15/2024	1.A
31398K-JP-6	FHR FHR 3584 MY 4.000% 10/15/24		09/01/2022	Paydown		64,702	64,702	61,507	64,263	0	439	0	439	0	64,702	0	0	0	1,704	10/15/2024	1.A
31398L-W9-5	FHR FHR 3627 QH 4.000% 01/15/25		09/01/2022	Paydown		21,589	21,589	22,716	21,750	0	(161)	0	(161)	0	21,589	0	0	0	576	01/15/2025	1.A
31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		09/01/2022	Paydown		8,214	8,214	7,860	8,145	0	69	0	69	0	8,214	0	0	0	219	02/25/2025	1.A
31398N-HK-3	FNR 2010-100 DB 4.500% 09/25/25		09/01/2022	Paydown		17,641	17,641	19,173	17,722	0	(82)	0	(82)	0	17,641	0	0	0	527	09/25/2025	1.A
31398V-4P-8	FHR FHR 3643 DB 4.500% 03/15/25		09/01/2022	Paydown		16,154	16,154	15,881	16,093	0	60	0	60	0	16,154	0	0	0	486	03/15/2025	1.A
31398W-MG-6	FHR FHR 3637 AY 4.000% 02/15/25		09/01/2022	Paydown		7,951	7,951	7,544	7,877	0	74	0	74	0	7,951	0	0	0	211	02/15/2025	1.A
31398W-Y7-3	FHR FHR 3652 DC 4.500% 04/15/25		09/01/2022	Paydown		15,125	15,125	15,220	15,108	0	17	0	17	0	15,125	0	0	0	449	04/15/2025	1.A
31402H-3X-7	FNMA FN 729914 5.500% 08/01/33		09/01/2022	Paydown		301	301	298	299	0	3	0	3	0	301	0	0	0	11	08/01/2033	1.A
3140HK-2H-0	FN FN BK6175 4.000% 10/01/48		09/01/2022	Paydown		15,528	15,528	15,799	15,949	0	(422)	0	(422)	0	15,528	0	0	0	370	10/01/2048	1.A
3140JG-AM-7	FN FN BN0011 4.000% 08/01/48		09/01/2022	Paydown		13,451	13,451	13,693	13,685	0	(234)	0	(234)	0	13,451	0	0	0	394	08/01/2048	1.A
3140JG-WT-8	FN FN BN0657 4.000% 09/01/48		09/01/2022	Paydown		5,443	5,443	5,455	5,454	0	(11)	0	(11)	0	5,443	0	0	0	145	09/01/2048	1.A
31412S-D3-6	FN FN 933122 5.500% 01/01/38		09/01/2022</																		

STATEMENT AS OF SEPTEMBER 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
31419K-U4-5	FNMA FN AEB702 3.500% 11/01/25		09/01/2022	Paydown		22,314	22,314	22,698	22,454	.0	(139)	.0	(139)	.0	22,314	.0	.0	.0	544	11/01/2025	1.A
485429-Y6-5	KANSAS ST DEV FIN AUTH REVENUE GENERAL 3.491% 04/15/23		09/07/2022	CITIGROUP GLOBAL MKTS		3,373,443	3,380,000	3,380,000	3,380,000	.0	.0	.0	.0	.0	3,380,000	.0	(6,557)	(6,557)	106,196	04/15/2023	1.E FE
59447T-JW-4	MICHIGAN ST FIN AUTH REVENUE GENERAL 2.394% 11/01/23		09/07/2022	J P MORGAN SEC Redemption 100.0000		4,918,000	5,000,000	5,000,000	5,000,000	.0	.0	.0	.0	.0	5,000,000	.0	(82,000)	(82,000)	102,410	11/01/2023	1.D FE
60416Q-GK-4	MI HSG FIN AGY 2.730% 08/01/46		09/01/2022	Redemption 100.0000		39,724	39,724	39,724	39,724	.0	.0	.0	.0	.0	39,724	.0	.0	.0	743	08/01/2046	1.A FE
62630W-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING HOME 3.300% 09/01/30		09/15/2022	Redemption 100.0000		1,700,000	1,700,000	1,700,000	1,203,946	.0	.0	.0	.0	.0	1,700,000	.0	.0	.0	9,149	09/01/2030	1.F FE
62630W-FX-0	TXBL MUNI FUNDING TRUST VARIOU GENERAL 3.160% 05/01/41		09/16/2022	Redemption 100.0000		1,705,000	1,705,000	1,705,000	1,705,000	.0	.0	.0	.0	.0	1,705,000	.0	.0	.0	8,226	05/01/2041	1.F FE
677377-2P-7	OHIO HSG FIN 2.650% 11/01/41		09/01/2022	Redemption 100.0000		130,000	130,000	130,000	130,000	.0	.0	.0	.0	.0	130,000	.0	.0	.0	2,374	11/01/2041	1.A FE
67756Q-NP-8	OHIO ST HSG FIN AGY 2.700% 03/01/36		09/01/2022	Redemption 100.0000		163,756	163,756	163,756	163,756	.0	.0	.0	.0	.0	163,756	.0	.0	.0	2,838	03/01/2036	1.A FE
67756Q-NS-2	OHIO ST HSG FIN AGY 2.900% 09/01/37		09/01/2022	Redemption 100.0000		105,649	105,649	105,649	105,649	.0	.0	.0	.0	.0	105,649	.0	.0	.0	2,019	09/01/2037	1.A FE
751093-FE-0	RALEIGH NC CTF5 PRTN VRDN 3.080% 08/01/33		08/01/2022	Redemption 100.0000		115,000	115,000	115,000	115,000	.0	.0	.0	.0	.0	115,000	.0	.0	.0	455	08/01/2033	1.E FE
792905-DV-0	ST PAUL MN HEALTH PARTNERS 4.089% 07/01/26		09/22/2022	MARKET AXESS Redemption 100.0000		1,451,955	1,500,000	1,500,000	1,500,000	.0	.0	.0	.0	.0	1,500,000	.0	(48,045)	(48,045)	75,817	07/01/2026	1.F FE
880461-GW-2	TENNESSEE HSG DEV AGY RSDL FIN SINGLE FAMILY HSG 3.875% 07/01/35		07/15/2022			55,000	55,000	55,000	55,000	.0	.0	.0	.0	.0	55,000	.0	.0	.0	2,131	07/01/2035	1.B FE
880558-AL-5	TENNESSEE ST SCH BOND AUTH 2.779% 05/01/23		09/07/2022	WELLS FARGO		1,538,820	1,545,000	1,545,000	1,545,000	.0	.0	.0	.0	.0	1,545,000	.0	(6,180)	(6,180)	36,734	05/01/2023	1.B FE
880558-AM-3	TENNESSEE ST SCH BOND AUTH 2.979% 05/01/24		09/07/2022	J P MORGAN SEC		1,899,341	1,920,000	1,920,000	1,920,000	.0	.0	.0	.0	.0	1,920,000	.0	(20,659)	(20,659)	48,935	05/01/2024	1.B FE
880558-AN-1	TENNESSEE ST SCH BOND AUTH 3.129% 05/01/25		09/07/2022	SUNTRUST		1,719,900	1,750,000	1,750,000	1,750,000	.0	.0	.0	.0	.0	1,750,000	.0	(30,100)	(30,100)	46,848	05/01/2025	1.B FE
88213A-HL-2	TEXAS ST A & M UNIV REVENUES HIGHER EDUCATION 2.884% 05/15/24		09/07/2022	WELLS FARGO		2,958,000	3,000,000	3,000,000	3,000,000	.0	.0	.0	.0	.0	3,000,000	.0	(42,000)	(42,000)	70,658	05/15/2024	1.A FE
88213A-HM-0	TEXAS ST A & M UNIV REVENUES HIGHER EDUCATION 3.031% 05/15/25		09/22/2022	BANK of AMERICA SEC		4,836,500	5,000,000	5,000,000	5,000,000	.0	.0	.0	.0	.0	5,000,000	.0	(163,500)	(163,500)	130,922	05/15/2025	1.A FE
88213A-HN-8	TEXAS ST A & M UNIV REVENUES HIGHER EDUCATION 3.131% 05/15/26		09/22/2022	MARKET AXESS Redemption 100.0000		3,362,135	3,500,000	3,500,000	3,500,000	.0	.0	.0	.0	.0	3,500,000	.0	(137,865)	(137,865)	94,669	05/15/2026	1.A FE
88275F-PA-1	TEXAS ST DEPT HSG REV SINGLE FAMILY HSG 3.100% 09/01/47		09/20/2022	Redemption 100.0000		195,688	195,688	195,438	195,460	.0	228	.0	228	.0	195,688	.0	.0	.0	3,978	09/01/2047	1.B FE
92812U-M2-1	VASHSG 2013-C A 4.250% 10/25/43		09/15/2022			33,599	33,599	33,599	33,599	.0	.0	.0	.0	.0	33,599	.0	.0	.0	912	10/25/2043	1.A FE
92812U-Q4-3	VASHSG 2014-A A 3.500% 10/25/37		09/15/2022	Paydown		26,360	26,360	26,360	26,360	.0	.0	.0	.0	.0	26,360	.0	.0	.0	528	10/25/2037	1.A FE
92812U-Q5-0	VASHSG 2015-A A 3.250% 06/25/42		09/15/2022	Various		387,321	407,768	407,980	407,916	.0	(148)	.0	(148)	.0	407,768	.0	(20,447)	(20,447)	7,830	06/25/2042	1.A FE
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 08/25/42		09/15/2022	Redemption 100.0000		9,925	9,925	9,925	9,925	.0	.0	.0	.0	.0	9,925	.0	.0	.0	221	08/25/2042	1.B FE
0909999999 Subtotal - Bonds - U.S. Special Revenues						35,460,388	36,042,691	36,615,762	35,639,466	.0	(113,593)	.0	(113,593)	.0	36,042,691	.0	(582,303)	(582,303)	917,443	XXX	XXX
00003#-AB-9	A&E TELEVISION PP 3.630% 08/22/22		08/22/2022	Maturity		1,500,000	1,500,000	1,558,920	1,506,525	.0	(6,525)	.0	(6,525)	.0	1,500,000	.0	.0	.0	54,450	08/22/2022	1.G
000780-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33		09/01/2022	Paydown		814	814	702	717	.0	97	.0	97	.0	814	.0	.0	.0	29	05/25/2033	1.A FM
00206R-KB-7	AT&T INC 3.850% 06/01/60		07/26/2022	BANK of AMERICA SEC		1,267,040	1,586,000	1,697,940	1,697,517	.0	(822)	.0	(822)	.0	1,696,695	.0	(429,655)	(429,655)	40,198	06/01/2060	2.B FE
00217L-AA-0	AREIT 2019-CRE3 A 3.669% 09/14/36		09/14/2022	Paydown		1,528,493	1,528,493	1,528,493	1,528,493	.0	.0	.0	.0	.0	1,528,493	.0	.0	.0	18,316	09/14/2036	1.A FE
00287Y-BM-0	ABBYIE INC 2.300% 11/21/22		07/20/2022	MARKET AXESS		1,994,560	2,000,000	2,014,060	.0	.0	(7,473)	.0	(7,473)	.0	2,006,587	.0	(12,027)	(12,027)	30,539	11/21/2022	2.B FE
00440E-AV-9	ACE INA HOLDINGS INC 3.350% 05/03/26		09/15/2022	TD SECURITIES		2,902,260	3,000,000	2,990,790	2,995,798	.0	653	.0	653	.0	2,996,451	.0	(94,191)	(94,191)	88,217	05/03/2026	1.F FE
006346-AS-9	ADMSO 2018-1 A 4.810% 11/15/48		09/15/2022	Paydown		63,722	63,722	64,787	64,369	.0	(647)	.0	(647)	.0	63,722	.0	.0	.0	2,043	11/15/2048	1.F FE
008414-AB-0	ABMT 2013-1 B1 3.564% 07/25/43		09/01/2022	Paydown		140,957	140,957	143,220	140,869	.0	88	.0	88	.0	140,957	.0	.0	.0	3,138	07/25/2043	1.A
00841X-AN-0	ABMT 2015-2 A13 3.500% 03/25/45		09/01/2022	Paydown		90,264	90,264	91,392	90,422	.0	(158)	.0	(158)	.0	90,264	.0	.0	.0	2,025	03/25/2045	1.A
00842A-AU-3	ABMT 2015-4 A19 3.500% 06/25/45		09/01/2022	Paydown		11,093	11,093	11,253	11,098	.0	(5)	.0	(5)	.0	11,093	.0	.0	.0	234	06/25/2045	1.A

STATEMENT AS OF SEPTEMBER 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
00842A-CB-3	ABMT 2015-4 B1 3.522% 06/25/45		09/01/2022	Paydown		84,169	84,169	86,057	84,157	.0	.12	.0	.12	.0	84,169	.0	.0	.0	1,827	06/25/2045	1.A
00842E-AS-0	ABMT 2016-2 B1 3.773% 03/25/46		09/01/2022	Paydown		113,925	113,925	112,573	113,140	.0	785	.0	785	.0	113,925	.0	.0	.0	2,750	03/25/2046	1.A
020002-BJ-9	ALLSTATE CORPORATION 1.450% 12/15/30		07/13/2022	UBS WARBURG		449,975	566,000	566,382	566,550	.0	82	.0	82	.0	566,632	.0	(116,657)	(116,657)	4,804	12/15/2030	1.G FE
02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		09/01/2022	Paydown		7,361	8,484	7,708	6,744	.0	617	.0	617	.0	7,361	.0	.0	.0	329	09/25/2037	1.O FM
				Redemption 100.0000																	
02376U-AA-3	AMERICAN AIRLINES INC 3.575% 01/15/28		07/15/2022			130,198	130,198	129,679	129,924	.0	274	.0	274	.0	130,198	.0	.0	.0	4,655	01/15/2028	2.A FE
02377A-AA-6	AMER AIRLN 14-1 A PTT 3.700% 10/01/26		09/12/2022	ROBERT W. BAIRD		2,588,760	3,001,460	2,963,942	2,978,872	.0	3,989	.0	3,989	.0	2,982,861	.0	(394,101)	(394,101)	105,748	10/01/2026	3.B FE
02660T-ER-0	AHM 2005-2 5A1 5.064% 09/25/35		09/01/2022	Paydown		1,184	1,184	1,181	1,116	.0	68	.0	68	.0	1,184	.0	.0	.0	23	09/25/2035	1.D FM
02665U-AA-3	AHAR 2014-SFR2 A 3.786% 10/17/36		09/01/2022	Paydown		20,437	20,437	20,435	20,370	.0	66	.0	66	.0	20,437	.0	.0	.0	516	10/17/2036	1.A FE
02665W-CI-6	AMERICAN HONDA FINANCE 3.550% 01/12/24		09/20/2022	KEY BANC-MCDONALD		4,946,900	5,000,000	4,998,650	4,999,417	.0	204	.0	204	.0	4,999,620	.0	(52,720)	(52,720)	212,014	01/12/2024	1.G FE
02666A-AA-6	AHAR 2015-SFR1 A 3.467% 04/17/52		09/01/2022	Paydown		23,932	23,932	23,895	22,415	.0	58	.0	58	.0	23,932	.0	.0	.0	523	04/17/2052	1.A FE
02666A-AZ-3	AHAR 2015-SFR1 XS 0.000% 04/17/52		09/01/2022	Paydown		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	6.*
02666B-AA-4	AHAR 2015-SFR2 A 3.732% 10/17/52		09/01/2022	Paydown		7,413	7,413	7,254	.0	.0	159	.0	159	.0	7,413	.0	.0	.0	43	10/17/2052	1.A FE
				JANE STREET EXECUTION SERVICES		2,660,734	2,661,000	2,644,103	2,651,282	.0	1,705	.0	1,705	.0	2,652,986	.0	7,747	7,747	98,590	10/01/2025	1.F FE
038222-AJ-4	APPLIED MATERIALS 3.900% 10/01/25		09/09/2022																		
038779-AB-0	ARBYS 2020-1A A2 3.237% 07/30/50		07/30/2022	Paydown		12,500	12,500	12,500	12,500	.0	.0	.0	.0	.0	12,500	.0	.0	.0	303	07/30/2050	2.C FE
				MITSUBISHI UFJ SECURITIES		417,248	435,000	468,077	461,578	.0	(6,265)	.0	(6,265)	.0	455,314	.0	(38,066)	(38,066)	19,566	03/01/2025	2.C FE
				AMHERST SECURITIES GROUP																	
048303-CF-6	ATLANTIC CITY ELECTRIC 3.375% 09/01/24		09/19/2022			4,887,300	5,000,000	4,917,750	4,961,618	.0	10,025	.0	10,025	.0	4,971,644	.0	(84,344)	(84,344)	178,125	09/01/2024	1.F FE
05531F-BB-8	BB&T CORPORATION 2.850% 10/26/24		09/09/2022	TD SECURITIES		4,894,400	5,000,000	4,995,900	4,998,250	.0	421	.0	421	.0	4,998,672	.0	(104,272)	(104,272)	125,479	10/26/2024	1.G FE
	BLACKROCK CAPITAL FINANCIAL 1997-R1 WAC																				
05535D-AM-6	1.996% 03/25/37		09/01/2022	Paydown		3,007	3,007	2,524	2,683	.0	323	.0	323	.0	3,007	.0	.0	.0	74	03/25/2037	1.A FM
05604F-AA-3	BIWAY 2013-1515 A1 2.809% 03/10/33		09/01/2022	Paydown		117,698	117,698	120,640	118,301	.0	(603)	.0	(603)	.0	117,698	.0	.0	.0	2,200	03/10/2033	1.A
	BMO 2022-C1 Mort2022C1 st 2022-C1 XA																				
05609M-CE-3	0.614% 02/15/55		09/01/2022	Paydown		.0	.0	7,459	.0	.0	(7,459)	.0	(7,459)	.0	.0	.0	.0	.0	533	02/15/2055	1.A FE
05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		09/01/2022	Paydown		7,857	7,857	7,417	7,685	.0	172	.0	172	.0	7,857	.0	.0	.0	254	10/25/2034	1.A FM
05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		09/01/2022	Paydown		35,170	35,170	34,880	34,996	.0	174	.0	174	.0	35,170	.0	.0	.0	1,184	11/25/2035	1.A FM
05951F-AG-9	BAFC 2007-1 TA5 6.590% 01/25/37		09/01/2022	Paydown		4,963	4,677	4,270	4,709	.0	254	.0	254	.0	4,963	.0	.0	.0	171	01/25/2037	2.B FM
06054A-AV-1	BACM 2015-UBS7 ASB 3.429% 09/15/48		09/01/2022	Paydown		446,943	446,943	460,345	450,153	.0	(3,211)	.0	(3,211)	.0	446,943	.0	.0	.0	10,492	09/15/2048	1.A
	Bank nBNK40 2022-BNK40 AS 3.507%																				
06541L-BP-0	03/15/64		09/30/2022	WELLS FARGO		5,874,531	7,000,000	6,998,789	.0	.0	.0	.0	.0	.0	6,998,789	.0	(1,124,258)	(1,124,258)	123,462	03/15/2064	1.A FE
	Bank nBNK43 2022-BNK43 XA 1.070%																				
06541Q-BV-6	08/15/55		09/01/2022	Paydown		.0	.0	2,078	.0	.0	(2,078)	.0	(2,078)	.0	.0	.0	.0	.0	27	08/15/2055	1.A FE
	BASIN ELECTRIC PRIVATE PLACEMENT 2.720%			Redemption 100.0000																	
070101-G#-1	02/15/42		08/15/2022			231,437	231,437	231,437	.0	.0	.0	.0	.0	.0	231,437	.0	.0	.0	3,148	02/15/2042	1.G Z
075987-BG-3	BECTON DICKINSON 4.685% 12/15/44		08/23/2022	Call 98.5230		157,637	160,000	195,878	194,569	.0	(681)	.0	(681)	.0	193,887	.0	.0	.0	(31,087)	12/15/2044	2.B FE
	BENCHMARK Mortga2019B11 2019-B11 AS 3.784%																				
08162B-BJ-0	05/15/52		09/28/2022	BANK of AMERICA SEC		7,512,924	8,545,000	8,825,383	.0	.0	(20,992)	.0	(20,992)	.0	8,804,391	.0	(1,291,466)	(1,291,466)	187,718	05/15/2052	1.A
10112R-AZ-7	BOSTON PROPERTIES LP 3.200% 01/15/25		08/18/2022	SUNTRUST		3,922,880	4,000,000	3,990,280	3,995,640	.0	886	.0	886	.0	3,996,526	.0	(73,646)	(73,646)	141,156	01/15/2025	2.A FE
10373Q-AD-2	BP CAP MARKETS AMERICA 3.790% 02/06/24		08/24/2022	Call 100.5803		5,026,516	5,000,000	5,000,000	5,000,000	.0	.0	.0	.0	.0	5,000,000	.0	.0	.0	225,491	02/06/2024	1.F FE
	Brean Asset Back2021RM2 ities 2021-RM2 A																				
10638M-AA-8	1.750% 10/25/61		09/25/2022	Paydown		1,023,810	1,023,810	1,004,278	1,005,701	.0	18,109	.0	18,109	.0	1,023,810	.0	.0	.0	9,141	10/25/2061	1.A FE
	MORGAN STANLEY FIXED INC																				
110122-DB-1	BRISTOL-MYERS SQUIBB 3.625% 05/15/24		09/19/2022			4,221,582	4,265,000	4,286,569	4,278,265	.0	(4,353)	.0	(4,353)	.0	4,273,912	.0	(52,330)	(52,330)	131,415	05/15/2024	1.F FE
	Cascade Funding 2022HB8 Trust 2022-HB8 A																				
12526W-AA-7	3.750% 04/25/25		09/25/2022	Paydown		739,750	739,750	725,099	.0	.0	14,651	.0	14,651	.0	739,750	.0	.0	.0	5,416	04/25/2025	1.A FE
12531W-AZ-5	CFRE 2016-C3 ASB 3.688% 01/10/48		09/01/2022	Paydown		125,037	125,037	128,782	125,987	.0	(950)	.0	(950)	.0	125,037	.0	.0	.0	3,070	01/10/2048	1.A
12543P-AQ-6	CIHL 2006-21 A15 6.000% 02/25/37		09/01/2022	Paydown		559	(2,586)	(689)	(367)	.0	925	.0	925	.0	559	.0	.0	.0	159	02/25/2037	6.FM
12592L-BK-7	COMM 2014-CR20 XA 1.095% 11/10/47		09/01/2022	Paydown		.0	.0	46,852	46,801	.0	(46,801)	.0	(46,801)	.0	.0	.0	.0	.0	14,585	11/10/2047	1.A FE
12593F-BB-9	COMM 2015-LC21 ASB 3.421% 07/10/48		09/01/2022	Paydown		267,583	267,583	275,602	269,408	.0	(1,824)	.0	(1,824)	.0	267,583	.0	.0	.0	6,321	07/10/2048	1.A
12593J-BC-9	COMM 2015-CR24 ASB 3.445% 08/10/48		09/01/2022	Paydown		544,120	544,120	560,438	547,512	.0	(3,392)	.0	(3,392)	.0	544,120	.0	.0	.0	12,517	08/10/2048	1.A
12628K-AF-9	CSAB 2006-3 A3A 5.950% 11/25/36		09/01/2022	Paydown		3,019	3,019	1,294	679	.0	2,341	.0	2,341	.0	3,019	.0	.0	.0	37	11/25/2036	1.D FM
12630Q-AW-4	COMM 2014-CR14 ASB 3.743% 02/10/47		09/01/2022	Paydown		82,485	82,485	84,957	82,795	.0	(310)	.0	(310)	.0	82,485	.0	.0	.0	2,060	02/10/2047	1.A

STATEMENT AS OF SEPTEMBER 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	
12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		09/01/2022	Paydown		8,256	8,256	8,237	8,235	.0	.21	.0	.21	.0	8,256	.0	.0	.0	.163	08/25/2043	1.A	
12649K-AL-1	CSMC 2015-WIN1 A7 3.000% 12/25/44		09/01/2022	Paydown		30,202	30,202	30,232	30,170	.0	.32	.0	.32	.0	30,202	.0	.0	.0	.605	12/25/2044	1.A	
12649N-AU-1	CSMC 2015-WIN1 B1 3.781% 12/25/44		09/01/2022	Paydown		211,749	211,749	222,113	213,404	.0	(1,655)	.0	(1,655)	.0	211,749	.0	.0	.0	5,381	12/25/2044	1.A	
12649N-AS-0	CSMC 2015-1 B1 3.914% 01/25/45		09/01/2022	Paydown		209,093	209,093	212,622	209,125	.0	(32)	.0	(32)	.0	209,093	.0	.0	.0	5,550	01/25/2045	1.A	
12653T-BW-0	CSMC 2018-J1 B2 3.586% 02/25/48		09/01/2022	Paydown		40,956	40,956	41,443	.0	.0	(486)	.0	(486)	.0	40,956	.0	.0	.0	.614	02/25/2048	1.A	
12654P-AE-8	CSMC 2018-RPL9 A 3.850% 09/25/57		09/01/2022	Paydown		73,078	73,078	72,928	72,906	.0	.172	.0	.172	.0	73,078	.0	.0	.0	1,870	09/25/2057	1.A	
126650-CQ-1	CVS CORP 4.750% 12/01/22		09/01/2022	Call 100.0000 Redemption 100.0000		535,000	535,000	544,063	.0	.0	(9,063)	.0	(9,063)	.0	535,000	.0	.0	.0	19,059	12/01/2022	2.B FE	
12665U-AA-2	CVS PASS-THROUGH TRUST 4.704% 01/10/36		09/10/2022			48,445	48,445	48,445	48,445	.0	.0	.0	.0	.0	48,445	.0	.0	.0	1,520	01/10/2036	2.B FE	
12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		09/01/2022	Paydown		11,575	11,575	11,156	9,794	.0	1,781	.0	1,781	.0	11,575	.0	.0	.0	434	10/25/2035	1.D FM	
12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		09/01/2022	Paydown		11,065	11,065	11,065	11,065	.0	.0	.0	.0	.0	11,065	.0	.0	.0	408	05/25/2035	4.B FM	
12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		09/01/2022	Paydown		37,275	35,926	31,318	27,602	.0	9,673	.0	9,673	.0	37,275	.0	.0	.0	1,585	08/25/2035	1.D FM	
12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		09/01/2022	Paydown		16,961	16,961	15,689	13,979	.0	2,981	.0	2,981	.0	16,961	.0	.0	.0	609	11/25/2035	1.D FM	
12668A-NW-1	CWALT 2005-54CB 1A4 5.500% 11/25/35		09/01/2022	Paydown		5,850	8,906	8,341	7,481	.0	(1,632)	.0	(1,632)	.0	5,850	.0	.0	.0	329	11/25/2035	1.D FM	
126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		09/01/2022	Paydown		2,315	2,300	1,973	1,503	.0	813	.0	813	.0	2,315	.0	.0	.0	66	11/25/2035	1.D FM	
126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		09/01/2022	Paydown		1,714	1,664	1,408	1,161	.0	553	.0	553	.0	1,714	.0	.0	.0	57	11/25/2035	1.D FM	
12695*-AA-3	CVS HEALTH PP 3.416% 10/10/38		09/15/2022			55,766	55,766	55,766	55,766	.0	.0	.0	.0	.0	55,766	.0	.0	.0	1,270	10/10/2038	2.B	
14448C-AQ-7	CARRIER GLOBAL CORP 2.722% 02/15/30		07/25/2022	TD SECURITIES		4,436,750	5,000,000	5,299,797	5,267,034	.0	(18,030)	.0	(18,030)	.0	5,249,004	.0	(812,254)	(812,254)	129,295	02/15/2030	2.C FE	
14575E-AA-3	CARS.COM INC 6.375% 11/01/28		08/16/2022	JANE STREET EXECUTION		43,908	48,000	51,240	50,923	.0	(466)	.0	(466)	.0	50,456	.0	(6,549)	(6,549)	2,440	11/01/2028	4.C FE	
15132E-LC-0	CDMC 2005-1 A5 5.105% 02/18/35		09/01/2022	SERVICES		440	440	440	438	.0	.2	.0	.2	.0	440	.0	.0	.0	15	02/18/2035	1.A FM	
16411R-AK-5	CHENIERE ENERGY INC 4.625% 10/15/28		08/31/2022	CREDIT SUISSE FIRST		306,075	318,000	327,648	326,678	.0	(1,444)	.0	(1,444)	.0	325,235	.0	(19,160)	(19,160)	12,951	10/15/2028	3.C FE	
173100-AR-9	CMISI 2006-6 B1 6.000% 11/25/36		09/01/2022	BOSTON		.0	6,019	2,965	4,095	.0	(4,095)	.0	(4,095)	.0	.0	.0	.0	.0	144	11/25/2036	5.B FM	
17312H-AE-9	CRMSI 2007-2 A5 4.988% 06/25/37		09/01/2022	Paydown		77,800	77,800	77,798	76,626	.0	1,174	.0	1,174	.0	77,800	.0	.0	.0	2,435	06/25/2037	1.A FM	
17321J-AE-4	CGMT 2013-GC15 AAB 3.942% 09/10/46		09/01/2022	Paydown		58,428	58,428	60,180	58,611	.0	(182)	.0	(182)	.0	58,428	.0	.0	.0	1,511	09/10/2046	1.A	
17322N-AA-2	CMULTI 2014-J1 A1 3.500% 06/25/44		09/01/2022	Paydown		21,445	21,445	21,522	21,480	.0	(35)	.0	(35)	.0	21,445	.0	.0	.0	501	06/25/2044	1.A	
17324D-BA-1	CGOMT 2015-P1 XA 0.852% 09/15/48		09/01/2022	Paydown		.0	.0	5,104	4,329	.0	(4,329)	.0	(4,329)	.0	.0	.0	.0	.0	925	09/15/2048	1.A FE	
17325F-AS-7	CITIBANK NA 3.650% 01/23/24		09/27/2022	BANK of AMERICA SEC		2,813,007	2,850,000	2,846,124	2,848,317	.0	594	.0	594	.0	2,848,911	.0	(35,904)	(35,904)	123,096	01/23/2024	1.E FE	
19260M-AA-4	COIN 2017-1A A2 5.216% 04/25/47		07/25/2022	Paydown		12,500	12,500	12,500	12,500	.0	.0	.0	.0	.0	12,500	.0	.0	.0	489	04/25/2047	2.B FE	
19260M-AA-4	CoreVest America20182 e Ltd 2018-2 A																					
21872M-AA-0	4.026% 11/15/52		09/01/2022	Paydown		1,337,081	1,337,081	1,330,512	.0	.0	6,569	.0	6,569	.0	1,337,081	.0	.0	.0	11,408	11/15/2052	1.A FE	
224044-CJ-4	COX COMMUNICATIONS INC 3.500% 08/15/27		07/19/2022	MORGAN STANLEY FIXED INC		4,748,150	5,000,000	4,607,950	4,731,701	.0	23,555	.0	23,555	.0	4,755,256	.0	(7,106)	(7,106)	163,333	08/15/2027	2.B FE	
22532X-QL-5	CREDIT AGRICOLE CIB NY 1.690% 07/15/22		07/15/2022	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	.0	.0	.0	.0	.0	3,000,000	.0	.0	.0	10,397	07/15/2022	1.A FE	
22540A-BT-4	CSFB 1997-1R 1M5 7.455% 09/30/24		09/01/2022	Paydown		.7	.7	.7	.0	.0	.7	.0	.7	.0	.7	.0	.0	.0	.0	0	09/30/2024	1.D FM
22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		09/01/2022	Paydown		609	609	586	595	.0	.13	.0	.13	.0	609	.0	.0	.0	23	06/25/2033	1.A FM	
22970*-AA-8	BNSF LEASE PP 4.070% 05/15/34		08/15/2022	Redemption 100.0000		21,178	21,178	21,178	21,178	.0	.0	.0	.0	.0	21,178	.0	.0	.0	539	05/15/2034	1.D PL	
233046-AF-8	DNKN 2017-1A A211 4.030% 11/20/47		08/20/2022	Paydown		17,500	17,500	17,500	17,500	.0	.0	.0	.0	.0	17,500	.0	.0	.0	529	11/20/2047	2.B FE	
233046-AK-7	DNKN 2019-1A A211 4.021% 05/20/49		08/20/2022	Paydown		15,000	15,000	15,000	15,000	.0	.0	.0	.0	.0	15,000	.0	.0	.0	452	05/20/2049	2.B FE	
233046-AQ-4	DNKN 2021-1A A211 2.493% 11/20/51		08/20/2022	Paydown		25,000	25,000	25,000	25,000	.0	.0	.0	.0	.0	25,000	.0	.0	.0	518	11/20/2051	2.B FE	
24380X-AA-5	Deephaven Reside20222 rtgage 2022-2 A1																					
24380X-AA-5	4.300% 03/25/67		09/01/2022	Paydown		20,863	20,863	20,465	.0	.0	398	.0	398	.0	20,863	.0	.0	.0	75	03/25/2067	1.A FE	
24422E-TH-2	JOHN DEERE CAPITAL 2.650% 06/10/26		08/16/2022	JANE STREET EXECUTION		4,409,632	4,534,000	4,215,169	4,343,006	.0	25,291	.0	25,291	.0	4,368,297	.0	41,336	41,336	82,771	06/10/2026	1.F FE	
24422E-TH-2	SERVICES																					
24422E-VD-8	JOHN DEERE CAPITAL 2.450% 01/09/30		07/13/2022	JANE STREET EXECUTION		226,273	250,000	255,771	255,093	.0	(326)	.0	(326)	.0	254,767	.0	(28,495)	(28,495)	6,227	01/09/2030	1.F FE	
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		09/01/2022	Paydown		2,600	2,652	2,416	2,423	.0	.177	.0	.177	.0	2,600	.0	.0	.0	74	09/25/2035	1.D FM	
25151E-AD-5	DBALT 2006-AB3 A4 6.423% 07/25/36		09/01/2022	Paydown		5,309	5,309	4,579	4,277	.0	1,032	.0	1,032	.0	5,309	.0	.0	.0	183	07/25/2036	1.A FM	
25461L-AA-0	DIRECTV HOLDINGS/FING 5.875% 08/15/27		09/07/2022	MORGAN STANLEY HI-YLD		291,605	318,000	326,814	326,174	.0	(1,078)	.0	(1,078)	.0	325,096	.0	(33,491)	(33,491)	20,399	08/15/2027	3.B FE	
25470X-AJ-4	DISH DBS CORP 5.875% 07/15/22		07/15/2022	Various		1,835,000	1,835,000	1,845,083	1,835,864	.0	(864)	.0	(864)	.0	1,835,000	.0	.0	.0	107,806	07/15/2022	4.C FE	
25755T-AE-0	DPABS 2015-1A A211 4.474% 10/25/45		07/25/2022	Paydown		12,500	12,500	12,776	12,549	.0	(49)	.0	(49)	.0	12,500	.0	.0	.0	419	10/25/2045	2.A FE	

STATEMENT AS OF SEPTEMBER 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
25755T-AH-3	DPABS 2017-1A A23 4.118% 07/25/47		07/25/2022	Paydown		20,000	20,000	20,216	20,088	.0	(88)	.0	(88)	.0	20,000	.0	.0	.0	.618	07/25/2047	2.A FE
25755T-AJ-9	DPABS 2018-1A A21 4.116% 07/25/48		07/25/2022	Paydown		10,000	10,000	10,000	10,000	.0	.0	.0	.0	.0	10,000	.0	.0	.0	.309	07/25/2048	2.A FE
25755T-AL-4	DPABS 2019-1A A2 3.668% 10/25/49		07/25/2022	Paydown		17,500	17,500	17,500	17,500	.0	.0	.0	.0	.0	17,500	.0	.0	.0	.481	10/25/2049	2.A FE
26208L-AD-0	HONK 2019-1A A2 4.641% 04/20/49		07/20/2022	Paydown		2,500	2,500	2,500	2,500	.0	.0	.0	.0	.0	2,500	.0	.0	.0	.87	04/20/2049	2.C FE
26209X-AA-9	HONK 2020-1A A2 3.786% 07/20/50		07/20/2022	Paydown		1,250	1,250	1,312	1,297	.0	(47)	.0	(47)	.0	1,250	.0	.0	.0	.35	07/20/2050	2.C FE
26209X-AC-5	HONK 2020-2A A2 3.237% 01/20/51		07/20/2022	Paydown		1,250	1,250	1,287	1,275	.0	(25)	.0	(25)	.0	1,250	.0	.0	.0	.30	01/20/2051	2.C FE
26209X-AD-3	HONK 2021-1A A2 2.791% 10/20/51		07/20/2022	Paydown		23,750	23,750	23,750	23,750	.0	.0	.0	.0	.0	23,750	.0	.0	.0	.497	10/20/2051	2.C FE
26441C-AW-5	DUKE ENERGY 2.400% 08/15/22		08/15/2022	Maturity		2,800,000	2,800,000	2,806,104	.0	.0	(6,104)	.0	(6,104)	.0	2,800,000	.0	.0	.0	.33,600	08/15/2022	2.B FE
276480-AG-5	EASTERN GAS TRAN 3.000% 11/15/29		08/30/2022	Tax Free Exchange		4,650,163	5,000,000	4,602,421	4,622,817	.0	27,347	.0	27,347	.0	4,650,163	.0	.0	.0	.118,750	11/15/2029	1.G FE
28932M-AG-0	ELM RD GENERATING STAT 4.673% 01/19/31		07/19/2022	Various		131,635	131,635	131,635	131,635	.0	.0	.0	.0	.0	131,635	.0	.0	.0	.6,151	01/19/2031	1.F FE
29278N-AG-8	ENERGY TRANSFER PARTNERS 5.250% 04/15/29		09/20/2022	RBC/DA IN		561,974	585,000	667,239	660,061	.0	(6,973)	.0	(6,973)	.0	653,089	.0	(91,114)	(91,114)	.28,750	04/15/2029	2.C FE
29977J-AA-4	EVER 2013-1 A1 2.250% 03/25/43		09/01/2022	Paydown		4,744	4,744	4,240	4,598	.0	146	.0	146	.0	4,744	.0	.0	.0	.74	03/25/2043	1.A
29978C-AA-8	EVER 2018-1 A1 3.500% 02/25/48		09/01/2022	Paydown		12,299	12,299	12,161	12,233	.0	66	.0	66	.0	12,299	.0	.0	.0	.271	02/25/2048	1.A
30167B-AD-3	EART 2018-2A D 4.040% 03/15/24		09/15/2022	Paydown		2,705,008	2,705,008	2,801,374	2,732,402	.0	(27,394)	.0	(27,394)	.0	2,705,008	.0	.0	.0	.72,526	03/15/2024	1.A FE
30212P-BH-7	EXPEDIA INC-W/I 2.950% 03/15/31		09/13/2022	Call 83.5700		984,455	1,178,000	972,847	.0	.0	1,827	.0	1,827	.0	974,674	.0	9,781	9,781	.17,182	03/15/2031	2.C FE
32051G-TE-5	PHASI 2005-FA6 A5 5.500% 09/25/35		09/01/2022	Paydown		3,839	3,891	2,439	2,684	.0	1,244	.89	1,155	.0	3,839	.0	.0	.0	.130	09/25/2035	1.D FM
340711-AV-2	FLORIDA GAS TRANSMISSION 3.875% 07/15/22		07/15/2022	Maturity		705,000	707,926	.0	.0	.0	(2,926)	.0	(2,926)	.0	705,000	.0	.0	.0	.13,659	07/15/2022	2.B FE
34417M-AB-3	FOCUS 2017-1A A2I1 5.093% 04/30/47		07/30/2022	Paydown		38,288	38,288	38,439	38,406	.0	(118)	.0	(118)	.0	38,288	.0	.0	.0	.1,463	04/30/2047	2.B FE
34417M-AB-3	Focus Brands Fun20171A 2017-1A A2IB 3.857%																				
34417R-AA-4	04/30/47		07/01/2022	Paydown		5,051,532	5,051,532	5,053,087	5,052,366	.0	(834)	.0	(834)	.0	5,051,532	.0	.0	.0	.130,433	04/30/2047	2.B FE
34960P-AB-7	FORTRESS TRANSPORTATION & IN 6.500%																				
36198F-AF-9	10/01/25		08/01/2022	Various		638,085	618,000	642,244	630,583	.0	(4,074)	.0	(4,074)	.0	626,509	.0	(8,509)	(8,509)	.53,560	10/01/2025	3.C FE
3622MW-AH-6	GSMS 2013-GC14 AAB 3.817% 08/10/46		09/01/2022	Paydown		232,458	232,458	239,424	232,938	.0	(479)	.0	(479)	.0	232,458	.0	.0	.0	.6,757	08/10/2046	1.A
3622MW-BH-5	GSR 2007-3F 2A7 5.750% 05/25/37		09/01/2022	Paydown		13,379	13,715	13,065	13,798	.0	(419)	.0	(419)	.0	13,379	.0	.0	.0	.540	05/25/2037	3.B FM
36263N-AB-1	GS Mortgage-Back2022PJ1 ities 2022-PJ1 A2 2.500% 05/28/52		09/01/2022	Paydown		306,193	306,193	300,787	.0	.0	5,406	.0	5,406	.0	306,193	.0	.0	.0	.5,089	05/28/2052	1.A FE
36873@-AA-4	CVS Gene Warren 5.830% 01/15/26		09/15/2022	Redemption 100.0000		47,298	47,298	47,298	47,298	.0	.0	.0	.0	.0	47,298	.0	.0	.0	.1,839	01/15/2026	2.B
369550-BG-2	GENERAL DYNAMICS CORP 3.500% 05/15/25		09/09/2022	KEY BANC-MCDONALD		1,978,500	2,000,000	1,975,480	1,987,426	.0	2,485	.0	2,485	.0	1,989,911	.0	(11,411)	(11,411)	.57,944	05/15/2025	1.G FE
370334-CF-9	GENERAL MILLS 4.000% 04/17/25		08/17/2022	GOLDMAN SACHS		4,012,600	4,000,000	3,996,120	3,998,040	.0	357	.0	357	.0	3,998,397	.0	.0	.0	.14,203	04/17/2025	2.B FE
375558-BF-9	GILEAD SCIENCES INC 3.650% 03/01/26		08/04/2022	Various		6,475,199	6,465,000	6,267,624	6,345,651	.0	15,918	.0	15,918	.0	6,361,568	.0	113,630	113,630	.219,984	03/01/2026	2.A FE
38141E-C2-3	GOLDMAN SACHS GROUP 3.850% 07/08/24		09/19/2022	TD SECURITIES		5,919,360	6,000,000	5,992,080	5,997,711	.0	635	.0	635	.0	5,998,345	.0	(78,985)	(78,985)	.277,842	07/08/2024	2.A FE
38141G-ZR-8	GOLDMAN SACHS GROUP INC 3.615% 03/15/28		08/09/2022	GOLDMAN SACHS		932,354	970,000	970,600	.0	.0	(45)	.0	(45)	.0	970,555	.0	(38,201)	(38,201)	.14,221	03/15/2028	1.F FE
38237J-AA-1	GoodLeap Sustain20221GS e Impr 2022-1GS A 2.700% 01/20/49		09/20/2022	Paydown		131,494	131,494	131,463	.0	.0	31	.0	31	.0	131,494	.0	.0	.0	.1,843	01/20/2049	1.F FE
39121J-AE-0	GREAT RIVER ENERGY 6.254% 07/01/38		07/01/2022	Redemption 100.0000		649,439	649,439	585,714	617,857	.0	31,581	.0	31,581	.0	649,439	.0	.0	.0	.40,616	07/01/2038	1.G FE
40434C-AD-7	HSBC USA INC 3.500% 06/23/24		09/19/2022	SMBC NIKKO		2,942,280	3,000,000	2,987,220	2,996,403	.0	1,018	.0	1,018	.0	2,997,421	.0	(55,141)	(55,141)	.78,167	06/23/2024	1.E FE
411707-AH-5	HNGRY 2020-1A A2 3.981% 12/20/50		09/20/2022	Paydown		2,500	2,500	2,596	2,500	.0	(70)	.0	(70)	.0	2,500	.0	.0	.0	.75	12/20/2050	2.B FE
437089-AE-5	INHIL 2006-1 A5 6.522% 05/25/36		09/01/2022	Paydown		1,028	1,028	167	8	.0	1,021	.0	1,021	.0	1,028	.0	.0	.0	.1	05/25/2036	1.D FM
44421L-AA-0	HY 2016-10HY A 2.835% 08/10/38		09/01/2022	Various		6,448,125	7,013,000	6,558,525	6,740,788	.0	36,642	.0	36,642	.0	6,777,430	.0	(329,305)	(329,305)	.151,875	08/10/2038	1.A
458140-AR-1	INTEL CORPORATION 3.100% 07/29/22		07/29/2022	Maturity		5,000,000	5,000,000	4,997,800	4,999,800	.0	200	.0	200	.0	5,000,000	.0	.0	.0	.155,000	07/29/2022	1.E FE
458140-BD-1	INTEL CORPORATION 2.875% 05/11/24		09/19/2022	US BANCORP		4,894,500	5,000,000	4,998,750	4,999,550	.0	134	.0	134	.0	4,999,685	.0	(105,185)	(105,185)	.123,785	05/11/2024	1.E FE
46412Q-AA-6	IRWIN HOME EQUITY 2006-1 2A4 6.060%																				
46412Q-AE-7	09/25/35		09/01/2022	Paydown		22	22	22	22	.0	.0	.0	.0	.0	22	.0	.0	.0	.1	09/25/2035	1.A FM
46591T-AC-8	IRIWE 2006-2 2A4 6.670% 02/25/36		09/01/2022	Paydown		1,121	1,121	1,095	1,121	.0	929	.0	929	.0	1,121	.0	.0	.0	.48	02/25/2036	1.D FM
46616P-AA-1	JPMIT 2020-2 A3 3.500% 07/25/50		09/01/2022	Paydown		25,763	25,763	26,371	26,045	.0	(282)	.0	(282)	.0	25,763	.0	.0	.0	.556	07/25/2050	1.A
46616Y-AA-2	HENDR 2011-1A A 4.700% 10/15/56		09/15/2022	Paydown		87,569	87,569	97,407	96,124	.0	(8,555)	.0	(8,555)	.0	87,569	.0	.0	.0	.2,843	10/15/2056	1.A FE
46617A-AA-3	HENDR 2012-2A A 3.840% 10/15/59		09/15/2022	Paydown		119,064	119,064	122,636	121,959	.0	(2,895)	.0	(2,895)	.0	119,064	.0	.0	.0	.2,986	10/15/2059	1.A FE
46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		09/15/2022	Paydown		68,922	68,922	68,883	68,890	.0	31	.0	31	.0	68,922	.0	.0	.0	.3,898	03/15/2063	1.A FE
46618A-AA-2	HENDR 2014-2A A 3.610% 01/17/73		09/15/2022	Paydown		67,329	67,329	67,285	67,295	.0	34	.0	34	.0	67,329	.0	.0	.0	.1,557	01/17/2073	1.A FE
46618H-AA-7	HENDR 2014-3A A 3.500% 06/15/77		09/15/2022	Paydown		132,386	132,386	132,327	132,353	.0	33	.0	33	.0	132,386	.0	.0	.0	.3,011	06/15/2077	1.A FE

STATEMENT AS OF SEPTEMBER 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
46618L-AA-8	HENDR 2015-1A A 3.260% 09/15/72		09/15/2022	Paydown		413,627	413,627	410,868	411,389	.0	2,239	.0	2,239	.0	413,627	.0	.0	.0	8,725	09/15/2072	1.A FE
46619R-AA-4	HENDR 2015-2A A 3.870% 03/15/58		09/15/2022	Paydown		146,713	146,713	146,598	146,637	.0	.75	.0	.75	.0	146,713	.0	.0	.0	3,733	03/15/2058	1.A FE
46619X-AA-1	HENDR 2015-3A A 4.080% 03/17/70		09/15/2022	Paydown		125,551	125,551	125,441	125,456	.0	.95	.0	.95	.0	125,551	.0	.0	.0	3,332	03/17/2070	1.A FE
46628S-AJ-2	JPMAC 2006-WF1 A6 6.500% 07/25/36		08/01/2022	Paydown		12,228	12,228	7,033	4,522	.0	7,706	.0	7,706	.0	12,228	.0	.0	.0	.161	07/25/2036	1.0 FM
46640J-AS-6	JPMCC 2013-C13 ASB 3.414% 01/15/46		09/01/2022	Paydown		175,765	175,765	177,522	175,759	.0	.6	.0	.6	.0	175,765	.0	.0	.0	3,994	01/15/2046	1.A
46640U-AC-6	JPMCB 2013-C17 A3 3.928% 01/15/47		09/01/2022	Paydown		232,104	232,104	234,424	232,527	.0	(423)	.0	(423)	.0	232,104	.0	.0	.0	6,078	01/15/2047	1.A
46646R-AL-7	JPMDB 2016-C4 XA 0.879% 12/15/49		09/01/2022	Paydown		.0	.0	38,249	27,824	.0	(27,824)	.0	(27,824)	.0	.0	.0	.0	.0	4,604	12/15/2049	1.A FE
46648H-AN-3	JPMIT 2017-2 A13 3.500% 05/25/47		09/01/2022	Paydown		21,342	21,342	21,497	21,344	.0	(2)	.0	(2)	.0	21,342	.0	.0	.0	1,187	05/25/2047	1.A
46649H-AN-2	JPMIT 2017-6 A13 3.500% 12/25/48		09/01/2022	Paydown		27,876	27,876	27,983	27,854	.0	21	.0	21	.0	27,876	.0	.0	.0	.651	12/25/2048	1.A
46649H-AY-8	JPMIT 2017-6 B1 3.777% 12/25/48		09/01/2022	Paydown		31,353	31,353	32,962	32,175	.0	(822)	.0	(822)	.0	31,353	.0	.0	.0	.790	12/25/2048	1.A
46652H-AC-0	JPMIM 2020-ATR1 A3 3.000% 02/25/50		09/01/2022	Paydown		40,527	40,527	41,832	41,430	.0	(903)	.0	(903)	.0	40,527	.0	.0	.0	.811	02/25/2050	1.A
46653J-BU-4	JPMIT 2020-5 B1 3.598% 12/25/50		09/01/2022	Paydown		24,277	24,277	25,901	25,551	.0	(1,274)	.0	(1,274)	.0	24,277	.0	.0	.0	.582	12/25/2050	1.A
46654A-AF-6	JP Morgan Mortga202110 2021-10 A4 2.500% 12/25/51		09/01/2022	Paydown		228,478	228,478	234,047	233,738	.0	(5,260)	.0	(5,260)	.0	228,478	.0	.0	.0	3,656	12/25/2051	1.A
46655D-BY-7	JP Morgan Mortga20222 2.500% 08/25/52		09/01/2022	Paydown		165,454	165,454	154,648	.0	.0	10,806	.0	10,806	.0	165,454	.0	.0	.0	2,016	08/25/2052	1.B FE
476681-AA-9	JMIKE 2019-1A A2 4.433% 02/15/50		08/15/2022	Paydown		10,625	10,625	10,625	10,625	.0	.0	.0	.0	.0	10,625	.0	.0	.0	.353	02/15/2050	2.B FE
47760Q-AB-9	JIMMY 2017-1A A211 4.846% 07/30/47		07/30/2022	Paydown		20,625	20,625	21,798	21,705	.0	(1,080)	.0	(1,080)	.0	20,625	.0	.0	.0	.750	07/30/2047	2.B FE
47760Q-AG-8	JIMMY 2022-1A A23 4.352% 04/30/52		07/30/2022	Paydown		25,000	25,000	26,000	.0	.0	.0	.0	.0	.0	25,000	.0	.0	.0	.405	04/30/2052	2.B FE
48249Y-AA-3	KSBA 2016-1 A 3.056% 03/25/42		09/25/2022	Paydown		.0	.0	96,156	82,232	.0	(82,232)	.0	(82,232)	.0	.0	.0	.0	.0	21,021	03/25/2042	1.A FE
501687-AA-5	LAD Auto Receiva20221A st 2022-1A A 5.210% 06/15/27		09/15/2022	Paydown		479,226	479,226	479,171	.0	.0	55	.0	55	.0	479,226	.0	.0	.0	1,942	06/15/2027	1.C FE
512807-AS-7	LAM RESEARCH CORP 3.750% 03/15/26		08/11/2022	KEY BANC-MCDONALD		5,072,200	5,000,000	4,994,450	4,996,543	.0	478	.0	478	.0	4,997,020	.0	75,180	75,180	171,875	03/15/2026	1.G FE
52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36		09/01/2022	Paydown		15,959	15,449	13,161	11,663	.0	4,296	.0	4,296	.0	15,959	.0	.0	.0	.783	11/25/2036	3.B FM
52521H-AD-5	LMT 2006-9 1A4 5.750% 01/25/37		09/01/2022	Paydown		2,567	2,389	1,958	1,896	.0	670	.0	670	.0	2,567	.0	.0	.0	.105	01/25/2037	2.B FM
52522H-AN-2	LXS 2006-8 3A5 3.055% 06/25/36		09/01/2022	Paydown		1,271	1,265	1,191	1,191	.0	.79	.0	.79	.0	1,271	.0	.0	.0	.38	06/25/2036	1.A FM
52523K-AJ-3	LXS 2006-17 WF5 6.637% 12/25/42		09/01/2022	Paydown		.0	4,667	3,669	4,387	.0	(4,387)	.0	(4,387)	.0	.0	.0	.0	.0	.142	12/25/2042	1.0 FM
52524P-AL-6	LXS 2007-6 3A5 4.416% 05/25/37		09/01/2022	Paydown		22,227	22,227	17,424	19,591	.0	2,637	.0	2,637	.0	22,227	.0	.0	.0	.622	05/25/2037	1.A FM
576434-RW-6	MALT 2004-5 B1 6.371% 06/25/34		09/01/2022	Paydown		52,819	64,333	59,216	58,126	.0	(5,307)	.0	(5,307)	.0	52,819	.0	.0	.0	2,664	06/25/2034	2.B FM
59001K-AH-3	MERITOR INC 4.500% 12/15/28		09/30/2022	Call 101.6840 Redemption 100.0000		312,170	307,000	307,860	307,645	.0	(240)	.0	(240)	.0	307,405	.0	(405)	(405)	.16,107	12/15/2028	3.C FE
59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		08/01/2022			164,000	164,000	164,000	164,000	.0	.0	.0	.0	.0	164,000	.0	.0	.0	9,300	08/01/2025	1.D FE
59981H-AB-7	MOULT 2017-1 M1 3.250% 11/25/58		09/01/2022	Paydown		215,578	215,578	209,364	214,117	.0	1,461	.0	1,461	.0	215,578	.0	.0	.0	5,109	11/25/2058	1.A
61690G-AC-5	MSBAM 2014-C14 ASB 3.581% 02/15/47		09/01/2022	Paydown		60,541	62,354	60,747	.0	.0	(206)	.0	(206)	.0	60,541	.0	.0	.0	1,577	02/15/2047	1.A
61690Q-AC-3	MSBAM 2015-C23 ASB 3.398% 07/15/50		09/01/2022	Paydown		953,639	953,639	982,206	958,984	.0	(5,344)	.0	(5,344)	.0	953,639	.0	.0	.0	21,555	07/15/2050	1.A
61690Y-BS-0	MSC 2016-BNK2 ASB 2.860% 11/15/49		09/01/2022	Paydown		89,144	89,144	91,817	89,945	.0	(802)	.0	(802)	.0	89,144	.0	.0	.0	1,696	11/15/2049	1.A
61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 1.230% 10/25/36		09/01/2022	Paydown		9,495	9,495	5,253	3,842	.0	5,654	.0	5,654	.0	9,495	.0	.0	.0	.87	10/25/2036	1.0 FM
61752R-AJ-1	MSM 2007-3XS 2A3S 1.796% 01/25/47		09/01/2022	Paydown		23,805	23,805	14,345	10,539	.0	13,266	.0	13,266	.0	23,805	.0	.0	.0	.297	01/25/2047	1.0 FM
61763K-AY-0	MSBAM 2014-C15 ASB 3.654% 04/15/47		09/01/2022	Paydown		48,110	48,110	49,552	48,287	.0	(177)	.0	(177)	.0	48,110	.0	.0	.0	1,330	04/15/2047	1.A
61767F-BB-6	MSC 2016-UB11 XA 1.579% 08/15/49		09/01/2022	Paydown		.0	.0	594,241	260,738	.0	(260,738)	.0	(260,738)	.0	.0	.0	.0	.0	47,545	08/15/2049	1.A FE
62942K-AA-4	NPMT 2013-1 A1 3.250% 07/25/43		09/01/2022	Paydown		45,178	45,178	44,476	44,851	.0	328	.0	328	.0	45,178	.0	.0	.0	.922	07/25/2043	1.A
64016N-AA-5	NBLY 2021-1A A2 3.584% 04/30/51		07/30/2022	Paydown		2,500	2,514	2,511	2,511	.0	(11)	.0	(11)	.0	2,500	.0	.0	.0	.67	04/30/2051	2.C FE
647540-AA-1	NEW HILLSTONE LLC 2.980% 01/01/62		08/31/2022	Call 100.0000 JANE STREET EXECUTION SERVICES		3,000,000	3,000,000	3,000,000	.0	.0	.0	.0	.0	.0	3,000,000	.0	.0	.0	6,105	01/01/2062	1.B FE
67066G-AE-4	NVIDIA CORP 3.200% 09/16/26		08/01/2022			2,737,287	2,700,000	2,521,260	2,585,427	.0	13,129	.0	13,129	.0	2,598,556	.0	138,731	138,731	.76,080	09/16/2026	1.F FE
68235P-AK-4	ONE GAS INC 3.846% 03/11/23		09/26/2022	Call 100.0000		4,050,000	4,050,000	4,050,000	4,050,000	.0	.0	.0	.0	.0	4,050,000	.0	.0	.0	53,684	03/11/2023	2.A FE
693456-AN-5	PNITLT 2013-J1 B1 3.540% 09/25/43		09/01/2022	Paydown		71,297	71,297	71,375	71,173	.0	124	.0	124	.0	71,297	.0	.0	.0	1,591	09/25/2043	1.A
69371V-AA-5	PSMC 2018-1 A1 3.500% 02/25/48		09/01/2022	Paydown		28,489	28,489	28,128	28,402	.0	.86	.0	.86	.0	28,489	.0	.0	.0	.636	02/25/2048	1.A
69371V-AM-9	PSMC 2018-1 A12 3.500% 02/25/48		09/01/2022	Paydown		208,916	208,916	201,430	208,085	.0	.831	.0	.831	.0	208,916	.0	.0	.0	4,661	02/25/2048	1.A
719245-AD-4	PHOTO HOLDINGS MERGER SU 8.500% 10/01/26		08/16/2022	IMPERIAL CAPITAL LLC Redemption 100.0000		179,578	218,000	236,050	231,691	.0	(3,715)	.0	(3,715)	.0	227,976	.0	(48,399)	(48,399)	.16,317	10/01/2026	4.C FE
73019H-AB-8	PNC EQUIP FIN LLC PP 3.000% 09/13/27		09/13/2022			34,755	34,755	34,755	34,755	.0	.0	.0	.0	.0	34,755	.0	.0	.0	1,043	09/13/2027	1.D
74922E-AF-6	RAL1 2006-GS6 1A6 6.250% 06/25/36		09/01/2022	Paydown		2,196	2,843	2,379	2,454	.0	(258)	.0	(258)	.0	2,196	.0	.0	.0	.125	06/25/2036	1.0 FM
74968R-AA-3	RPIT 2019-1 A 2.750% 10/25/63		09/25/2022	Paydown		239,528	239,528	239,490	240,919	.0	(1,391)	.0	(1,391)	.0	239,528	.0	.0	.0	4,278	10/25/2063	1.A FE

STATEMENT AS OF SEPTEMBER 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
749868-AP-6	RREEF AMERICA II PP 2.950% 07/01/22		07/01/2022	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	.0	.0	.0	.0	.0	5,000,000	.0	.0	.0	145,861	07/01/2022	1.G
756109-AV-6	REALTY INCOME CORP 3.875% 04/15/25		09/08/2022	BARCLAYS		990,060	1,000,000	995,000	997,496	.0	.0	.0	.0	.0	998,000	.0	(7,940)	(7,940)	35,198	04/15/2025	1.G FE
759950-GV-4	RAMC 2006-1 AF3 5.608% 05/25/36		08/01/2022	Paydown		14,807	14,807	10,612	7,272	.0	.0	.0	.0	.0	14,807	.0	.0	.0	515	05/25/2036	1.D FM
76110W-SZ-0	RASC 2003-KS7 A15 4.080% 09/25/33		09/01/2022	Paydown		36,727	36,727	31,952	35,465	.0	.0	.0	.0	.0	36,727	.0	.0	.0	1,054	09/25/2033	1.A FM
761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		09/01/2022	Paydown		2,832	3,326	2,740	3,014	.0	.0	.0	.0	.0	2,832	.0	.0	.0	138	03/25/2036	1.D FM
76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		09/01/2022	Paydown		6,114	6,987	6,298	6,188	.0	.0	.0	.0	.0	6,114	.0	.0	.0	255	11/25/2035	1.D FM
78419C-AG-9	SGOMS 2016-C5 XA 2.040% 10/10/48		09/01/2022	Paydown		.0	.0	897,375	365,738	.0	.0	.0	.0	.0	.0	.0	.0	.0	85,220	10/10/2048	1.A FE
78471K-AE-1	SFPMT 2016-1A 1A4 3.000% 11/25/46		09/01/2022	Paydown		7,335	7,335	6,997	7,242	.0	.0	.0	.0	.0	7,335	.0	.0	.0	146	11/25/2046	1.A
808513-CB-9	SCHWAB CORP 5.000% Perpet.		08/18/2022	CITIGROUP GLOBAL MKTS		672,000	700,000	700,000	.0	.0	.0	.0	.0	.0	700,000	.0	(28,000)	(28,000)	16,333	01/01/9999	2.B FE
81745B-AN-5	SEMT 2013-6 B2 3.509% 05/25/43		09/01/2022	Paydown		137,024	137,024	136,672	136,672	.0	.0	.0	.0	.0	137,024	.0	.0	.0	3,433	05/25/2043	1.A
81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		09/01/2022	Paydown		1,916	1,916	1,883	1,904	.0	.0	.0	.0	.0	1,916	.0	.0	.0	45	07/25/2043	1.A
81745J-AA-6	SEMT 2013-11 A1 3.500% 09/25/43		09/01/2022	Paydown		20,297	20,297	19,739	20,103	.0	.0	.0	.0	.0	20,297	.0	.0	.0	439	09/25/2043	1.A
81745J-AA-6	SEMT 2013-11 B3 3.652% 09/25/43		09/01/2022	Paydown		46,838	46,838	46,165	46,604	.0	.0	.0	.0	.0	46,838	.0	.0	.0	1,070	09/25/2043	1.A
81745N-AJ-8	SEMT 2014-1 B2 3.918% 04/25/44		09/01/2022	Paydown		262,736	262,736	263,814	262,500	.0	.0	.0	.0	.0	262,736	.0	.0	.0	6,967	04/25/2044	1.A
81745Q-AB-8	SEMT 2015-1 A2 3.000% 01/25/45		09/01/2022	Paydown		1,694	1,694	1,690	1,691	.0	.0	.0	.0	.0	1,694	.0	.0	.0	33	01/25/2045	1.A
81745R-AH-3	SEMT 2013-3 B2 3.512% 03/25/43		09/01/2022	Paydown		30,380	30,380	31,179	30,493	.0	.0	.0	.0	.0	30,380	.0	.0	.0	656	03/25/2043	1.A
81746D-AG-5	SEMT 2017-5 A7 3.500% 08/25/47		09/01/2022	Paydown		145,990	145,990	144,764	145,477	.0	.0	.0	.0	.0	145,990	.0	.0	.0	3,514	08/25/2047	1.A
81746N-AU-2	SEMT 2016-3 A19 3.500% 11/25/46		09/01/2022	Paydown		45,222	45,222	46,162	45,451	.0	.0	.0	.0	.0	45,222	.0	.0	.0	1,057	11/25/2046	1.A
81746T-CB-9	SEMT 2017-1 B1 3.611% 02/25/47		09/01/2022	Paydown		30,895	30,895	31,292	31,792	.0	.0	.0	.0	.0	30,895	.0	.0	.0	744	02/25/2047	1.A
81746X-AU-0	SEMT 2017-3 A19 3.500% 04/25/47		09/01/2022	Paydown		39,939	39,939	39,233	39,679	.0	.0	.0	.0	.0	39,939	.0	.0	.0	962	04/25/2047	1.A
81747E-CD-7	SEMT 2018-CH2 B1A 3.750% 06/25/48		09/01/2022	Paydown		44,165	44,165	47,022	45,830	.0	.0	.0	.0	.0	44,165	.0	.0	.0	1,104	06/25/2048	1.A
81748Y-AD-4	Sequoia Mortgage20216 2021-6 A4 2.500% 10/25/51		09/01/2022	Paydown		160,386	160,386	163,795	163,609	.0	.0	.0	.0	.0	160,386	.0	.0	.0	2,625	10/25/2051	1.A
822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43		09/01/2022	Paydown		5,212	5,212	5,334	5,230	.0	.0	.0	.0	.0	5,212	.0	.0	.0	130	07/25/2043	1.A
82281E-CK-1	SCOT 2016-1 1A19 3.500% 11/25/46		09/01/2022	Paydown		150,931	150,931	150,718	150,572	.0	.0	.0	.0	.0	150,931	.0	.0	.0	3,356	11/25/2046	1.A
831350-AG-8	Slide 2018-Fun 2018FUN 2018-FUN B 4.493% 06/15/31		09/15/2022	Paydown		5,662	5,662	5,602	.0	.0	.0	.0	.0	.0	5,662	.0	.0	.0	19	06/15/2031	1.D FE
855244-AQ-2	STARBUCKS CORP 3.800% 08/15/25		08/03/2022	TD SECURITIES		6,700,162	6,674,000	6,667,860	6,670,646	.0	.0	.0	.0	.0	6,671,165	.0	28,997	28,997	246,567	08/15/2025	2.A FE
87264A-BF-1	T-MOBILE USA INC 3.875% 04/15/30		08/31/2022	DEUTSCHE BANK		440,952	475,000	514,979	512,507	.0	.0	.0	.0	.0	509,692	.0	(68,740)	(68,740)	16,208	04/15/2030	2.C FE
88031Q-AA-8	TENASKA VIRGINIA PARTNERS 6.119% 03/30/24		09/30/2022	Redemption 100.0000		152,735	152,735	152,735	152,735	.0	.0	.0	.0	.0	152,735	.0	.0	.0	7,009	03/30/2024	2.B FE
88150*-AA-1	TERRENO REALTY PP 4.230% 09/01/22		08/05/2022	Redemption 100.0000		8,000,000	8,000,000	8,000,000	8,000,000	.0	.0	.0	.0	.0	8,000,000	.0	.0	.0	310,200	09/01/2022	2.B
88576X-AA-4	HENDR 2010-1A A 5.560% 07/15/59		09/15/2022	Paydown		73,671	73,671	84,439	78,705	.0	.0	.0	.0	.0	73,671	.0	.0	.0	2,703	07/15/2059	1.A FE
89171Y-BB-6	TPMT 2015-2 2M1 3.750% 11/25/57		09/01/2022	Paydown		624,673	624,673	636,532	624,025	.0	.0	.0	.0	.0	624,673	.0	.0	.0	15,513	11/25/2057	1.A
89177B-AA-3	TPMT 2019-1 A1 3.692% 03/25/58		09/01/2022	Paydown		122,182	122,182	121,438	121,699	.0	.0	.0	.0	.0	122,182	.0	.0	.0	3,119	03/25/2058	1.A
89236T-EW-1	TOYOTA 3.400% 04/14/25		08/18/2022	WELLS FARGO		4,968,500	5,000,000	4,987,950	4,993,990	.0	.0	.0	.0	.0	4,995,112	.0	(26,612)	(26,612)	145,444	04/14/2025	1.E FE
89566E-AG-3	TRISTATE GEN/TRANS ASSN 3.700% 11/01/24		07/26/2022	Call 100.2480		2,241,545	2,236,000	2,261,320	2,242,528	.0	.0	.0	.0	.0	66,905	.0	(6,520)	(6,520)	66,905	11/01/2024	1.G FE
89680H-AA-0	TCF 2020-1A A 2.110% 09/20/45		09/20/2022	Paydown		141,667	141,667	141,640	141,660	.0	.0	.0	.0	.0	141,667	.0	.0	.0	1,868	09/20/2045	1.F FE
90278L-AZ-2	UBSCM 2018-C15 XA 1.151% 12/15/51		09/01/2022	Paydown		.0	.0	7,012	5,105	.0	.0	.0	.0	.0	.0	.0	.0	.0	877	12/15/2051	1.A FE
904764-AX-5	UNILEVER CAPITAL CORP 2.600% 05/05/24		09/30/2022	BNP SECURITIES		4,851,850	5,000,000	4,950,350	4,982,306	.0	.0	.0	.0	.0	4,987,906	.0	(136,056)	(136,056)	118,806	05/05/2024	1.E FE
904764-BG-1	UNILEVER CAPITAL CORP 3.250% 03/07/24		09/21/2022	GOLDMAN SACHS		8,874,540	9,000,000	8,935,020	8,972,768	.0	.0	.0	.0	.0	8,981,620	.0	(107,080)	(107,080)	305,500	03/07/2024	1.E FE
91159H-HK-9	US BANCORP 3.600% 09/11/24		09/20/2022	Various		4,963,975	5,000,000	4,989,600	4,996,822	.0	.0	.0	.0	.0	4,997,594	.0	(33,619)	(33,619)	177,250	09/11/2024	1.F FE
913017-QH-0	UNITED TECHNOLOGIES 2.650% 11/01/26		08/03/2022	FIRST HORIZON		3,549,021	3,675,000	3,287,765	3,437,868	.0	.0	.0	.0	.0	3,464,578	.0	84,443	84,443	74,123	11/01/2026	2.A FE
914906-AX-0	06/30/30		08/16/2022	GOLDMAN SACHS		34,032	33,000	32,754	.0	.0	.0	.0	.0	.0	32,758	.0	1,274	1,274	365	06/30/2030	4.A FE
91913Y-BE-9	VALERO ENERGY CORP 4.000% 06/01/52		09/19/2022	GOLDMAN SACHS		819,259	1,062,000	1,044,961	.0	.0	.0	.0	.0	.0	1,045,092	.0	(225,834)	(225,834)	26,432	06/01/2052	2.B FE
927804-FU-3	VIRGINIA ELECTRIC & POWER 3.150% 01/15/26		08/03/2022	GOLDMAN SACHS		1,980,380	2,000,000	1,934,680	1,962,025	.0	.0	.0	.0	.0	1,967,273	.0	13,107	13,107	66,500	01/15/2026	2.A FE
92783#-AA-4	VA INT'L GATEWAY PP 3.930% 06/30/30		09/30/2022	Various		24,849	24,849	24,849	24,849	.0	.0	.0	.0	.0	24,849	.0	.0	.0	1,215	06/30/2030	1.F PL
92826C-AD-4	VISA INC 3.150% 12/14/25		09/13/2022	Various		2,633,536	2,700,000	2,690,118	2,695,717	.0	.0	.0	.0	.0	2,696,439	.0	(62,903)	(62,903)	63,674	12/14/2025	1.D FE
928563-AJ-4	VMIARE INC-CLASS A 1.400% 08/15/26		07/21/2022	Various		1,758,040	1,986,000	1,983,663	1,983,850	.0	.0	.0	.0	.0	1,984,103	.0	(226,063)	(226,063)	27,059	08/15/2026	2.C FE
92890F-AV-8	WFRBS 2014-C20 ASB 3.638% 05/15/47		09/01/2022	Paydown		362,714	362,714	373,578	364,191	.0	.0	.0	.0	.0	362,714	.0	.0	.0	920	05/15/2047	1.A
92890N-AA-7	WFRBS 2012-C10 XA 1.569% 12/15/45		09/01/2022	Paydown		.0	.0	1,235,528	118,330	.0	.0	.0	.0	.0	.0	.0	.0	.0	176,597	12/15/2045	1.A FE
929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		09/01/2022	Paydown		1,055	1,055	.881	.947	.0	.0	.0	.0	.0	1,055	.0	.0	.0	.39	06/25/2033	1.A FM

STATEMENT AS OF SEPTEMBER 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
92937F-AE-1	WFRBS 2013-C12 ASB 2.838% 03/15/48		09/01/2022	Paydown		116,956	116,956	115,804	116,724	.0	231	.0	231	.0	116,956	.0	.0	.0	2,318	03/15/2048	1.A
92938G-AE-8	WFRBS 2013-C17 ASB 3.558% 12/15/46		09/01/2022	Paydown		56,726	56,726	58,426	56,888	.0	(161)	.0	(161)	.0	56,726	.0	.0	.0	1,449	12/15/2046	1.A
92938J-AF-9	WFRBS 2013-UBS1 ASB 3.603% 03/15/46		09/01/2022	Paydown		53,299	54,895	54,895	53,299	.0	(143)	.0	(143)	.0	53,299	.0	.0	.0	1,339	03/15/2046	1.A
93934F-EQ-1	WMALT 2005-9 244 5.500% 11/25/35		09/01/2022	Paydown		502	907	838	842	.0	(340)	.0	(340)	.0	502	.0	.0	.0	31	11/25/2035	1.0 FM
93935B-AH-3	WMALT 2006-5 3A6 6.768% 07/25/36		09/01/2022	Paydown		29,546	29,546	10,495	9,016	.0	20,530	.0	20,530	.0	29,546	.0	.0	.0	263	07/25/2036	1.0 FM
948741-AH-6	WEINGARTEN REALTY INVST 3.375% 10/15/22		09/07/2022	Call 100.0000		4,000,000	4,000,000	3,936,800	3,992,107	.0	6,897	.0	6,897	.0	3,999,004	.0	996	996	132,000	10/15/2022	2.A FE
949831-AA-4	WFMB3 2019-3 A1 3.500% 07/25/49		09/01/2022	Paydown		18,608	18,608	18,869	18,686	.0	(78)	.0	(78)	.0	18,608	.0	.0	.0	440	07/25/2049	1.A
94989M-AF-6	WFCM 2015-NXS2 ASB 3.461% 07/15/58		09/01/2022	Paydown		1,043,505	1,043,505	1,074,795	1,049,635	.0	(6,130)	.0	(6,130)	.0	1,043,505	.0	.0	.0	24,270	07/15/2058	1.A
95003H-AA-7	Wells Fargo Mort20221 ked Se 2022-1 A1 2.500% 08/25/51		09/01/2022	Paydown		62,813	62,813	61,616	.0	.0	1,197	.0	1,197	.0	62,813	.0	.0	.0	906	08/25/2051	1.A FE
	WILSHIRE MTG LOAN TR 1997-2 M3 7.770%		05/25/28	Paydown		632	632	642	466	230	(64)	.0	166	.0	632	.0	.0	.0	.0	05/25/2028	1.0 FM
971885-AP-3	WIN 2014-1 B3 3.926% 06/20/44		09/01/2022	Paydown		203,267	203,267	206,536	203,977	.0	(709)	.0	(709)	.0	203,267	.0	.0	.0	5,623	06/20/2044	1.A
97652P-AW-1	ACACN 2015-1A PTT 3.600% 03/15/27	A	09/15/2022	Paydown		468,257	468,257	470,158	469,034	.0	(776)	.0	(776)	.0	468,257	.0	.0	.0	8	03/15/2027	1.F FE
009090-AA-9	BAUSCH HEALTH COS INC 5.000% 01/30/28	A	09/08/2022	Various		63,700	182,000	102,193	182,000	.0	.0	79,807	(79,807)	.0	102,193	.0	(38,493)	(38,493)	10,162	01/30/2028	4.C FE
071734-AH-0	HUSKY ENERGY INC 4.400% 04/15/29	A	09/14/2022	Various		7,805,360	8,000,000	7,995,120	7,996,545	.0	287	.0	287	.0	7,996,833	.0	.0	.0	129,239	04/15/2029	2.C FE
448055-AP-8				Redemption 100.0000																	
77381W-AA-4	ROCKPOINT GAS STORAGE CA 7.000% 03/31/23	A	08/09/2022	Various		59,000	59,000	57,968	58,589	.0	411	.0	411	.0	59,000	.0	.0	.0	3,488	03/31/2023	4.B FE
89114Q-CH-9	TORONTO DOMINION BANK 1.150% 06/12/25	A	08/09/2022	Various		1,929,633	2,077,000	2,086,466	2,084,128	.0	(1,245)	.0	(1,245)	.0	2,082,883	.0	(153,250)	(153,250)	15,781	06/12/2025	1.E FE
05665E-AM-7	BMW US Capital LLC 2.250% 09/15/23	C	09/13/2022	JEFFERIES & CO		10,175,514	10,380,000	10,201,466	10,332,706	.0	19,299	.0	19,299	.0	10,352,005	.0	(176,491)	(176,491)	233,550	09/15/2023	1.F FE
05581K-AC-5	BNP PARIBAS 4.625% 03/13/27	D	09/12/2022	BANK of AMERICA SEC		431,000	488,827	485,676	485,676	.0	(7,051)	.0	(7,051)	.0	478,624	.0	(58,981)	(58,981)	19,989	03/13/2027	2.A FE
09952A-AC-0	BORAL FINANCE PTY LTD 3.750% 05/01/28	D	07/11/2022	Call 96.6470		1,431,342	1,481,000	1,474,128	1,476,536	.0	333	.0	333	.0	1,476,869	.0	.0	.0	(6,959)	05/01/2028	2.B FE
10373Q-AL-4	BP CAPITAL MARKETS 2.750% 05/10/23	C	08/24/2022	Call 100.0000		5,600,000	5,600,000	5,407,517	5,537,471	.0	29,445	.0	29,445	.0	5,566,915	.0	33,085	33,085	121,489	05/10/2023	1.F FE
12807C-AA-1	CAI 2020-1A A 2.220% 09/25/45	D	09/25/2022	Paydown		212,500	212,500	212,452	212,488	.0	12	.0	12	.0	212,500	.0	.0	.0	3,145	09/25/2045	1.F FE
151290-BZ-5	CEMEX SAB-SPONS ADR 3.875% 07/11/31	D	08/18/2022	MIZUHO SECURITIES USA INC		663,625	770,000	766,535	766,762	.0	182	.0	182	.0	766,943	.0	(103,318)	(103,318)	33,128	07/11/2031	3.B FE
30315X-AB-0	FS LUXEMBOURG SARL 10.000% 12/15/25	D	08/12/2022	MORGAN STANLEY FIXED INC		404,685	391,000	417,784	.0	.0	(3,185)	.0	(3,185)	.0	414,598	.0	(9,913)	(9,913)	30,085	12/15/2025	3.C FE
38521V-AE-1	GACM 2019-FL1 B 4.623% 06/15/37	D	09/15/2022	Paydown		2,915,498	2,915,498	2,817,100	2,912,746	.0	2,752	.0	2,752	.0	2,915,498	.0	.0	.0	50,539	06/15/2037	1.A FE
40049J-BA-4	GRUPO TELEVISIA SAB 5.000% 05/13/45	D	08/12/2022	Call 95.6330		3,347,155	3,500,000	3,817,450	3,811,483	.0	(4,961)	.0	(4,961)	.0	3,806,521	.0	.0	.0	(328,603)	05/13/2045	2.A FE
453140-AB-1	IMPERIAL TOBACCO FINANCE 3.500% 02/11/23	D	07/27/2022	Call 100.0500		3,001,500	3,000,000	2,958,810	2,992,766	.0	3,688	.0	3,688	.0	2,996,454	.0	3,546	3,546	102,417	02/11/2023	2.C FE
				Redemption 100.0000																	
46137N-AC-2	INVERSIONES LATAM POWER 5.125% 06/15/33	D	07/03/2022			117,702	117,702	117,759	117,762	.0	(59)	.0	(59)	.0	117,703	.0	.0	.0	6,334	06/15/2033	3.A FE
46590X-AA-4	JBS USA FOOD FINANCE 6.500% 04/15/29	C	09/26/2022	Call 105.0000		275,100	262,000	262,715	262,587	.0	(23)	.0	(23)	.0	262,563	.0	(563)	(563)	20,978	04/15/2029	2.C FE
46590J-AR-7	JBS USA FOOD FINANCE 144A 2.500% 01/15/27	D	08/31/2022	DEUTSCHE BANK		457,103	512,000	507,573	507,573	.0	35	.0	35	.0	507,607	.0	(50,504)	(50,504)	1,671	01/15/2027	2.C FE
46592Q-AB-5	JBS FINANCE LUXEMBOURG 2.500% 01/15/27	D	08/19/2022	Tax Free Exchange		2,727,585	2,750,000	2,722,410	2,722,897	.0	3,314	.0	3,314	.0	2,726,210	.0	1,375	1,375	50,799	01/15/2027	2.C FE
60920L-AE-4	MONDELEZ INTL HDLINGS NE 2.125% 09/19/22	D	09/19/2022	Maturity		1,950,000	1,950,000	1,954,836	.0	.0	(4,836)	.0	(4,836)	.0	1,950,000	.0	.0	.0	41,438	09/19/2022	2.B FE
81725W-AG-8	SENSATA TECHNOLOGIES BV 4.875% 10/15/23	D	09/28/2022	Call 101.0000		505,000	500,000	500,000	500,000	.0	.0	.0	.0	.0	500,000	.0	.0	.0	28,224	10/15/2023	3.C FE
82620K-AE-3	SIEMENS 3.250% 05/27/25	D	09/15/2022	RBC/DAIN		4,843,750	5,000,000	4,987,300	4,995,205	.0	966	.0	966	.0	4,996,171	.0	(152,421)	(152,421)	131,806	05/27/2025	1.E FE
85717P-AN-2	STATOIL 3.700% 03/01/24	D	08/16/2022	BANK of AMERICA SEC		1,003,160	1,000,000	999,270	999,813	.0	53	.0	53	.0	999,866	.0	3,294	3,294	35,664	03/01/2024	1.0 FE
86562M-AQ-3	SUMITOMO MITSUI FINL GRP 2.784% 07/12/22	D	07/12/2022	Maturity		4,000,000	4,000,000	4,010,880	.0	.0	(10,880)	.0	(10,880)	.0	4,000,000	.0	.0	.0	55,680	07/12/2022	1.G FE
				Redemption 100.0000																	
870674-AA-6	SWIEHAN PV POWER CO PJSC 3.625% 01/31/49	D	08/01/2022			67,900	67,900	67,900	.0	.0	.0	.0	.0	.0	67,900	.0	.0	.0	1,292	01/31/2049	2.A FE
89378T-AC-7	TRANSNET SOC LTD 4.000% 07/26/22	D	07/26/2022	Maturity		5,000,000	5,000,000	4,775,000	4,980,956	.0	19,044	.0	19,044	.0	5,000,000	.0	.0	.0	200,000	07/26/2022	3.C FE
G1257*-AE-1	BOREALIS FUNDING PP 4.460% 07/10/22	D	07/10/2022	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	.0	.0	.0	.0	.0	2,000,000	.0	.0	.0	89,448	07/10/2022	2.A
V6179J-AA-2	FIRST OMEGA SHIPPING PP 4.650% 06/25/24	D	07/01/2022	Various		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	(23,121)	06/25/2024	2.C
W0805F-AM-0	ASSA ABLOY PP 3.480% 08/09/22	D	08/09/2022	Maturity		1,000,000	1,000,000	1,000,000	1,000,000	.0	.0	.0	.0	.0	1,000,000	.0	.0	.0	25,423	08/09/2022	1.G
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						294,235,370	302,359,416	302,963,058	263,219,815	230	(673,332)	79,896	(752,998)	0	301,570,991	0	(6,679,923)	(6,679,923)	8,275,007	XXX	XXX
97665F-AH-9	WISCONSIN ENERGY CORP 5.018% 05/15/67		08/03/2022	Various		100,733	121,000	102,927	95,564	.0	88	.0	88	.0	103,284	.0	(2,552)	(2,552)	2,335	05/15/2067	2.B FE
1309999999. Subtotal - Bonds - Hybrid Securities						100,733	121,000	102,927	95,564	0	88	.0	88	0	103,284	0	(2,552)	(2,552)	2,335	XXX	XXX
2509999997. Total - Bonds - Part 4						359,204,030	369,318,677	369,655,474	313,200,782	230	(878,873)	79,896	(958,539)	0	367,521,257	0	(7,676,029)	(7,676,029)	9,789,153	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						359,204,030	369,318,677	369,655,474	313,200,782	230	(878,873)	79,896	(958,539)	0	367,521,257	0	(7,676,029)	(7,676,029)	9,789,153	XXX	XXX

STATEMENT AS OF SEPTEMBER 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 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 Design-ation, NAIC Design-ation Modifier and SVO Admini-strative Symbol
06055H-40-0	BANK OF AMERICA CORP PREFERRED		09/28/2022	JANNEY MONTGOMERY SCOTT NINC	26,466,000	489,822	0.00	514,647	0	0	0	0	0	0	514,647	0	(24,825)	(24,825)	9,420		2.C FE
06055H-80-6	BANK OF AMERICA CORP PREFERRED		09/27/2022	Various	35,431,000	696,611	0.00	762,014	0	0	0	0	0	0	762,014	0	(65,403)	(65,403)	18,823		2.C FE
48128B-52-3	JPMORGAN CHASE & CO PREFERRED		09/27/2022	J P MORGAN SEC	51,730,000	1,006,572	0.00	1,071,480	0	0	0	0	0	0	1,071,480	0	(64,908)	(64,908)	27,158		2.B FE
48128B-58-0	JPMORGAN CHASE & CO PREFERRED		09/28/2022	J P MORGAN SEC	60,950,000	1,144,663	0.00	1,256,432	0	0	0	0	0	0	1,256,432	0	(111,769)	(111,769)	31,768		2.B FE
61762V-86-1	MORGAN STANLEY PREFERRED		09/28/2022	J P MORGAN SEC	11,780,000	212,624	0.00	238,210	0	0	0	0	0	0	238,210	0	(25,586)	(25,586)	5,409		2.C FE
74460W-42-0	PUBLIC STORAGE PREFERRED		09/20/2022	JANNEY MONTGOMERY SCOTT NINC	3,761,000	64,424	0.00	75,145	0	0	0	0	0	0	75,145	0	(10,720)	(10,720)	1,881		1.G FE
74460W-46-1	PUBLIC STORAGE PREFERRED		09/27/2022	Various	19,495,000	339,108	0.00	414,992	0	0	0	0	0	0	414,992	0	(75,884)	(75,884)	13,798		2.A FE
74460W-48-7	PUBLIC STORAGE PREFERRED		09/20/2022	JANNEY MONTGOMERY SCOTT NINC	11,170,000	186,646	0.00	232,206	0	0	0	0	0	0	232,206	0	(45,559)	(45,559)	8,168		2.A FE
902973-71-8	U S BANCORP PREFERRED		07/26/2022	JANNEY MONTGOMERY SCOTT NINC	46,069,000	896,170	0.00	854,036	0	0	0	0	0	0	854,036	0	42,134	42,134	14,876		2.A FE
902973-73-4	U S BANCORP PREFERRED		09/28/2022	Various	16,357,000	276,447	0.00	316,388	0	0	0	0	0	0	316,388	0	(39,941)	(39,941)	6,624		2.A FE
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						5,313,087	XXX	5,735,550	0	0	0	0	0	0	5,735,550	0	(422,461)	(422,461)	137,925	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						5,313,087	XXX	5,735,550	0	0	0	0	0	0	5,735,550	0	(422,461)	(422,461)	137,925	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						5,313,087	XXX	5,735,550	0	0	0	0	0	0	5,735,550	0	(422,461)	(422,461)	137,925	XXX	XXX
110122-10-8	BRISTOL-MYERS SQUIBB		08/11/2022	Various	16,885,000	1,246,825		951,535	981,888	(104,124)	0	0	(104,124)	0	951,535	0	295,290	295,290	26,740		
256677-10-5	DOLLAR GENERAL CORP		08/11/2022	S. G. COWEN SECURITIES CORP.	2,586,000	651,804		588,727	547,126	(24,281)	0	0	(24,281)	0	588,727	0	63,077	63,077	3,673		
25746U-10-9	DOMINION RESOURCES		08/11/2022	CORP.	11,329,000	928,456		886,159	782,300	(5,446)	0	0	(5,446)	0	886,159	0	42,297	42,297	15,124		
30303M-10-2	Meta Platforms, Inc		09/23/2022	VIRTU FINANCIAL	5,435,000	762,969		1,191,053	1,828,062	(637,009)	0	0	(637,009)	0	1,191,053	0	(428,084)	(428,084)	0		
303075-10-5	FACTSET RESEARCH SYSTEMS INC		09/22/2022	S. G. COWEN SECURITIES CORP.	2,753,000	1,081,501		1,055,643	509,338	(154,343)	0	0	(154,343)	0	1,055,643	0	25,858	25,858	7,158		
437076-10-2	HOME DEPOT		09/22/2022	S. G. COWEN SECURITIES CORP.	4,013,000	1,077,514		1,230,239	1,665,435	(435,196)	0	0	(435,196)	0	1,230,239	0	(152,725)	(152,725)	22,874		
539830-10-9	LOCKHEED MARTIN		08/11/2022	S. G. COWEN SECURITIES CORP.	1,819,000	780,498		642,938	646,491	(3,553)	0	0	(3,553)	0	642,938	0	137,560	137,560	10,186		
57636Q-10-4	MASTERCARD INC		09/22/2022	S. G. COWEN SECURITIES CORP.	1,844,000	554,537		657,669	0	0	0	0	0	0	657,669	0	(103,132)	(103,132)	0		
580135-10-1	McDONALDS		08/11/2022	S. G. COWEN SECURITIES CORP.	2,135,000	554,645		294,780	572,329	(277,550)	0	0	(277,550)	0	294,780	0	259,866	259,866	5,893		
609839-10-5	MONOLITHIC POWER SYSTEMS INC		08/05/2022	S. G. COWEN SECURITIES CORP.	1,952,000	1,042,016		461,751	962,980	(501,229)	0	0	(501,229)	0	461,751	0	580,265	580,265	4,099		
666807-10-2	NORTHROP GRUMMAN CORP		09/22/2022	S. G. COWEN SECURITIES CORP.	1,895,000	934,994		568,806	733,498	(164,692)	0	0	(164,692)	0	568,806	0	366,188	366,188	9,532		
701094-10-4	PARKER HANFIN		08/18/2022	Various	11,849,000	3,377,116		1,775,303	3,769,404	(1,994,101)	0	0	(1,994,101)	0	1,775,303	0	1,601,813	1,601,813	27,964		
743315-10-3	PROGRESSIVE CORP		09/22/2022	S. G. COWEN SECURITIES CORP.	3,877,000	471,304		308,115	397,974	(89,859)	0	0	(89,859)	0	308,115	0	163,189	163,189	1,163		
82669G-10-4	SIGNATURE BANK		09/23/2022	VIRTU FINANCIAL	217,000	33,536		22,959	70,193	(47,234)	0	0	(47,234)	0	22,959	0	10,577	10,577	365		
83088M-10-2	SKYWORKS SOLUTIONS INC		09/22/2022	S. G. COWEN SECURITIES CORP.	6,416,000	616,053		885,623	0	0	0	0	0	0	885,623	0	(269,570)	(269,570)	11,164		
83200N-10-3	SMARTSHEET INC-CLASS A		08/05/2022	S. G. COWEN SECURITIES CORP.	6,490,000	220,355		353,194	0	0	0	0	0	0	353,194	0	(132,838)	(132,838)	0		
855244-10-9	STARBUCKS CORP		09/22/2022	S. G. COWEN SECURITIES CORP.	8,347,000	711,676		657,261	976,349	(319,087)	0	0	(319,087)	0	657,261	0	54,415	54,415	12,270		
91324P-10-2	UNITEDHEALTH GROUP INC		08/11/2022	S. G. COWEN SECURITIES CORP.	1,280,000	682,740		356,000	642,739	(286,739)	0	0	(286,739)	0	356,000	0	326,740	326,740	3,968		
92345Y-10-6	VERISK ANALYTICS INC		09/22/2022	S. G. COWEN SECURITIES CORP.	2,486,000	440,812		414,203	568,623	(154,419)	0	0	(154,419)	0	414,203	0	26,608	26,608	2,312		

STATEMENT AS OF SEPTEMBER 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 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
92826C-83-9	VISA INC		08/05/2022	S. G. COWEN SECURITIES CORP.	6,749,000	1,441,283		1,292,120	1,462,576	(170,455)	0	0	(170,455)	0	1,292,120	0	149,163	149,163	5,062		
928881-10-1	VONTIER CORP-W/1 COMMON		08/05/2022	S. G. COWEN SECURITIES CORP.	31,629,000	782,920		887,987	0	0	0	0	0	0	887,987	0	(105,067)	(105,067)	1,581		
592688-10-5	METTLER-TOLEDO INTERNATIONAL	C.....	09/22/2022	S. G. COWEN SECURITIES CORP.	623,000	710,429		490,897	1,057,362	(566,465)	0	0	(566,465)	0	490,897	0	219,532	219,532	0		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						19,103,983	XXX	15,972,962	18,174,667	(5,935,782)	0	0	(5,935,782)	0	15,972,962	0	3,131,022	3,131,022	171,128	XXX	XXX
31337#-10-5	FHFB CINCINNATI		07/26/2022	Various	14,630,000	1,463,000		1,463,000	1,463,000	0	0	0	0	0	1,463,000	0	0	0	18,197		
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						1,463,000	XXX	1,463,000	1,463,000	0	0	0	0	0	1,463,000	0	0	0	18,197	XXX	XXX
5989999997. Total - Common Stocks - Part 4						20,566,983	XXX	17,435,962	19,637,667	(5,935,782)	0	0	(5,935,782)	0	17,435,962	0	3,131,022	3,131,022	189,325	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						20,566,983	XXX	17,435,962	19,637,667	(5,935,782)	0	0	(5,935,782)	0	17,435,962	0	3,131,022	3,131,022	189,325	XXX	XXX
5999999999. Total - Preferred and Common Stocks						25,880,070	XXX	23,171,512	19,637,667	(5,935,782)	0	0	(5,935,782)	0	23,171,512	0	2,708,561	2,708,561	327,250	XXX	XXX
6009999999 - Totals						385,084,100	XXX	392,826,986	332,838,449	(5,935,552)	(878,873)	79,896	(6,894,321)	0	390,692,769	0	(4,967,468)	(4,967,468)	10,116,403	XXX	XXX

STATEMENT AS OF SEPTEMBER 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)
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	E570DZIWZ7FF32WFEA76	09/13/2021	09/14/2023	136	293.67	1,396			5		5	(1,135)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WFEA76	09/24/2021	09/25/2026	55	290.66	1,554			984		984	(554)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WFEA76	09/27/2021	09/27/2023	2,749	290.66	27,885			192		192	(27,049)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WFEA76	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	E570DZIWZ7FF32WFEA76	10/14/2021	10/13/2023	1,800	288.87	18,096			198		198	(19,243)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WFEA76	10/27/2021	10/27/2026	14	289.78	386			251		251	(133)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WFEA76	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	E570DZIWZ7FF32WFEA76	10/27/2021	10/27/2023	1,215	289.78	12,214			134		134	(12,560)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WFEA76	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	E570DZIWZ7FF32WFEA76	11/12/2021	11/14/2023	1,210	293.97	12,284			85		85	(10,329)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WFEA76	11/12/2021	11/13/2026	65	293.97	1,828			1,052		1,052	(782)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WFEA76	11/26/2021	11/27/2023	1,109	293.97	11,312			89		89	(9,570)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WFEA76	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	E570DZIWZ7FF32WFEA76	11/26/2021	11/27/2026	116	293.97	3,267			1,910		1,910	(1,358)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WFEA76	12/14/2021	12/14/2026	265	294.35	7,496			4,417		4,417	(3,079)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WFEA76	12/14/2021	12/14/2022	1,736	294.35	12,468						(10,156)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WFEA76	12/14/2021	12/14/2023	2,589	294.35	26,365			207		207	(22,289)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WFEA76	12/27/2021	12/27/2022	530	292.23	3,782						(3,474)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WFEA76	12/27/2021	12/27/2023	151	292.23	1,518			17		17	(1,393)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WFEA76	12/27/2021	12/24/2026	17	292.23	480			301		301	(180)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WFEA76	01/14/2022	01/12/2024	832	286.16		8,187		250		250	(7,938)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WFEA76	01/14/2022	01/14/2027	24	286.16		666		544		544	(122)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WFEA76	01/14/2022	01/13/2023	1,188	286.16		8,296					(8,296)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WFEA76	01/27/2022	01/26/2024	330	284.68		3,224		129		129	(3,095)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WFEA76	01/27/2022	01/27/2023	84	284.68		583					(583)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WFEA76	02/14/2022	02/14/2024	50	278.17		476		43		43	(433)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WFEA76	02/14/2022	02/14/2023	216	278.17		1,452		4		4	(1,448)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WFEA76	02/25/2022	02/27/2024	1,973	277.26		18,598		1,933		1,933	(16,665)						0001

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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 Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	02/25/2022	02/27/2023	970	277.26	6,510	39	39	39		39	(6,471)						0001
Citi Flexi Beta 5	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	02/25/2022	02/26/2027	137	277.26	3,553	3,986	3,986	433		3,986							0001
Citi Flexi Beta 5	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	03/14/2022	03/12/2027	973	277.62	25,002	28,369	28,369	3,367		28,369	3,367						0001
Citi Flexi Beta 5	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	03/14/2022	03/14/2023	1,380	277.62	9,269	69	69	(9,200)		69							0001
Citi Flexi Beta 5	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	03/14/2022	03/14/2024	2,345	277.62	22,069	2,321	2,321	(19,747)		2,321							0001
Citi Flexi Beta 5	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	04/14/2022	04/14/2023	1,708	270.51	11,088	683	683	(10,405)		683							0001
Citi Flexi Beta 5	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	04/14/2022	04/12/2024	2,022	270.51	18,325	4,206	4,206	(14,119)		4,206							0001
Citi Flexi Beta 5	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	04/14/2022	04/14/2027	588	270.51	14,326	20,431	20,431	6,105		20,431							0001
Citi Flexi Beta 5	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	04/27/2022	04/27/2027	85	270.78	2,065	2,962	2,962	896		2,962							0001
Citi Flexi Beta 5	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	04/27/2022	04/27/2023	2,002	270.78	13,008	861	861	(12,147)		861							0001
Citi Flexi Beta 5	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	04/27/2022	04/26/2024	4,158	270.78	37,608	8,691	8,691	(28,917)		8,691							0001
Citi Flexi Beta 5	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	05/13/2022	05/12/2023	2,354	269.75	15,240	1,365	1,365	(13,875)		1,365							0001
Citi Flexi Beta 5	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	05/13/2022	05/14/2024	1,494	269.75	13,420	3,511	3,511	(9,909)		3,511							0001
Citi Flexi Beta 5	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	05/13/2022	05/14/2027	19	269.75	447	668	668	221		668							0001
Citi Flexi Beta 5	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	05/27/2022	05/26/2023	2,198	270.65	14,280	1,253	1,253	(13,027)		1,253							0001
Citi Flexi Beta 5	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	05/27/2022	05/27/2027	1,637	270.65	39,870	58,401	58,401	18,531		58,401							0001
Citi Flexi Beta 5	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	05/27/2022	05/24/2024	3,440	270.65	31,095	7,671	7,671	(23,424)		7,671							0001
Citi Flexi Beta 5	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	06/14/2022	06/14/2023	10,473	259.23	64,346	30,163	30,163	(34,182)		30,163							0001
Citi Flexi Beta 5	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	06/14/2022	06/14/2024	3,561	259.23	30,367	18,978	18,978	(11,389)		18,978							0001
Citi Flexi Beta 5	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	06/14/2022	06/14/2027	760	259.23	17,139	33,323	33,323	16,184		33,323							0001
Citi Flexi Beta 5	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	06/27/2022	06/27/2024	3,805	260.72	32,736	18,568	18,568	(14,168)		18,568							0001
Citi Flexi Beta 5	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	06/27/2022	06/25/2027	1,039	260.72	23,821	44,799	44,799	20,979		44,799							0001
Citi Flexi Beta 5	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	06/27/2022	06/27/2023	2,136	260.72	13,257	5,405	5,405	(7,852)		5,405							0001
Citi Flexi Beta 5	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	07/14/2022	07/12/2024	1,879	262.40	16,269	8,379	8,379	(7,890)		8,379							0001
Citi Flexi Beta 5	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	07/14/2022	07/14/2027	1,010	262.40	23,506	42,820	42,820	19,314		42,820							0001
Citi Flexi Beta 5	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	07/14/2022	07/14/2023	3,415	262.40	21,235	7,546	7,546	(13,689)		7,546							0001
Citi Flexi Beta 5	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	07/27/2022	07/26/2024	2,540	265.80	22,343	9,066	9,066	(13,276)		9,066							0001
Citi Flexi Beta 5	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	07/27/2022	07/27/2023	1,008	265.80	6,352	1,573	1,573	(4,779)		1,573							0001
Citi Flexi Beta 5	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	07/27/2022	07/27/2027	497	265.80	11,814	20,068	20,068	8,254		20,068							0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZVZ7FF32WIEFA76	08/12/2022	08/14/2023	3,226	266.27		20,358		5,129		5,129	(15,229)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZVZ7FF32WIEFA76	08/12/2022	08/13/2027	1,427	266.27		33,896		57,741		57,741	23,845						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZVZ7FF32WIEFA76	08/12/2022	08/14/2024	1,547	266.27		13,596		5,462		5,462	(8,134)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZVZ7FF32WIEFA76	09/14/2022	09/13/2024	4,593	258.66		38,729		27,511		27,511	(11,217)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZVZ7FF32WIEFA76	09/14/2022	09/14/2027	363	258.66		8,122		16,790		16,790	8,668						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZVZ7FF32WIEFA76	09/14/2022	09/14/2023	4,183	258.66		25,427		15,896		15,896	(9,531)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	10/14/2019	10/14/2022	103,515	195.71	946,095			69,355		69,355	(836,405)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	10/24/2019	10/27/2022	64,889	197.03	594,503			42,826		42,826	(474,336)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	11/14/2019	11/14/2022	82,567	197.16	755,346			81,742		81,742	(581,275)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	11/27/2019	11/22/2022	66,226	197.55	608,360			67,551		67,551	(451,663)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	12/12/2019	12/14/2022	65,632	198.73	605,195			66,944		66,944	(412,167)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	12/27/2019	12/27/2022	46,693	198.98	430,173			40,156		40,156	(269,419)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	01/14/2020	01/13/2023	63,975	201.22	597,307			51,820		51,820	(332,669)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	01/27/2020	01/27/2023	39,021	200.20	363,258			45,655		45,655	(214,615)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	02/14/2020	02/14/2023	65,626	202.13	618,149			60,376		60,376	(324,193)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	02/27/2020	02/27/2023	52,184	194.79	476,739			181,602		181,602	(350,157)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	03/13/2020	03/14/2023	58,958	190.05	538,961			378,511		378,511	(430,984)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	03/27/2020	03/27/2023	39,295	193.61	365,945			172,114		172,114	(269,174)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	04/14/2020	04/14/2023	43,665	192.49	404,281			225,746		225,746	(295,609)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	04/24/2020	04/27/2023	46,372	192.51	430,281			244,378		244,378	(313,008)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	05/14/2020	05/12/2023	38,129	192.69	354,860			202,082		202,082	(255,843)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	05/27/2020	05/25/2023	27,141	192.66	252,561			147,105		147,105	(181,845)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	06/12/2020	06/14/2023	41,801	192.58	388,815			234,921		234,921	(280,065)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	06/25/2020	06/27/2023	25,836	192.87	240,679			143,648		143,648	(171,810)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	07/14/2020	07/14/2023	43,212	193.79	404,464			224,701		224,701	(273,530)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	07/24/2020	07/27/2023	19,406	194.32	182,139			97,807		97,807	(121,094)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	08/13/2020	08/14/2023	29,258	194.51	274,875			148,339		148,339	(181,693)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	08/27/2020	08/25/2023	14,111	194.60	132,632			72,107		72,107	(87,206)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	08/27/2020	08/25/2023	5,904	194.60	52,624			30,172		30,172	(36,489)						0001

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/11/2020	09/14/2023	22,473	194.63	211,264			117,536		117,536	(138,886)						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			72,553		72,553	(85,732)						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			40,570		40,570	(43,580)						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			67,510		67,510	(82,689)						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			118,275		118,275	(127,051)						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			71,587		71,587	(79,961)						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			141,217		141,217	(157,737)						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			18,825		18,825	(162,365)						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			23,506		23,506	(87,660)						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			52,119		52,119	(52,896)						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			112,722		112,722	(114,401)						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			58,660		58,660	(62,640)						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			39,562		39,562	(154,030)						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			181,069		181,069	(193,356)						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			29,026		29,026	(33,591)						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			101,125		101,125	(117,028)						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			16,711		16,711	(80,189)						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			25,322		25,322	(107,578)						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			40,780		40,780	(47,956)						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			208,045		208,045	(244,657)						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			24,626		24,626	(82,887)						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			79,285		79,285	(88,793)						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			32,173		32,173	(36,031)						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			74,052		74,052	(90,353)						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			20,573		20,573	(88,255)						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			192,711		192,711	(235,134)						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			11,901		11,901	(41,898)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/26/2021	01/26/2024	17,601	198.28	168,218			79,910		79,910	(93,639)						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			22,599		22,599	(26,482)						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	02/11/2021	02/14/2024	11,463	200.65	104,880			43,558		43,558	(56,626)						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			25,430		25,430	(109,925)						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			248,435		248,435	(322,965)						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			84,477		84,477	(96,185)						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			26,026		26,026	(76,036)						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			20,481		20,481	(23,319)						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			15,890		15,890	(21,246)						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			18,839		18,839	(77,516)						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			332,703		332,703	(444,850)						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			20,602		20,602	(71,831)						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			61,014		61,014	(77,813)						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			33,810		33,810	(43,118)						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			34,202		34,202	(42,958)						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			432,122		432,122	(542,745)						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			25,843		25,843	(85,333)						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			26,453		26,453	(78,424)						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			61,521		61,521	(74,571)						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			76,434		76,434	(92,647)						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			359,501		359,501	(439,185)						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			26,422		26,422	(32,278)						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			25,664		25,664	(74,274)						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			21,426		21,426	(26,725)						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			47,465		47,465	(59,203)						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			17,722		17,722	(51,970)						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			20,633		20,633	(64,063)						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			361,205		361,205	(474,818)						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			23,412		23,412	(30,776)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/24/2021	06/27/2024	1,605	203.72	14,813			5,602		5,602	(7,207)						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			13,148		13,148	(38,096)						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	06/25/2021	06/27/2024	9,827	203.72	95,696			34,297		34,297	(44,124)						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			343,027		343,027	(425,626)						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			10,129		10,129	(12,568)						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			22,865		22,865	(61,442)						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			15,893		15,893	(40,324)						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			37,633		37,633	(45,697)						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			27,948		27,948	(33,937)						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			19,204		19,204	(45,662)						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			42,649		42,649	(50,860)						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			404,931		404,931	(482,886)						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			33,954		33,954	(40,135)						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			13,677		13,677	(31,492)						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			16,232		16,232	(19,187)						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			6,643		6,643	(7,463)						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			20,664		20,664	(42,136)						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			474,515		474,515	(533,111)						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			2,367		2,367	(2,579)						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			23,973		23,973	(45,759)						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			57,888		57,888	(63,078)						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			31,651		31,651	(53,272)						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			23,526		23,526	(24,186)						0001
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			237		237	(124,735)						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			517,288		517,288	(531,812)						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			6,257		6,257	(6,679)						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			20,803		20,803	(37,073)						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			211,129		211,129	(225,368)						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			592		592	(94,383)						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			329,876		329,876	(357,630)						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			2,346		2,346	(133,403)						0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (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	W22LR0WP21HZNB6K528	11/12/2021	11/14/2024	1,917	203.45	17,472			7,974		7,974	(8,645)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	11/12/2021	11/14/2023	11,816	203.45	93,996			29,304		29,304	(52,700)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	11/22/2021	11/27/2024	51,215	202.87	490,408			224,322		224,322	(236,101)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	11/22/2021	11/27/2023	9,676	202.87	76,753			26,126		26,126	(44,414)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	11/24/2021	11/27/2024	1,415	202.87	12,829			6,196		6,196	(6,522)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	11/24/2021	11/22/2022	20,235	202.87	114,119			3,440		3,440	(97,329)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	12/13/2021	12/13/2024	56,094	200.43	529,545			292,813		292,813	(279,911)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	12/13/2021	12/14/2022	37,120	200.43	207,576			23,757		23,757	(211,956)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	12/13/2021	12/13/2024	5,553	200.43	49,640			28,987		28,987	(27,710)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	12/13/2021	12/14/2023	12,792	200.43	99,996			44,902		44,902	(64,730)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	12/22/2021	12/27/2022	17,984	202.28	101,864			8,632		8,632	(90,640)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	12/27/2021	12/27/2023	7,277	202.28	57,408			21,903		21,903	(34,491)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	12/27/2021	12/27/2024	5,087	202.28	45,893			23,755		23,755	(24,060)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	12/27/2021	12/27/2024	54,051	202.28	514,991			252,419		252,419	(255,662)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	01/13/2022	01/12/2024	6,310	200.63		48,994		22,969		22,969	(26,025)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	01/13/2022	01/14/2025	50,885	200.63		476,760		269,689		269,689	(207,071)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	01/14/2022	01/14/2025	11,703	200.63		103,782		62,027		62,027	(41,755)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	01/14/2022	01/13/2023	23,840	200.63		132,967		22,171		22,171	(110,796)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	01/26/2022	01/27/2025	7,424	196.80		64,138		50,185		50,185	(13,953)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	01/26/2022	01/27/2025	35,783	196.80		326,749		241,890		241,890	(84,859)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	01/26/2022	01/27/2023	13,369	196.80		73,142		29,813		29,813	(43,329)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	01/26/2022	01/26/2024	5,457	196.80		41,456		27,996		27,996	(13,460)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	02/11/2022	02/14/2025	62,704	199.94		580,463		353,649		353,649	(226,814)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	02/14/2022	02/14/2023	31,019	199.94		171,795		44,047		44,047	(127,748)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	02/14/2022	02/14/2024	10,378	199.94		79,680		41,928		41,928	(37,752)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	02/14/2022	02/14/2025	7,172	199.94		62,522		40,451		40,451	(22,071)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	02/25/2022	02/27/2025	54,323	199.62		499,908		315,075		315,075	(184,834)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	02/25/2022	02/27/2024	8,827	199.62		67,485		37,161		37,161	(30,324)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	02/25/2022	02/27/2025	1,027	199.62		8,938		5,956		5,956	(2,982)						0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/25/2022	02/27/2023	20,900	199.62		115,564		34,067		34,067	(81,498)						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		48,338		48,338	(53,617)						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		12,955		12,955	(8,832)						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		32,484		32,484	(107,789)						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		354,146		354,146	(275,739)						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		17,250		17,250	(98,588)						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		227,701		227,701	(253,612)						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		6,922		6,922	(6,902)						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		19,808		19,808	(33,100)						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		455,254		455,254	(376,300)						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		9,936		9,936	(7,198)						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		45,193		45,193	(151,597)						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		39,925		39,925	(47,758)						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		289,836		289,836	(186,581)						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		19,672		19,672	(10,851)						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		48,951		48,951	(43,861)						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		35,814		35,814	(78,992)						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		349,185		349,185	(223,243)						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		49,677		49,677	(101,182)						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		11,943		11,943	(6,540)						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		63,413		63,413	(55,687)						0001
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		278,173		278,173	(194,130)						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		69,416		69,416	(66,409)						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		38,054		38,054	(81,820)						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		20,177		20,177	(12,174)						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		285,019		285,019	(191,180)						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		68,130		68,130	(137,044)						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		55,376		55,376	(51,413)						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		11,430		11,430	(6,574)						0001

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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		43,925		43,925	(34,418)						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		5,349		5,349	(2,657)						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		42,020		42,020	(65,529)						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		267,002		267,002	(156,611)						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/13/2022	07/14/2025	72,766	199.16		641,996		468,611		468,611	(173,385)						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/14/2022	07/12/2024	16,409	199.16		121,243		82,701		82,701	(38,542)						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/14/2022	07/14/2023	27,229	199.16		146,421		80,054		80,054	(66,367)						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/14/2022	07/14/2025	798	199.16		6,646		5,141		5,141	(1,505)						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/26/2022	07/25/2025	56,526	199.98		501,898		349,894		349,894	(152,004)						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/27/2022	07/26/2024	12,321	199.98		91,661		59,265		59,265	(32,396)						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/27/2022	07/25/2025	450	199.98		3,771		2,786		2,786	(985)						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/27/2022	07/27/2023	24,512	199.98		132,844		67,654		67,654	(65,190)						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/12/2022	08/14/2024	17,897	198.86		132,039		94,675		94,675	(37,364)						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/12/2022	08/14/2023	38,535	198.86		207,667		125,623		125,623	(82,044)						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/12/2022	08/14/2025	66,489	198.86		584,412		441,487		441,487	(142,926)						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/12/2022	08/14/2025	2,655	198.86		22,018		17,630		17,630	(4,387)						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/25/2022	08/27/2025	63,257	198.38		550,901		433,946		433,946	(116,955)						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/26/2022	08/27/2024	18,137	198.38		132,766		100,116		100,116	(32,650)						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/26/2022	08/27/2025	3,176	198.38		26,082		21,785		21,785	(4,297)						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/26/2022	08/25/2023	24,977	198.38		133,290		87,670		87,670	(45,619)						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/14/2022	09/14/2023	27,158	197.29		143,594		110,533		110,533	(33,061)						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/14/2022	09/12/2025	79,670	197.29		680,589		582,384		582,384	(98,205)						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/14/2022	09/13/2024	17,178	197.29		124,037		103,238		103,238	(20,799)						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/14/2022	09/12/2025	7,872	197.29		63,362		57,542		57,542	(5,821)						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/26/2022	09/26/2025	2,097	195.08		16,401		17,276		17,276	875						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/26/2022	09/26/2025	48,006	195.08		398,949		395,569		395,569	(3,380)						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/27/2022	09/27/2023	24,016	195.08		125,090		122,481		122,481	(2,609)						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/27/2022	09/27/2024	11,980	195.08		84,599		83,618		83,618	(981)						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/14/2021	09/14/2023	658	145.84	4,061			915		915	(4,509)						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 Mariner Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs	W22LR0WP21HZNBB6K528	11/23/2021	11/23/2022	20	148.62	.86						(.99)						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			.16		.16	(2,775)						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		.78		.78	(255)						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		.3		.3	(167)						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		.168		.168	(247)						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		3,890		3,890	3,324						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		331		331	(493)						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		.42		.42	(169)						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		.92		.92	(.94)						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		2,081		2,081	(6,499)						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		596		596	(611)						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		.102		.102	(314)						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		.291		.291	(173)						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		2,919		2,919	(2,989)						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		7,383		7,383	(3,014)						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs	W22LR0WP21HZNBB6K528	07/14/2022	07/12/2024	92	141.41		.469		.360		.360	(109)						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs	W22LR0WP21HZNBB6K528	07/14/2022	07/14/2023	834	141.41		3,033		1,744		1,744	(1,289)						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs	W22LR0WP21HZNBB6K528	07/27/2022	07/26/2024	845	143.23		4,392		2,830		2,830	(1,562)						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs	W22LR0WP21HZNBB6K528	07/27/2022	07/27/2023	307	143.23		1,135		.495		.495	(641)						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs	W22LR0WP21HZNBB6K528	08/12/2022	08/14/2023	1,259	144.53		4,677		1,738		1,738	(2,940)						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs	W22LR0WP21HZNBB6K528	08/26/2022	08/25/2023	280	143.01		1,028		506		506	(522)						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs	W22LR0WP21HZNBB6K528	08/26/2022	08/27/2024	811	143.01		4,164		2,855		2,855	(1,309)						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs	W22LR0WP21HZNBB6K528	09/14/2022	09/14/2023	205	141.66		.740		.475		.475	(265)						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			.38		.38	(6,153)						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						(730)						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			.131		.131	(17,312)						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			.14		.14	(2,670)						0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LR0WP21HZNB6K528	10/27/2021	10/27/2022	124		201.02	1,325						(2,065)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LR0WP21HZNB6K528	11/12/2021	11/14/2023	360		205.50	4,840			25		25	(6,071)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LR0WP21HZNB6K528	11/12/2021	11/14/2022	302		205.50	3,286						(4,266)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LR0WP21HZNB6K528	11/24/2021	11/27/2023	333		206.91	4,506			23		23	(5,422)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LR0WP21HZNB6K528	11/24/2021	11/23/2022	377		206.91	4,126						(5,093)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LR0WP21HZNB6K528	12/14/2021	12/14/2022	446		203.88	4,814						(6,936)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LR0WP21HZNB6K528	12/14/2021	12/14/2023	991		203.88	13,191			109		109	(17,854)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LR0WP21HZNB6K528	12/27/2021	12/27/2022	531		210.96	5,925						(6,323)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LR0WP21HZNB6K528	12/27/2021	12/27/2023	758		210.96	10,432			46		46	(11,050)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LR0WP21HZNB6K528	01/14/2022	01/12/2024	1,136		202.38		14,927		182		182	(14,745)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LR0WP21HZNB6K528	01/14/2022	01/13/2023	301		202.38		3,221					(3,221)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LR0WP21HZNB6K528	01/27/2022	01/27/2023	38		186.07		369		1		1	(368)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LR0WP21HZNB6K528	01/27/2022	01/26/2024	27		186.07		324		20		20	(303)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LR0WP21HZNB6K528	02/14/2022	02/14/2023	114		184.65		1,103		6		6	(1,097)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LR0WP21HZNB6K528	02/14/2022	02/14/2024	43		184.65		514		39		39	(474)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LR0WP21HZNB6K528	02/25/2022	02/27/2024	836		186.60		10,000		686		686	(9,314)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LR0WP21HZNB6K528	02/25/2022	02/27/2023	102		186.60		998		5		5	(992)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LR0WP21HZNB6K528	03/14/2022	03/14/2023	1,432		182.95		13,729		186		186	(13,543)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LR0WP21HZNB6K528	03/14/2022	03/14/2024	1,580		182.95		18,467		1,817		1,817	(16,650)						0001

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	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	03/25/2022	03/27/2023	453		187.61		4,437		36		36	(4,401)						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		407		407	(5,362)						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		1,763		1,763	(29,079)						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		134		134	(18,971)						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		551		551	(3,664)						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		187		187	(5,325)						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		313		313	(6,486)						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		2,317		2,317	(13,383)						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		4,352		4,352	(35,086)						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		612		612	(18,903)						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		7,115		7,115	(16,170)						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		25,377		25,377	(30,153)						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		7,909		7,909	(17,800)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LR0WP21HZNBB6K528	06/27/2022	06/27/2023	1,560		171.17		13,751		2,449		2,449	(11,302)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LR0WP21HZNBB6K528	07/14/2022	07/14/2023	691		169.39		6,014		1,375		1,375	(4,639)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LR0WP21HZNBB6K528	07/14/2022	07/12/2024	2,332		169.39		24,530		8,721		8,721	(15,808)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LR0WP21HZNBB6K528	07/27/2022	07/26/2024	614		175.90		6,739		1,590		1,590	(5,149)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LR0WP21HZNBB6K528	07/27/2022	07/27/2023	1,086		175.90		9,837		1,292		1,292	(8,544)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index.	Goldman Sachs W22LR0WP21HZNBB6K528	08/12/2022	08/14/2024	2,658		177.57		29,311		6,433		6,433	(22,879)						0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNB6K528	08/12/2022	08/14/2023	2,061		177.57		18,812		2,309		2,309	(16,504)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNB6K528	08/26/2022	08/27/2024	373		171.69		3,955		1,301		1,301	(2,654)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNB6K528	08/26/2022	08/25/2023	17		171.69		154		34		34	(120)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNB6K528	09/14/2022	09/14/2023	1,975		165.57		16,677		6,577		6,577	(10,100)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNB6K528	09/14/2022	09/13/2024	1,788		165.57		18,145		8,921		8,921	(9,224)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNB6K528	09/27/2022	09/27/2024	1,586		152.58		14,714		15,147		15,147	433						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNB6K528 ZBUT11V806EZRTWT807	09/27/2022	09/27/2023	970		152.58		7,533		7,682		7,682	149						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	10/14/2019	10/14/2022	1,537		230.27	20,320						(16,311)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	10/25/2019	10/27/2022	1,753		232.23	23,443						(16,895)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	11/14/2019	11/14/2022	2,052		232.48	27,332			21		21	(19,923)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	11/27/2019	11/25/2022	699		234.50	9,332			7		7	(6,112)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	12/13/2019	12/14/2022	3,665		234.64	49,106			110		110	(32,693)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	12/27/2019	12/27/2022	2,715		237.56	36,765			81		81	(20,852)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	01/14/2020	01/13/2023	1,785		237.00	24,069			107		107	(14,296)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	01/27/2020	01/27/2023	385		233.89	5,148			65		65	(3,694)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	02/14/2020	02/14/2023	1,290		235.75	17,389			232		232	(11,489)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	02/27/2020	02/27/2023	1,055		222.85	13,489			1,740		1,740	(16,060)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	03/13/2020	03/14/2023	3,285		211.87	39,950			19,250		19,250	(64,649)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	03/27/2020	03/27/2023	2,675		211.59	32,658			16,585		16,585	(52,670)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	04/14/2020	04/14/2023	1,154		212.30	14,406			6,901		6,901	(22,192)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	04/27/2020	04/27/2023	905		212.08	11,386			5,667		5,667	(17,418)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	05/14/2020	05/12/2023	2,130		212.20	26,939			13,611		13,611	(40,770)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	05/27/2020	05/26/2023	2,498		212.60	31,648			15,885		15,885	(47,330)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	06/12/2020	06/14/2023	2,412		212.71	30,011			15,773		15,773	(45,461)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	06/26/2020	06/27/2023	1,738		212.88	21,719			11,489		11,489	(32,606)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRTWT807	07/14/2020	07/14/2023	1,711		213.34	21,462			11,121		11,121	(31,497)						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	07/27/2020	07/27/2023	3,414		213.85	42,851			21,881		21,881	(62,162)						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			22,945		22,945	(63,047)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	08/27/2020	08/25/2023	2,142		213.86	26,839			14,327		14,327	(38,870)						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			9,119		9,119	(24,615)						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			28,527		28,527	(68,223)						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			1,782		1,782	(64,097)						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			18,961		18,961	(50,102)						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			9,597		9,597	(22,944)						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			3,518		3,518	(39,900)						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			2,491		2,491	(7,230)						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			3,120		3,120	(68,709)						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			5,501		5,501	(18,237)						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			1,565		1,565	(53,418)						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			2,035		2,035	(50,633)						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			6,952		6,952	(23,283)						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			3,352		3,352	(11,360)						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			2,650		2,650	(57,446)						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			16,787		16,787	(57,382)						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			1,871		1,871	(37,420)						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			1,838		1,838	(32,357)						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			10,950		10,950	(37,406)						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			5,828		5,828	(89,385)						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			12,345		12,345	(42,027)						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			4,448		4,448	(44,843)						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			4,884		4,884	(14,771)						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			14,602		14,602	(50,302)						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			3,007		3,007	(40,294)						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			18,191		18,191	(65,298)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	03/26/2021	03/27/2023	1,897		228.28	20,827			1,669		1,669	(23,406)						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	.04/14/2021	.04/12/2024	2,212		229.21	30,420			7,830		7,830	(27,804)						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			3,962		3,962	(53,264)						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			2,575		2,575	(35,021)						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			7,347		7,347	(26,813)						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			2,505		2,505	(44,704)						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			9,223		9,223	(38,375)						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			7,987		7,987	(31,806)						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			2,294		2,294	(33,997)						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			17,942		17,942	(74,071)						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			2,478		2,478	(38,040)						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			1,851		1,851	(20,660)						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			9,258		9,258	(34,006)						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			1,416		1,416	(14,230)						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			12,413		12,413	(43,127)						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			10,172		10,172	(35,665)						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			2,196		2,196	(21,935)						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			3,455		3,455	(34,004)						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			14,012		14,012	(49,811)						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			22,234		22,234	(76,722)						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			3,202		3,202	(29,022)						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			2,049		2,049	(15,946)						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			26,153		26,153	(85,291)						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			1,272		1,272	(8,465)						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			13,773		13,773	(41,765)						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			11,544		11,544	(34,114)						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						(51,518)						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			2,433		2,433	(15,667)						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			3,263		3,263	(19,627)						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						(34,789)						0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 10/27/2021	10/25/2024	2,781		231.20	38,323			11,681		11,681	(33,374)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 11/12/2021	11/14/2022	8,613		232.68	67,735						(76,825)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 11/12/2021	11/14/2023	2,016		232.68	22,606			3,588		3,588	(22,051)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 11/12/2021	11/14/2024	6,627		232.68	91,595			26,376		26,376	(77,074)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 11/26/2021	11/25/2022	5,586		229.86	43,399			168		168	(59,323)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 11/26/2021	11/27/2023	1,022		229.86	11,327			2,372		2,372	(12,289)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 11/26/2021	11/27/2024	2,293		229.86	31,357			10,684		10,684	(28,590)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 12/14/2021	12/14/2023	1,901		231.45	20,988			4,068		4,068	(21,862)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 12/14/2021	12/14/2022	5,215		231.45	40,314			261		261	(51,524)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 12/14/2021	12/13/2024	3,953		231.45	53,802			17,316		17,316	(47,598)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 12/27/2021	12/27/2023	2,454		234.69	27,245			4,197		4,197	(25,574)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 12/27/2021	12/27/2022	8,386		234.69	65,534			335		335	(69,851)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 12/27/2021	12/27/2024	2,015		234.69	27,671			7,598		7,598	(22,532)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 01/14/2022	01/12/2024	1,695		235.42		18,713		2,864		2,864	(15,849)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 01/14/2022	01/14/2025	2,493		235.42		33,929		9,375		9,375	(24,553)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 01/14/2022	01/13/2023	6,924		235.42		54,279		346		346	(53,933)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 01/27/2022	01/27/2023	3,570		230.27		27,373		892		892	(26,480)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 01/27/2022	01/26/2024	2,085		230.27		22,464		5,399		5,399	(17,065)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 01/27/2022	01/27/2025	4,603		230.27		60,950		22,648		22,648	(38,302)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 02/14/2022	02/14/2023	8,590		228.76		64,649		3,951		3,951	(60,697)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 02/14/2022	02/14/2024	2,417		228.76		25,549		7,252		7,252	(18,296)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 02/14/2022	02/14/2025	4,419		228.76		57,122		23,733		23,733	(33,389)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 02/25/2022	02/27/2023	5,623		230.49		42,120		2,305		2,305	(39,815)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 02/25/2022	02/27/2024	2,542		230.49		26,839		6,941		6,941	(19,898)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 02/25/2022	02/27/2025	1,089		230.49		14,131		5,456		5,456	(8,676)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 03/14/2022	03/14/2024	4,884		228.32		50,510		15,383		15,383	(35,126)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 03/14/2022	03/14/2025	2,943		228.32		37,498		16,070		16,070	(21,428)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 03/14/2022	03/14/2023	9,044		228.32		65,874		5,879		5,879	(59,995)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 03/25/2022	03/27/2025	3,497		231.65		44,631		16,994		16,994	(27,637)						0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	03/25/2022	03/27/2023	7,071		231.65		52,416		3,394		3,394	(49,022)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	03/25/2022	03/27/2024	1,036		231.65		10,776		2,766		2,766	(8,010)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	04/14/2022	04/14/2023	10,327		233.28		77,570		4,647		4,647	(72,923)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	04/14/2022	04/12/2024	3,236		233.28		33,824		7,994		7,994	(25,830)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	04/14/2022	04/14/2025	4,197		233.28		53,551		19,473		19,473	(34,079)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	04/27/2022	04/27/2023	4,590		230.48		33,962		3,443		3,443	(30,519)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	04/27/2022	04/26/2024	3,775		230.48		38,889		11,551		11,551	(27,338)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	04/27/2022	04/25/2025	2,447		230.48		30,907		13,043		13,043	(17,864)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	05/13/2022	05/14/2025	5,544		228.88		69,541		32,213		32,213	(37,328)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	05/13/2022	05/14/2024	4,159		228.88		42,650		14,516		14,516	(28,133)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	05/13/2022	05/12/2023	10,586		228.88		77,294		11,010		11,010	(66,284)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	05/27/2022	05/26/2023	6,425		232.36		47,627		5,333		5,333	(42,294)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	05/27/2022	05/27/2025	4,657		232.36		58,861		24,494		24,494	(34,367)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	05/27/2022	05/24/2024	4,312		232.36		44,689		13,023		13,023	(31,666)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	06/14/2022	06/13/2025	5,028		220.37		58,281		42,586		42,586	(15,694)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	06/14/2022	06/14/2023	13,241		220.37		91,917		41,048		41,048	(50,869)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	06/14/2022	06/14/2024	2,251		220.37		21,477		13,437		13,437	(8,040)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	06/27/2022	06/27/2024	913		222.24		8,891		4,987		4,987	(3,904)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	06/27/2022	06/27/2025	1,449		222.24		17,195		11,461		11,461	(5,734)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	06/27/2022	06/27/2023	6,785		222.24		47,653		18,389		18,389	(29,264)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	07/14/2022	07/14/2025	1,550		222.63		18,389		12,351		12,351	(6,038)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	07/14/2022	07/14/2023	7,470		222.63		51,719		20,318		20,318	(31,401)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	07/14/2022	07/12/2024	5,179		222.63		50,040		28,277		28,277	(21,763)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	07/27/2022	07/25/2025	5,721		225.31		69,735		41,191		41,191	(28,544)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	07/27/2022	07/27/2023	9,653		225.31		67,860		21,334		21,334	(46,526)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	07/27/2022	07/26/2024	2,920		225.31		28,820		13,960		13,960	(14,861)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	08/12/2022	08/14/2025	4,577		226.15		55,580		32,219		32,219	(23,360)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	08/12/2022	08/14/2024	2,565		226.15		25,288		11,951		11,951	(13,337)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	08/12/2022	08/14/2023	13,801		226.15		97,063		29,947		29,947	(67,116)						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)
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 08/26/2022	08/25/2023	4,456		223.06		31,112		13,235		13,235	(17,877)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 08/26/2022	08/27/2024	2,645		223.06		25,665		14,759		14,759	(10,906)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 08/26/2022	08/27/2025	1,838		223.06		21,894		14,741		14,741	(7,153)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 09/14/2022	09/13/2024	4,911		219.30		46,526		33,690		33,690	(12,836)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 09/14/2022	09/12/2025	4,150		219.30		48,230		38,715		38,715	(9,515)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 09/14/2022	09/14/2023	9,881		219.30		67,394		41,897		41,897	(25,496)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 09/27/2022	09/27/2023	13,337		212.41		86,690		94,829		94,829	8,139						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 09/27/2022	09/27/2024	2,924		212.41		26,330		28,066		28,066	1,736						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 09/27/2022	09/26/2025	1,671		212.41		18,354		20,122		20,122	1,769						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76 10/14/2021	10/14/2022	1		4,438.26		431					(709)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76 10/14/2021	10/14/2022	3,610		4,438.26		1,155,186					(1,895,090)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76 10/27/2021	10/27/2022	2		4,551.68		566					(793)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 10/27/2021	10/27/2022	2,244		4,551.68		715,050		22		22	(1,011,317)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76 11/12/2021	11/14/2022	2		4,682.85		793					(873)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76 11/12/2021	11/14/2022	3,410		4,682.85		1,160,801		136		136	(1,267,211)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76 11/26/2021	11/25/2022	3		4,594.62		1,039		1		1	(1,236)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 11/26/2021	11/25/2022	2,111		4,594.62		785,619		486		486	(922,211)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 12/14/2021	12/14/2022	3,981		4,634.09		1,496,052		2,189		2,189	(1,672,296)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76 12/14/2021	12/14/2022	5		4,634.09		1,817		3		3	(1,995)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 12/27/2021	12/27/2022	2,030		4,791.19		737,079		751		751	(662,590)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 01/14/2022	01/13/2023	3,051		4,662.85		1,142,045		5,308		5,308	(1,136,737)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76 01/27/2022	01/27/2023	1,649		4,326.51		648,572		21,785		21,785	(626,787)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76 01/27/2022	01/27/2023	5		4,326.51		1,744		61		61	(1,683)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76 02/14/2022	02/14/2023	4		4,401.67		1,695		58		58	(1,637)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 02/14/2022	02/14/2023	4,262		4,401.67		1,660,437		57,160		57,160	(1,603,277)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 02/25/2022	02/27/2023	2,323		4,384.65		884,058		40,906		40,906	(843,152)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76 02/25/2022	02/27/2023			4,384.65		176		8		8	(168)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76 03/14/2022	03/14/2023	3,440		4,173.11		1,421,046		114,987		114,987	(1,306,059)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76 03/14/2022	03/14/2023	11		4,173.11		4,615		541		541	(4,074)						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-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	03/25/2022	03/27/2023	2,829	4,543.06		1,113,539		42,120		42,120	(1,071,420)						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		129,789		129,789	(1,938,951)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	04/27/2022	04/27/2023	17	4,183.96		7,007		1,115		1,115	(5,892)						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		196,523		196,523	(1,021,013)						0001
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		528,922		528,922	(1,322,503)						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		374,092		374,092	(927,401)						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		2,506		2,506	(9,290)						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		2,420		2,420	(1,416)						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		1,417,158		1,417,158	(887,155)						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		665,544		665,544	(730,210)						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		2,501		2,501	(2,813)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	5,405	3,790.38		2,196,099		1,355,455		1,355,455	(840,644)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	14	3,790.38		5,632		3,441		3,441	(2,191)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	10	4,023.61		4,033		1,557		1,557	(2,476)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	2,720	4,023.61		1,118,681		437,040		437,040	(681,641)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	14	4,280.15		6,000		1,294		1,294	(4,706)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	4,747	4,280.15		2,023,474		437,966		437,966	(1,585,508)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/26/2022	08/25/2023	2,246	4,057.66		945,388		367,832		367,832	(577,556)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	3,327	3,946.01		1,443,970		723,016		723,016	(720,954)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	09/14/2022	09/14/2023	32	3,946.01		13,772		6,940		6,940	(6,832)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/27/2022	09/27/2023	2,916	3,647.29		1,254,532		1,076,023		1,076,023	(178,510)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	09/27/2022	09/27/2023	21	3,647.29		9,134		7,893		7,893	(1,241)						0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										40,487,635	44,125,131	0	30,518,108	XXX	30,518,108	(55,531,344)	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										40,487,635	44,125,131	0	30,518,108	XXX	30,518,108	(55,531,344)	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
TIDEWATER INC Tidewater Warrant 88642R133	Tidewater	N/A		US - Chicago Board	549300UQMTB7PD2UT305	01/31/2018	07/31/2042	1,941	0.00							0						
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			98,639		98,639	49,412						
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			107,369		107,369	13,065						

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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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants										67,493	0	0	206,008	XXX	206,008	62,477	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										67,493	0	0	206,008	XXX	206,008	62,477	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										40,555,128	44,125,131	0	30,724,116	XXX	30,724,116	(55,468,867)	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										40,555,128	44,125,131	0	30,724,116	XXX	30,724,116	(55,468,867)	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	10/14/2021	10/14/2022	199	4,560.31	(48,443)						87,080						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)						40,573						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)						69,042						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)						137,320						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)						478,977						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)						136,978						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)						175,047						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)						98,904						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)						325,113						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)						76,063						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)						72,323						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)						170,188						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)						167,240						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)						119,962						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)						57,546						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)						28,336						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)						71,331						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)						38,248						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)			(1)		(1)	16,203						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)			(3)		(3)	96,134						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)						68,649						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)			(9)		(9)	248,432						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)			(3)		(3)	86,156						0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	11/12/2021	11/14/2022	545		4,788.21	(149,037)			(5)		(5)	166,325						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)			(2)		(2)	55,371						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	11/12/2021	11/14/2022	403		4,846.75	(97,369)			(4)		(4)	109,242						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)			(4)		(4)	111,887						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)			(10)		(10)	55,911						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)			(26)		(26)	113,253						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)			(27)		(27)	133,001						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)			(6)		(6)	45,054						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)			(5)		(5)	32,582						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)			(14)		(14)	108,304						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)			(28)		(28)	126,931						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)			(27)		(27)	109,006						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	12/14/2021	12/14/2022	241		4,807.87	(65,462)			(39)		(39)	74,880						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)			(300)		(300)	460,522						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)			(244)		(244)	329,558						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)			(73)		(73)	157,725						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)			(19)		(19)	42,575						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)			(62)		(62)	101,980						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	12/14/2021	12/14/2022	466		4,796.28	(129,108)			(79)		(79)	147,611						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)			(22)		(22)	49,342						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	12/27/2021	12/27/2022	209		4,982.84	(51,191)			(21)		(21)	43,328						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)			(52)		(52)	88,276						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)			(16)		(16)	29,074						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)			(77)		(77)	111,890						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)			(81)		(81)	133,009						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)			(12)		(12)	22,734						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)			(133)		(133)	57,491						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)			(322)		(322)	117,497						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)			(786)		(786)	272,638						0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2022	01/13/2023	174	4,826.05		(48,060)		(122)		(122)	47,938						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)		(573)		(573)	173,432						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/14/2022	01/13/2023	88	4,779.42		(26,576)		(80)		(80)	26,496						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)		(68)		(68)	30,634						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)		(118)		(118)	44,991						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)		(395)		(395)	125,527						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	01/27/2022	01/27/2023	324	4,423.86		(107,049)		(2,782)		(2,782)	104,267						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	01/27/2022	01/27/2023	96	4,488.75		(28,220)		(612)		(612)	27,608						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	01/27/2022	01/27/2023	156	4,477.94		(46,847)		(1,047)		(1,047)	45,800						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	01/27/2022	01/27/2023	178	4,467.12		(54,510)		(1,256)		(1,256)	53,253						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	01/27/2022	01/27/2023	81	4,434.67		(26,215)		(661)		(661)	25,554						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	01/27/2022	01/27/2023	362	4,456.31		(112,837)		(2,680)		(2,680)	110,156						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	01/27/2022	01/27/2023	286	4,499.57		(82,318)		(1,731)		(1,731)	80,586						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	01/27/2022	01/27/2023	143	4,445.49		(45,435)		(1,113)		(1,113)	44,322						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76	01/27/2022	01/27/2023	23	4,510.39		(6,520)		(133)		(133)	6,387						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)		(2,680)		(2,680)	111,812						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)		(11,568)		(11,568)	409,987						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)		(2,309)		(2,309)	98,863						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)		(484)		(484)	21,251						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)		(9,195)		(9,195)	344,453						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)		(2,418)		(2,418)	88,093						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)		(486)		(486)	19,712						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)		(751)		(751)	28,886						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)		(3,737)		(3,737)	147,716						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)		(615)		(615)	20,637						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)		(3,975)		(3,975)	104,654						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)		(10,358)		(10,358)	260,334						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)		(10,069)		(10,069)	72,742						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)		(194)		(194)	6,007						0001

STATEMENT AS OF SEPTEMBER 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	11	4,571.00		(3,014)		(534)		(534)	2,480						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)		(1,354)		(1,354)	38,274						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/25/2022	02/27/2023	138	4,516.19		(41,276)		(1,479)		(1,479)	39,797						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)		(1,575)		(1,575)	37,703						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)		(425)		(425)	12,575						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)		(1,840)		(1,840)	50,798						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)		(1,050)		(1,050)	33,288						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)		(525)		(525)	15,180						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	03/14/2022	03/14/2023	225	4,329.60		(71,962)		(4,226)		(4,226)	67,736						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	03/14/2022	03/14/2023	991	4,287.87		(339,815)		(21,596)		(21,596)	318,219						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	03/14/2022	03/14/2023	1,255	4,267.00		(445,754)		(29,421)		(29,421)	416,332						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	03/14/2022	03/14/2023	207	4,340.03		(65,070)		(3,749)		(3,749)	61,321						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	03/14/2022	03/14/2023	214	4,319.17		(69,900)		(4,189)		(4,189)	65,711						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	03/14/2022	03/14/2023	28	4,360.90		(8,590)		(476)		(476)	8,114						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	03/14/2022	03/14/2023	83	4,277.44		(28,842)		(1,869)		(1,869)	26,973						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	03/14/2022	03/14/2023	244	4,298.30		(82,254)		(5,128)		(5,128)	77,127						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	03/14/2022	03/14/2023	38	4,371.33		(11,281)		(614)		(614)	10,667						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	03/14/2022	03/14/2023	155	4,256.57		(56,052)		(3,773)		(3,773)	52,279						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)		(473)		(473)	16,892						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)		(258)		(258)	8,844						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)		(6,800)		(6,800)	215,322						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)		(2,378)		(2,378)	73,794						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)		(339)		(339)	12,817						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)		(808)		(808)	24,022						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)		(5,932)		(5,932)	180,116						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)		(2,844)		(2,844)	99,560						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)		(3,229)		(3,229)	104,333						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)		(2,088)		(2,088)	70,225						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)		(761)		(761)	28,258						0001

STATEMENT AS OF SEPTEMBER 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	03/25/2022	03/27/2023	32	4,747.50		(8,581)		(230)		(230)	8,351						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)		(18,609)		(18,609)	324,411						0001	
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)		(1,593)		(1,593)	33,344						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)		(4,406)		(4,406)	75,528						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)		(3,519)		(3,519)	70,274						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)		(6,857)		(6,857)	128,114						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)		(1,540)		(1,540)	31,752						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)		(12,710)		(12,710)	233,295						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)		(6,459)		(6,459)	122,710						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)		(4,853)		(4,853)	86,258						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)		(1,873)		(1,873)	36,762						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)		(21,507)		(21,507)	387,972						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)		(526)		(526)	10,147						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)		(1,538)		(1,538)	31,192						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)		(685)		(685)	5,042						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)		(11,289)		(11,289)	77,876						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)		(4,033)		(4,033)	26,013						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)		(1,098)		(1,098)	8,374						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)		(5,044)		(5,044)	34,356						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)		(2,569)		(2,569)	19,153						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)		(1,506)		(1,506)	11,783						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)		(1,238)		(1,238)	8,772						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)		(20,619)		(20,619)	138,578						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)		(44,215)		(44,215)	278,446						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)		(2,341)		(2,341)	16,379						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)		(1,737)		(1,737)	13,736						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)		(29,691)		(29,691)	196,178						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)		(3,356)		(3,356)	24,059						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIQLXP3B76	05/13/2022	05/12/2023	1,194	4,114.43		(425,243)		(108,749)		(108,749)	316,494						0001	

STATEMENT AS OF SEPTEMBER 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	30	4,174.79		(9,728)		(2,284)		(2,284)	7,444						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	05/13/2022	05/12/2023	142	4,265.32		(39,273)		(8,049)		(8,049)	31,224						0001	
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)		(6,810)		(6,810)	23,065						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)		(1,884)		(1,884)	7,159						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)		(5,807)		(5,807)	20,437						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)		(19,093)		(19,093)	56,684						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)		(74,519)		(74,519)	229,405						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)		(5,310)		(5,310)	20,986						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)		(580)		(580)	2,080						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)		(9,403)		(9,403)	35,079						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)		(15,304)		(15,304)	48,912						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)		(115,923)		(115,923)	350,486						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)		(46,870)		(46,870)	138,169						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)		(7,836)		(7,836)	29,366						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)		(12,335)		(12,335)	38,374						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)		(64,736)		(64,736)	198,043						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)		(1,819)		(1,819)	6,881						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)		(17,306)		(17,306)	49,222						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)		(1,495)		(1,495)	5,099						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)		(2,826)		(2,826)	9,285						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)		(1,381)		(1,381)	5,077						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)		(11,861)		(11,861)	42,840						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)		(44,553)		(44,553)	129,117						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)		(39,429)		(39,429)	118,411						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)		(2,607)		(2,607)	8,261						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)		(1,260)		(1,260)	4,377						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)		(307)		(307)	1,193						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)		(97,747)		(97,747)	71,055						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)		(2,799)		(2,799)	2,126						0001	

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/14/2022	06/14/2023	543	3,959.61		(161,994)		(86,798)		(86,798)	75,196						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)		(1,620)		(1,620)	1,304						0001
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)		(120,200)		(120,200)	83,648						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)		(109,259)		(109,259)	81,846						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)		(6,148)		(6,148)	5,407						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)		(26,043)		(26,043)	21,879						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)		(10,361)		(10,361)	9,488						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)		(172,585)		(172,585)	121,688						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)		(163,534)		(163,534)	120,680						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)		(306,056)		(306,056)	219,131						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)		(6,307)		(6,307)	9,179						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)		(8,149)		(8,149)	10,778						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)		(121,801)		(121,801)	154,625						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)		(671)		(671)	1,090						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)		(93,386)		(93,386)	116,953						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)		(2,020)		(2,020)	3,065						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)		(41,330)		(41,330)	53,924						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)		(3,811)		(3,811)	5,942						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)		(11,879)		(11,879)	17,769						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)		(2,020)		(2,020)	3,194						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)		(106,017)		(106,017)	130,973						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)		(76,746)		(76,746)	98,776						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)		(30,285)		(30,285)	36,901						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	07/14/2022	07/14/2023	58	4,055.71		(15,180)		(8,270)		(8,270)	6,910						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	07/14/2022	07/14/2023	77	4,046.23		(20,358)		(11,147)		(11,147)	9,211						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	07/14/2022	07/14/2023	809	3,885.14		(282,870)		(168,254)		(168,254)	114,615						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	07/14/2022	07/14/2023	1,829	3,894.62		(629,426)		(372,754)		(372,754)	256,671						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	07/14/2022	07/14/2023	704	3,913.57		(234,963)		(137,804)		(137,804)	97,159						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	07/14/2022	07/14/2023	822	3,875.66		(291,564)		(174,201)		(174,201)	117,363						0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	146	4,074.66		(36,896)		(19,907)		(19,907)	16,989						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	56	4,017.80		(15,793)		(8,786)		(8,786)	7,007						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	515	3,904.09		(174,794)		(102,952)		(102,952)	71,841						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	70	3,998.85		(20,322)		(11,403)		(11,403)	8,920						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/14/2022	07/14/2023	318	3,932.52		(103,078)		(59,895)		(59,895)	43,182						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	11	4,265.03		(2,974)		(969)		(969)	2,006						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	80	4,335.44		(19,186)		(5,979)		(5,979)	13,207						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	268	4,144.32		(89,773)		(32,459)		(32,459)	57,314						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	46	4,244.91		(13,020)		(4,323)		(4,323)	8,697						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	125	4,365.62		(28,224)		(8,754)		(8,754)	19,470						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	116	4,114.14		(40,863)		(15,117)		(15,117)	25,746						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	838	4,134.26		(285,356)		(104,000)		(104,000)	181,356						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	345	4,295.20		(88,960)		(28,141)		(28,141)	60,819						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	134	4,174.50		(42,847)		(15,097)		(15,097)	27,750						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	141	4,325.38		(34,243)		(10,701)		(10,701)	23,542						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	256	4,124.20		(88,769)		(32,576)		(32,576)	56,193						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	103	4,305.26		(26,062)		(8,182)		(8,182)	17,880						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/27/2022	07/27/2023	255	4,154.38		(84,111)		(30,136)		(30,136)	53,975						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	11	4,611.86		(2,788)		(525)		(525)	2,263						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	410	4,569.06		(108,108)		(20,596)		(20,596)	87,512						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	102	4,515.56		(29,493)		(5,715)		(5,715)	23,778						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	318	4,408.55		(110,458)		(22,322)		(22,322)	88,136						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	57	4,536.96		(16,039)		(3,090)		(3,090)	12,950						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	315	4,601.16		(78,242)		(14,788)		(14,788)	63,454						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	730	4,419.25		(249,142)		(50,131)		(50,131)	199,011						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	298	4,643.96		(68,213)		(12,753)		(12,753)	55,460						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	1,161	4,397.85		(409,943)		(83,239)		(83,239)	326,703						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	393	4,376.45		(143,304)		(29,395)		(29,395)	113,909						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	08/12/2022	08/14/2023	95	4,429.96		(31,790)		(6,370)		(6,370)	25,420						0001

STATEMENT AS OF SEPTEMBER 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	08/12/2022	08/14/2023	441		4,387.15		(158,487)		(32,341)		(32,341)	126,146						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	08/12/2022	08/14/2023	415		4,440.66		(136,675)		(27,242)		(27,242)	109,433						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	08/26/2022	08/25/2023	144		4,331.55		(38,496)		(12,405)		(12,405)	26,090						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	08/26/2022	08/25/2023	157		4,301.12		(44,360)		(14,372)		(14,372)	29,987						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	08/26/2022	08/25/2023	241		4,189.53		(82,314)		(29,264)		(29,264)	53,050						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	08/26/2022	08/25/2023	185		4,209.82		(61,025)		(21,345)		(21,345)	39,680						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	08/26/2022	08/25/2023	213		4,402.56		(49,782)		(15,959)		(15,959)	33,823						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	08/26/2022	08/25/2023	180		4,148.96		(65,432)		(24,016)		(24,016)	41,416						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	08/26/2022	08/25/2023	33		4,372.13		(8,127)		(2,609)		(2,609)	5,518						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	08/26/2022	08/25/2023	208		4,179.39		(72,301)		(25,909)		(25,909)	46,392						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	08/26/2022	08/25/2023	418		4,169.25		(147,458)		(53,267)		(53,267)	94,191						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	08/26/2022	08/25/2023	466		4,159.10		(166,937)		(60,789)		(60,789)	106,148						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	09/14/2022	09/14/2023	698		4,044.66		(262,276)		(124,742)		(124,742)	137,534						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	09/14/2022	09/14/2023	95		4,103.85		(32,625)		(14,988)		(14,988)	17,637						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	09/14/2022	09/14/2023	192		4,212.37		(55,188)		(23,667)		(23,667)	31,521						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	09/14/2022	09/14/2023	189		4,182.77		(57,295)		(25,051)		(25,051)	32,244						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	09/14/2022	09/14/2023	804		4,064.39		(293,185)		(137,903)		(137,903)	155,282						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	09/14/2022	09/14/2023	75		4,084.12		(26,551)		(12,341)		(12,341)	14,211						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	09/14/2022	09/14/2023	45		4,251.83		(12,089)		(5,042)		(5,042)	7,047						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	09/14/2022	09/14/2023	756		4,093.99		(263,786)		(121,825)		(121,825)	141,960						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	09/14/2022	09/14/2023	121		4,074.26		(43,637)		(20,392)		(20,392)	23,245						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	09/14/2022	09/14/2023	136		4,281.42		(34,744)		(14,219)		(14,219)	20,525						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	09/14/2022	09/14/2023	165		4,054.53		(61,064)		(28,881)		(28,881)	32,182						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FIWOLXP3B76	09/14/2022	09/14/2023	50		4,241.96		(13,692)		(5,747)		(5,747)	7,945						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	09/27/2022	09/27/2023	118		3,884.36		(35,575)		(29,667)		(29,667)	5,908						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	09/27/2022	09/27/2023	21		3,920.84		(5,831)		(4,832)		(4,832)	1,000						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	09/27/2022	09/27/2023	110		3,911.72		(31,810)		(26,403)		(26,403)	5,408						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	09/27/2022	09/27/2023	391		3,784.06		(137,481)		(116,477)		(116,477)	21,004						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	09/27/2022	09/27/2023	92		3,793.18		(31,765)		(26,876)		(26,876)	4,889						0001

STATEMENT AS OF SEPTEMBER 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 (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays	G5GSEF7VJP5170UK5573	09/27/2022	09/27/2023	75	3,948.19		(20,415)		(16,843)		(16,843)	3,572						0001		
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays	G5GSEF7VJP5170UK5573	09/27/2022	09/27/2023	87	3,774.95		(31,075)		(26,362)		(26,362)	4,713							0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays	G5GSEF7VJP5170UK5573	09/27/2022	09/27/2023	414	3,738.47		(155,684)		(132,719)		(132,719)	22,965							0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays	G5GSEF7VJP5170UK5573	09/27/2022	09/27/2023	642	3,756.71		(235,148)		(199,970)		(199,970)	35,178							0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays	G5GSEF7VJP5170UK5573	09/27/2022	09/27/2023	141	3,893.48		(41,885)		(34,875)		(34,875)	7,010							0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays	G5GSEF7VJP5170UK5573	09/27/2022	09/27/2023	92	3,866.13		(28,639)		(23,958)		(23,958)	4,681							0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays	G5GSEF7VJP5170UK5573	09/27/2022	09/27/2023	610	3,747.59		(226,166)		(192,571)		(192,571)	33,594							0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays	G5GSEF7VJP5170UK5573	09/27/2022	09/27/2023	105	3,765.83		(37,930)		(32,218)		(32,218)	5,712							0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index.	Barclays	G5GSEF7VJP5170UK5573	09/27/2022	09/27/2023	17	3,929.95		(4,671)		(3,864)		(3,864)	808							0001	
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(4,523,173)	(20,892,615)	0	(5,980,686)	XXX	(5,980,686)	20,738,407	0	0	0	0	XXX	XXX		
0709999999. Subtotal - Written Options - Hedging Other										(4,523,173)	(20,892,615)	0	(5,980,686)	XXX	(5,980,686)	20,738,407	0	0	0	0	XXX	XXX		
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
0929999999. Total Written Options - Call Options and Warrants										(4,523,173)	(20,892,615)	0	(5,980,686)	XXX	(5,980,686)	20,738,407	0	0	0	0	0	XXX	XXX	
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
0989999999. Total Written Options										(4,523,173)	(20,892,615)	0	(5,980,686)	XXX	(5,980,686)	20,738,407	0	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	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	0	XXX	XXX	
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1409999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	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	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	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	0	XXX	XXX	
1709999999. Subtotal - Hedging Other										35,964,462	23,232,516	0	24,537,422	XXX	24,537,422	(34,792,937)	0	0	0	0	0	XXX	XXX	
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
1739999999. Subtotal - Other										67,493	0	0	206,008	XXX	206,008	62,477	0	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	0	XXX	XXX	
1759999999 - Totals										36,031,955	23,232,516	0	24,743,430	XXX	24,743,430	(34,730,460)	0	0	0	0	0	XXX	XXX	

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

(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 SEPTEMBER 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
MFZ2 .....	.75	3,750	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	12/16/2022	NYF	09/12/2022	1,882.6000	1,660.6000 .....						.832,352	.832,352	1,457,763	0001	50
NQZ2 .....	.18	.360	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	12/30/2022	CME	09/12/2022	12,676.0000	11,036.0000 .....						.590,424	.590,424	349,863	0001	20
RTZ2 .....	.75	3,750	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/16/2022	NYF	09/12/2022	1,889.7500	1,669.8000 .....						.824,687	.824,687	1,457,763	0001	50
RTZ2 .....	.2	.100	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/16/2022	NYF	09/21/2022	1,770.8000	1,669.8000 .....						.10,096	.10,096	.38,874	0001	50
RTZ2 .....	.7	.350	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/16/2022	NYF	09/21/2022	1,770.7000	1,669.8000 .....						.35,301	.35,301	136,058	0001	50
ESZ2 .....	.98	4,900	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/30/2022	CME	09/12/2022	4,086.3500	3,601.5000						2,375,601	2,375,601	1,904,810	0001	50
ESZ2 .....	.10	.500	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	12/30/2022	CME	09/22/2022	3,770.0000	3,601.5000 .....						.84,230	.84,230	194,368	0001	50
1609999999. Subtotal - Short Futures - Hedging Other													0	0	0	0	4,752,691	4,752,691	5,539,499	XXX	XXX
1649999999. Subtotal - Short Futures													0	0	0	0	4,752,691	4,752,691	5,539,499	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	4,752,691	4,752,691	5,539,499	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	4,752,691	4,752,691	5,539,499	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Goldman Sachs	2,536,097	3,003,401	5,539,498
Total Net Cash Deposits	2,536,097	3,003,401	5,539,498

(a)	Code	Description of Hedged Risk(s)

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

SCHEDULE DB - PART D - SECTION 1

[illegible]

Collateral for Derivative Instruments Open as of Current Statement Date

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

1		2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)	
Goldman Sachs		I22LAR0WP2IHZNBGK528	Cash		15,910,000	XXX		V	
Wells Fargo		PBLDOEJOB5FWOLXP3B76	Cash		1,610,000	XXX		V	
029999999 - Total					17,520,000	XXX	XX	XX	

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		2 C	12,545,702	12,545,702	10/01/2022
9509999999.	Total - Short-Term Invested Assets (Schedule DA type)			12,545,702	12,545,702	XXX
9999999999.	Totals			12,545,702	12,545,702	XXX

General Interrogatories:

1. Total activity for the year Fair Value \$8,701,222 Book/Adjusted Carrying Value \$8,701,222
2. Average balance for the year Fair Value \$6,406,407 Book/Adjusted Carrying Value \$6,406,407
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
- NAIC 1 \$0 NAIC 2 \$12,545,702 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	796,455	796,455	05/15/2024
690353-4D-6	DFC AGENCY DEBENTURES		1.A	3,681,600	3,681,600	01/20/2035
690353-4F-1	DFC AGENCY DEBENTURES		1.A	428,571	428,571	09/20/2027
690353-4H-4	DFC AGENCY DEBENTURES		1.A	1,266,667	1,266,667	06/20/2027
690353-5A-1	DFC AGENCY DEBENTURES		1.A	1,050,000	1,050,000	05/15/2024
690353-XQ-5	DFC VRDN		1.A	2,833,334	2,833,334	07/15/2025
90376P-DK-4	INT DEV FIN CORP AGENCY DEBENTURES		1.A	1,494,000	1,494,000	07/05/2038
0019999999	Subtotal - Bonds - U.S. Governments - Issuer Obligations			11,549,627	11,549,627	XXX
0109999999	Total - U.S. Government Bonds			11,549,627	11,549,627	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
62630H-CZ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.F FE	100,000	100,000	01/16/2025
62630H-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING H		1.F FE	3,335,000	3,335,000	09/01/2030
62630H-FV-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.F FE	700,000	700,000	05/15/2056
62630H-FX-0	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.F FE	945,000	945,000	05/01/2041
62630H-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	2,005,000	2,005,000	08/01/2033
0849999999	Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities			12,185,000	12,185,000	XXX
0909999999	Total - U.S. Special Revenues Bonds			12,185,000	12,185,000	XXX
00287Y-BM-0	ABBVIE INC		2.B FE	967,564	968,977	11/21/2022
00914A-AN-2	AIR LEASE CORP		2.B FE	12,792,338	12,800,000	12/15/2022
06417M-C4-5	BANK OF NOVA SCO		1.A FE	4,987,057	5,000,000	08/08/2023
136385-AW-1	CANADIAN NATL RESOURCES		2.A FE	5,397,558	5,428,338	01/15/2023
14338H-AA-4	CARMEL VALLEY SR LIVING		1.B FE	4,000,000	4,000,000	09/01/2061
15189H-AN-0	CENTERPOINT		1.G FE	1,910,133	1,914,000	03/02/2023
19123M-AD-5	COCA-COLA EUROPEAN PARTN		2.A FE	1,863,335	1,873,711	05/05/2023
22532X-SA-7	CREDIT AGRICOLE CIB NY		1.A FE	3,993,656	4,000,000	11/21/2022
25748U-DC-0	DOMINION RESOURCES		2.B FE	1,491,520	1,495,416	01/15/2023
423012-AD-5	HEINEKEN N.V.		2.A FE	987,629	994,707	04/01/2023
46655F-AA-5	JMA-PM LLC		1.B FE	840,000	840,000	03/01/2072
59217G-EE-5	MET LIFE GLOB		1.D FE	3,968,003	3,979,167	01/13/2023
628530-AV-9	MYLAN LABORATORIES INC		2.C FE	1,579,762	1,592,208	01/15/2023
64186A-AA-7	NEW ALLEGRO I LLC		1.B FE	4,250,000	4,250,000	07/01/2062
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	5,086,995	5,100,000	02/22/2023
65339K-BU-3	NEXTERA ENERGY CAPITAL		2.A FE	4,920,053	4,940,228	03/01/2023
68389X-AP-0	ORACLE CORP		2.B FE	2,719,435	2,719,957	10/15/2022
74368C-AR-5	PROTECTIVE LIFE GLOBAL		1.E FE	2,496,503	2,515,687	06/09/2023
785592-AD-8	SABINE PASS LIQUEFACTION		2.B FE	1,883,546	1,894,032	04/15/2023
969457-BU-3	WILLIAMS COS INC		2.B FE	6,501,990	6,507,144	01/15/2023
98978V-AB-9	ZOETIS INC		2.A FE	5,972,097	6,007,775	02/01/2023
1019999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations			88,909,174	89,121,347	XXX
1109999999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds			88,909,174	89,121,347	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			100,458,801	100,670,974	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			12,185,000	12,185,000	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			112,643,801	112,855,974	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	NATIONAL BANK OF CANADA CP		1.A	4,250,300	4,250,000	01/13/2023
9509999999	Total - Short-Term Invested Assets (Schedule DA type)			4,250,300	4,250,000	XXX
262006-20-8	ARIZONA PUB SERV CP		1.A	6,498,191	6,498,191	10/03/2022
	CONS EDISON CO CP		1.A	2,674,467	2,673,258	10/06/2022
	DREYFUS GOVERN CASH MGMT INS MONEY MARKE		1.A	80,646	80,646	
	MID-AMERICA APARTMENTS CP		1.A	4,099,281	4,097,289	10/03/2022
	PARKER-HANNIFIN CORP CP		1.A	7,982,943	7,943,147	10/25/2022
	PEOPLES GAS LIGHT & COKE CP		1.A	5,999,335	5,996,720	10/05/2022
	PROTECTIVE LIFE CORP CP		1.A	4,998,209	4,997,639	10/03/2022
9709999999	Total - Cash Equivalents (Schedule E Part 2 type)			32,333,071	32,286,890	XXX
9999999999	- Totals			149,227,172	149,392,864	XXX

General Interrogatories:

1. Total activity for the year

Fair Value \$ 30,465,193

Book/Adjusted Carrying Value \$ 30,615,040
2. Average balance for the year

Fair Value \$ 135,665,744

Book/Adjusted Carrying Value \$ 135,837,363

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					1,078,118	(4,534,474)	674,028	.XXX.
TRUIST WINSTON-SALEM, NC					742,759	742,773	742,787	.XXX.
FEDERAL HOME LOAN BANK CINCINNATI, OH					294,618	294,618	294,618	.XXX.
FIFTH THIRD BANK CINCINNATI, OH					3,276,215	2,275,327	1,915,734	.XXX.
GOLDMAN SACHS NEW YORK, NY					(2,631,900)	(2,371,438)	4,753,197	.XXX.
JP MORGAN/CHASE NEW YORK, NY					(15,039,986)	(14,642,576)	(13,108,741)	.XXX.
KEYCORP (KEY BANK) CLEVELAND, OH					5,525,790	5,527,910	5,530,030	.XXX.
M&T BANK BUFFALO, NY					662,652	666,406	670,579	.XXX.
0199998. Deposits in ... 3 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			213,874	213,861	294,869	.XXX.
0199999. Totals - Open Depositories	XXX	XXX	0	0	(5,877,860)	(11,827,593)	1,767,101	.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	(5,877,860)	(11,827,593)	1,767,101	.XXX.
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				.XXX.
.....								
.....								
.....								
.....								
0599999. Total - Cash	XXX	XXX	0	0	(5,877,860)	(11,827,593)	1,767,101	.XXX.

SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]