



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

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

Country of Domicile United States of America

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

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

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

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

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

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

Internet Website Address www.integritylife.com

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

OFFICERS

Chairman of the Board John Finn Barrett Secretary Ayana Gordon #
President & CEO Jill Tripp McGruder

OTHER

Mark Erdem Caner, Sr VP	Daniel Joseph Downing, Sr VP	Lisa Beth Fangman, Sr VP
James Jeffrey Fitzgerald, Sr VP, Chf Information Off	Wade Matthew Fugate, VP, Controller	David Todd Henderson, Sr VP, Chf Acty, Risk, Data Off
Sarah Sparks Herron #, Assistant Secretary	Kevin Louis Howard, Sr VP, Gen Counsel, Asst Secretary	Bradley Joseph Hunkler, Sr VP, Chief Financial Officer
Mark Daniel Hutchinson #, VP	Jay Vincent Johnson, VP, Treasurer	Paul Matthew Kruth, VP
Bruce William Maisel, VP, CCO	Ryan Keith Richey #	Paul Charles Silva, VP
Denise Lynn Sparks, VP	Rodrick Landon Snyder #, VP, Chief Audit Officer	Michael Shane Speas, VP, Chief Info Security Officer
Jacob Cole Steuber #, VP	James Joseph Vance, Sr VP, Co-Chief Inv Officer	Terrie Ann Wiedenheft, VP
Brendan Matthew White, Sr VP, Co-Chief Inv Officer	Aaron Jason Wolf, VP, Chief Underwriter	

DIRECTORS OR TRUSTEES

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

State of Ohio SS: Hamilton
County of

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

Jill Tripp McGruder
President & CEO

Sarah Sparks Herron
Assistant Secretary

Wade Matthew Fugate
VP and Controller

Subscribed and sworn to before me this
27th day of October, 2022

a. Is this an original filing?
b. If no,
1. State the amendment number.....
2. Date filed
3. Number of pages attached.....

Yes [X] No []

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	1,913,539	2,115,455	2,855,985
8.3 Aggregate write-ins for miscellaneous income			
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)
5302.			(8,964,803)
5303.			0
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 \$ tax on capital gains (losses)	(3,653,037)	2,922,269	40,566,194
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

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

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

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

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

		SSAP #	F/S Page	F/S Line #	2022	2021
NET INCOME						
(1) State basis (Page 4, Line 35, Columns 1 & 2)		xxx	xxx	xxx	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 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than- Temporary Impairment	5 Amortized Cost After Other-Than- Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement Where Reported
32051G-TE-5	181,274	174,922	6,352	174,922	174,927	06/30/2022
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 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	7,965,045	7,965,045	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	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	—
Actual or estimated Borrowing Capacity as (f) 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	—
Actual or estimated Borrowing Capacity as (f) Determined by the Insurer	680,000,000	XXX	XXX

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

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

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

	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption		
			3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	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 Fair Value	2 Carrying Value	3 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 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	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

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

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	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 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	20,000,000	20,000,000	—
2. Funding Agreements	624,425,800	624,425,800	—
3. Other	—	—	—
4. Aggregate Total (1+2+3)	644,425,800	644,425,800	—

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

c. FHLB - Prepayment Obligations

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

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

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

A. Defined Benefit Plan

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

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

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

15. Leases. No Change.

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

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

B. (2) Not applicable.

(4) Not applicable.

C. Wash Sales. No Change.

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

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

STATEMENT AS OF 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,

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

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

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

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

STATEMENT AS OF 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 [X]

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

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

2.2 If yes, date of change: _____

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

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

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

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

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

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

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

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

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

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

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

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

6.4 By what department or departments?
Ohio Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [] No []
 (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
 (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
 (c) Compliance with applicable governmental laws, rules and regulations;
 (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
 (e) Accountability for adherence to the code.

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

9.2 Has the code of ethics for senior managers been amended? Yes [] No []

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 []

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 [] 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 []

11.2 If yes, give full and complete information relating thereto:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
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 [<input checked="" type="checkbox"/>] No [<input type="checkbox"/>]		
14.2 If yes, please complete the following:		
14.21 Bonds	\$	\$
14.22 Preferred Stock	\$	\$
14.23 Common Stock	\$	\$
14.24 Short-Term Investments	\$	\$
14.25 Mortgage Loans on Real Estate	\$	\$
14.26 All Other	\$	\$
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$	\$
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 [<input checked="" type="checkbox"/>] No [<input type="checkbox"/>]		
15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [<input checked="" type="checkbox"/>] No [<input type="checkbox"/>] N/A [<input type="checkbox"/>] If no, attach a description with this statement.		
16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:		
16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	\$	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 [] No []

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

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

- 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 [] 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 []

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 [] No []

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

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1	Amount
1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
1.1 Long-Term Mortgages In Good Standing	
1.11 Farm Mortgages	\$
1.12 Residential Mortgages	\$
1.13 Commercial Mortgages	\$
1.14 Total Mortgages in Good Standing	\$
	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?
- 5.2 If no, explain:
- 6.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?
- 6.2 If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount
.....

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

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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.	Active Status (a)	Life Contracts		Direct Business Only			Total Columns 2 Through 5	Deposit-Type Contracts
		2	3	4	5			
		Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations			
1. Alabama	AL	8,420	1,381,841	0	0	1,390,261	0	0
2. Alaska	AK	0	0	0	0	0	0	0
3. Arizona	AZ	3,812	10,732,337	0	0	10,736,149	223,360	0
4. Arkansas	AR	.90	3,904,249	0	0	3,904,339	883,716	0
5. California	CA	6,968	32,822,220	0	0	32,829,188	892,003	0
6. Colorado	CO	4,347	2,261,903	0	0	2,266,250	387,445	0
7. Connecticut	CT	.77	6,797,993	0	0	6,980,070	348,344	0
8. Delaware	DE	490	494,013	0	0	494,503	70,000	0
9. District of Columbia	DC	0	0	0	0	0	0	0
10. Florida	FL	14,802	25,044,061	0	0	25,058,863	3,285,917	0
11. Georgia	GA	9,376	5,920,799	0	0	5,930,175	0	0
12. Hawaii	HI	2,323	1,782,553	0	0	1,784,876	250,000	0
13. Idaho	ID	.118	1,076,720	0	0	1,076,838	100,000	0
14. Illinois	IL	24,508	12,260,692	0	0	12,285,200	934,920	0
15. Indiana	IN	3,885	7,756,976	0	0	7,760,861	1,307,495	0
16. Iowa	IA	24,125	2,334,792	0	0	2,358,917	126,666	0
17. Kansas	KS	2,113	1,159,510	0	0	1,161,623	0	0
18. Kentucky	KY	0	10,788,458	0	0	10,788,458	1,600,654	0
19. Louisiana	LA	0	1,634,193	0	0	1,634,193	1,157,769	0
20. Maine	ME	0	920,439	0	0	920,439	0	0
21. Maryland	MD	12,622	3,675,481	0	0	3,688,103	345,633	0
22. Massachusetts	MA	.118	6,174,979	0	0	6,175,097	5,340,609	0
23. Michigan	MI	709	19,392,439	0	0	19,393,148	2,223,419	0
24. Minnesota	MN	18,710	4,293,334	0	0	4,312,044	122,661	0
25. Mississippi	MS	558	938,701	0	0	939,259	237,857	0
26. Missouri	MO	6,019	3,399,718	0	0	3,405,737	478,870	0
27. Montana	MT	.119	572,222	0	0	572,341	0	0
28. Nebraska	NE	1,644	2,671,935	0	0	2,673,579	146,816	0
29. Nevada	NV	.99	1,623,280	0	0	1,623,379	5,784	0
30. New Hampshire	NH	0	178,515	0	0	178,515	386,259	0
31. New Jersey	NJ	0	15,733,942	0	0	15,733,942	2,497,239	0
32. New Mexico	NM	776	1,321,683	0	0	1,322,459	55,487	0
33. New York	NY	676	2,404,559	0	0	2,405,235	0	0
34. North Carolina	NC	274	14,544,778	0	0	14,545,052	883,447	0
35. North Dakota	ND	0	.80,122	0	0	80,122	0	0
36. Ohio	OH	72,810	43,525,939	0	0	43,598,749	3,704,932,209	0
37. Oklahoma	OK	2,633	3,183,674	0	0	3,186,307	134,484	0
38. Oregon	OR	.97	3,450,943	0	0	3,451,040	549,669	0
39. Pennsylvania	PA	44,579	34,554,904	0	0	34,599,483	2,951,276	0
40. Rhode Island	RI	0	.767,701	0	0	.767,701	2,030,000	0
41. South Carolina	SC	3,529	2,791,096	0	0	2,794,625	60,000	0
42. South Dakota	SD	2,365	438,874	0	0	441,239	0	0
43. Tennessee	TN	1,204	7,774,256	0	0	7,775,460	745,430	0
44. Texas	TX	1,695	32,316,300	0	0	32,317,995	1,867,654	0
45. Utah	UT	0	3,486,001	0	0	3,486,001	1,064,009	0
46. Vermont	VT	0	2,846,433	0	0	2,846,433	0	0
47. Virginia	VA	.194	5,710,182	0	0	5,710,376	401,231	0
48. Washington	WA	1,128	3,911,470	0	0	3,912,598	1,507,456	0
49. West Virginia	WV	6,523	1,615,638	0	0	1,622,161	40,000	0
50. Wisconsin	WI	783	2,263,644	0	0	2,264,427	432,000	0
51. Wyoming	WY	0	120,000	0	0	120,000	0	0
52. American Samoa	AS	N				0	0	0
53. Guam	GU	N				0	0	0
54. Puerto Rico	PR	N				0	0	0
55. U.S. Virgin Islands	VI	N				0	0	0
56. Northern Mariana Islands	MP	N				0	0	0
57. Canada	CAN	N				0	0	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	0
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX					0	0
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX					0	0
93. Premium or annuity considerations waived under disability or other contract provisions		XXX					0	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	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		0	0	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

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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 Loca-tion	Rela-tion-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(es)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0836	Western-Southern Group	.00000	47-3228849				1373 Lex Road Investor Holdings, LLC	.KY.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co.	NO.	
.0836	Western-Southern Group	.00000					2014 San Antonio Trust Agreement	.OH.	.N/A.	The Western and Southern Life Insurance Co	Ownership.	100.00	Western & Southern Mutual Holding Co.	NO.	
.0836	Western-Southern Group	.00000					2017 Houston Trust Agreement	.OH.	.N/A.	The Western and Southern Life Insurance Co	Ownership.	100.00	Western & Southern Mutual Holding Co.	NO.	
.0836	Western-Southern Group	.00000	88-3192792				2378 Park Holdings, LLC	.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership.	94.00	Western & Southern Mutual Holding Co.	NO.	
.0836	Western-Southern Group	.00000	45-5458388				2758 South Main SPE, LLC	.NC.	.N/A.	WS Real Estate Holdings LLC	Ownership.	100.00	Western & Southern Mutual Holding Co.	NO.	
.0836	Western-Southern Group	.00000	81-3013986				309 Holdings, LLC	.OH.	.N/A.	The Western and Southern Life Insurance Co	Ownership.	1.00	Western & Southern Mutual Holding Co.	NO.	
.0836	Western-Southern Group	.00000	81-3013986				309 Holdings, LLC	.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership.	48.00	Western & Southern Mutual Holding Co.	NO.	
.0836	Western-Southern Group	.00000	27-1594103				506 Phelps Holdings, LLC	.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co.	NO.	
.0836	Western-Southern Group	.00000	88-1614351				AI Neyer Industrial Fund II-Q LLC	.OH.	.N/A.	The Western and Southern Life Insurance Co	Ownership.	4.500	Western & Southern Mutual Holding Co.	NO.	
.0836	Western-Southern Group	.00000	86-1791268				Alta 287 Venture LLC	.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co.	NO.	
.0836	Western-Southern Group	.00000	84-5144260				Alta at Horizon West, LLC	.FL.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co.	NO.	
.0836	Western-Southern Group	.00000	84-4351262				Alta Preston Residences, LLC	.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co.	NO.	
.0836	Western-Southern Group	.00000	47-1046102				Apex Housing Investor Holdings, LLC	.KY.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co.	NO.	
.0836	Western-Southern Group	.00000	82-1476704				Aravada Kipling Housing Holdings, LLC	.CO.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co.	NO.	
.0836	Western-Southern Group	.00000	87-4797036				Azalea Apartment Venture, LLC	.NC.	.N/A.	WS Real Estate Holdings LLC	Ownership.	47.00	Western & Southern Mutual Holding Co.	NO.	
.0836	Western-Southern Group	.00000	83-3057118				Beardsley Inv. Holdings, LLC	.AZ.	.N/A.	WSLR Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co.	NO.	
.0836	Western-Southern Group	.00000	45-5439068				Belle Housing Investor Holdings, Inc.	.NC.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co.	NO.	
.0836	Western-Southern Group	.00000	83-4499681				Blackstone Real Estate Investment Trust	.NY.	.N/A.	WS Real Estate Holdings LLC	Ownership.	100.00	Western & Southern Mutual Holding Co.	NO.	
.0836	Western-Southern Group	.00000	82-0887717				BP Summerville Investor Holdings, LLC	.SC.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co.	NO.	
.0836	Western-Southern Group	.00000	88-1583182				Broomfield SH Holding, LLC	.CO.	.N/A.	WS Real Estate Holdings LLC	Ownership.	47.00	Western & Southern Mutual Holding Co.	NO.	
.0836	Western-Southern Group	.00000	45-5458332				BY Apartment Investor Holding, LLC	.MD.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co.	NO.	
.0836	Western-Southern Group	.00000	35-2431972				Canal Senate Apartments LLC	.IN.	.N/A.	WS Real Estate Holdings LLC	Ownership.	100.00	Western & Southern Mutual Holding Co.	NO.	
.0836	Western-Southern Group	.00000	82-0894869				Cape Barnstable Investor Holdings, LLC	.MA.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co.	NO.	
.0836	Western-Southern Group	.00000	20-8819502				Carmel Holdings, LLC	.IN.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co.	NO.	
.0836	Western-Southern Group	.00000	20-5862349				Carmel Hotel, LLC	.IN.	.N/A.	Carmel Holdings, LLC	Ownership.	36.260	Western & Southern Mutual Holding Co.	NO.	
.0836	Western-Southern Group	.00000	31-1449186				Carthage Senior Housing Ltd	.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co.	NO.	
.0836	Western-Southern Group	.00000	82-4579654				Cedar Park Senior Inv. Holdings, LLC	.TX.	.N/A.	WSLR Holdings LLC	Ownership.	100.00	Western & Southern Mutual Holding Co.	NO.	
.0836	Western-Southern Group	.00000	83-2482456				Cenizo Apts Inv. Holdings, LLC	.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co.	NO.	
.0836	Western-Southern Group	.00000	75-2808126				Centreport Partners LP	.TX.	.N/A.	The Western and Southern Life Insurance Co	Ownership.	25.250	Western & Southern Mutual Holding Co.	NO.	
.0836	Western-Southern Group	.00000	83-4249257				Charlotte Park Investor Holdings, LLC	.NC.	.N/A.	WSLR Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co.	NO.	
.0836	Western-Southern Group	.00000	82-1650525				Chattanooga Southside Housing Investor Holdings, LLC	.TN.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co.	NO.	
.0836	Western-Southern Group	.00000	85-3863649				Chestnut Anchor Healthcare Fund II LP	.TX.	.N/A.	The Western and Southern Life Insurance Co	Ownership.	25.00	Western & Southern Mutual Holding Co.	NO.	
.0836	Western-Southern Group	.00000	81-2810787				Chestnut Healthcare Partners, LP	.TN.	.N/A.	The Western and Southern Life Insurance Co	Ownership.	21.350	Western & Southern Mutual Holding Co.	NO.	
.0836	Western-Southern Group	.00000	23-1691523				Cincinnati Analyst Inc	.OH.	.N/A.	Columbus Life Insurance Co.	Ownership.	100.00	Western & Southern Mutual Holding Co.	NO.	
.0836	Western-Southern Group	.00000	83-3238622				Cincinnati CBD Holdings, LLC	.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership.	100.00	Western & Southern Mutual Holding Co.	NO.	
.0836	Western-Southern Group	.00000	61-1454115				Cincinnati New Markets Fund LLC	.OH.	.N/A.	The Western and Southern Life Insurance Co	Ownership.	14.660	Western & Southern Mutual Holding Co.	NO.	
.0836	Western-Southern Group	.00000	20-0434449				Cleveland East Hotel LLC	.OH.	.N/A.	WS CEH LLC	Ownership.	37.000	Western & Southern Mutual Holding Co.	NO.	
.0836	Western-Southern Group	.99937	31-1191427				Columbus Life Insurance Co.	.OH.	.IA.	The Western and Southern Life Insurance Co	Ownership.	100.00	Western & Southern Mutual Holding Co.	NO.	
.0836	Western-Southern Group	.00000	87-4569007				Concord HB K Clayton Holdings, LLC	.MO.	.N/A.	WS Real Estate Holdings LLC	Ownership.	47.000	Western & Southern Mutual Holding Co.	NO.	
.0836	Western-Southern Group	.00000	85-1988953				Courtland Apartments, LLC	.GA.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co.	NO.	
.0836	Western-Southern Group	.00000	81-3364944				Cove Housing Investor Holdings, LLC	.OR.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co.	NO.	
.0836	Western-Southern Group	.00000	84-2300932				Covington Apt. Holdings, LLC	.AZ.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co.	NO.	
.0836	Western-Southern Group	.00000	46-5593932				Crabtree Common Apt. Invesot Holdings, LLC	.NC.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co.	NO.	
.0836	Western-Southern Group	.00000	45-2524597				Cranberry NP Hotel Company LLC	.PA.	.N/A.	NP Cranberry Hotel Holdings, LLC	Ownership.	72.520	Western & Southern Mutual Holding Co.	NO.	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(es)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0836	Western-Southern Group	00000	47-3929236			Crossings Apt. Holdings		UT	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	46-3421289			Dallas City Investor Holdings, LLC		TX	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	20-2681473			Day Hill Road Land LLC		CT	N/A	WS Real Estate Holdings LLC	Ownership	74.00	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	88-3066875			Delaney Land Partners, LLC		FL	N/A	WS Real Estate Holdings LLC	Ownership	67.00	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	31-1498142			Dublin Hotel LLC		OH	N/A	The Western and Southern Life Insurance Co	Ownership	25.00	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	47-3945554			Dunvale Investor Holdings, LLC		TX	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	81-1290497			Eagle Realty Capital Partners, LLC		OH	N/A	Eagle Realty Group, LLC	Ownership	100.00	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	31-1779165			Eagle Realty Group, LLC		OH	N/A	Western & Southern Investment Holdings LLC	Ownership	100.00	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	31-1779151			Eagle Realty Investments, Inc		OH	N/A	Eagle Realty Group, LLC	Ownership	100.00	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	82-1940957			Eagle Rose Apt. Holdings, LLC		NY	N/A	The Western and Southern Life Insurance Co	Ownership	2.500	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	47-1596551			East Denver Investor Holdings, LLC		CO	N/A	WS Real Estate Holdings LLC	Ownership	98.00	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	46-1383159			Emerging Markets LLC		OH	N/A	Integrity Life Insurance Co	Ownership	33.540	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	46-1383159			Emerging Markets LLC		OH	N/A	National Integrity Life Insurance Co	Ownership	16.980	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	46-1383159			Emerging Markets LLC		OH	N/A	The Lafayette Life Insurance Co	Ownership	26.370	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	46-1383159			Emerging Markets LLC		OH	N/A	Western-Southern Life Assurance Co	Ownership	23.110	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	87-3176470			EQT Exeter Industrial Core Plus Fund IV		PA	N/A	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	N/A	Integrity Life Insurance Co	Ownership	1.700	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	87-3176470			EQT Exeter Industrial Core Plus Fund IV		PA	N/A	The Western and Southern Life Insurance Co	Ownership	0.200	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	86-3736212			Etowah Joint Venture Partners, LLC		GA	N/A	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	37-1832788			Fabric Insurance Agency, LLC		NY	N/A	Fabric Technologies, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	47-5482199			Fabric Technologies, Inc.		NY	N/A	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	45-5350091			Flat Apts. Investor Holdings, LLC		IN	N/A	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	82-3668056			Flats Springhurst Inv Holdings, LLC		KY	N/A	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	82-1492952			Forsythe Halcyon AA Inv. Holdings, LLC		MA	N/A	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	45-0571051			Fort Washington Active Fixed Fund		OH	N/A	The Western and Southern Life Insurance Co	Ownership	37.210	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	45-0571051			Fort Washington Active Fixed Fund		OH	N/A	Integrity Life Insurance Co	Ownership	4.180	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	52-2206044			Fort Washington Capital Partners, LLC		OH	N/A	Fort Washington Investment Advisors, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
.0837	Western-Southern Group	00003	31-1727947			Fort Washington Flexible Income LLC		OH	N/A	Integrity Life Insurance Co	Ownership	20.310	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00001	31-1727947			Fort Washington Flexible Income LLC		OH	N/A	The Western and Southern Life Insurance Co	Ownership	18.850	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00002	31-1727947			Fort Washington Flexible Income LLC		OH	N/A	Western & Southern Financial Group, Inc.	Ownership	26.490	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	47-3243974			Fort Washington Global Alpha Domestic Fund LP		OH	N/A	Western & Southern Financial Group, Inc.	Ownership	99.990	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	98-1227949			Fort Washington Global Alpha Master Fund LP		OH	N/A	Fort Washington Global Alpha Domestic Fund	Ownership	99.470	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	31-1702203			Fort Washington High Yield Inv LLC		OH	N/A	Columbus Life Insurance Co	Ownership	31.840	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	31-1702203			Fort Washington High Yield Inv LLC		OH	N/A	Integrity Life Insurance Co	Ownership	6.040	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	31-1702203			Fort Washington High Yield Inv LLC		OH	N/A	National Integrity Life Insurance Co	Ownership	6.040	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	31-1702203			Fort Washington High Yield Inv LLC		OH	N/A	The Western and Southern Life Insurance Co	Ownership	1.610	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	31-1702203			Fort Washington High Yield Inv LLC		OH	N/A	Western-Southern Life Assurance Co	Ownership	40.910	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	27-0116330			Fort Washington High Yield Inv LLC II		OH	N/A	The Western and Southern Life Insurance Co	Ownership	21.980	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	31-1301863			Fort Washington Investment Advisors, Inc.		OH	N/A	Western & Southern Investment Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	52-2206041			Fort Washington PE Invest II LP		OH	N/A	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	52-2206041			Fort Washington PE Invest II LP		OH	N/A	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	NO	

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 Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(es)/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	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	31-1727947				Fort Washington PE Invest III LP	.OH.	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	16-1648796				Fort Washington PE Invest IV LP	.OH.	NIA	Fort Washington Capital Partners, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	16-1648796				Fort Washington PE Invest IV LP	.OH.	NIA	The Western and Southern Life Insurance Co	Ownership	38.320	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	81-1710716				Fort Washington PE Invest IX	.OH.	NIA	FIPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	81-1710716				Fort Washington PE Invest IX	.OH.	NIA	The Western and Southern Life Insurance Co	Ownership	9.180	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	81-1722824				Fort Washington PE Invest IX-B	.OH.	NIA	FIPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	81-1722824				Fort Washington PE Invest IX-B	.OH.	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	81-1997777				Fort Washington PE Invest IX-K	.OH.	NIA	FIPEI IX GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	87-3834210				Fort Washington PE Invest SM II	.OH.	NIA	FIPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	87-3834210				Fort Washington PE Invest SM II	.OH.	NIA	The Western & Southern Life Insurance Co	Ownership	25.300	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	87-3815473				Fort Washington PE Invest SM II-B	.OH.	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	87-3815473				Fort Washington PE Invest SM II-B	.OH.	NIA	FIPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	87-3835610				Fort Washington PE Invest SM II-K	.OH.	NIA	FIPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	20-4568842				Fort Washington PE Invest V LP	.OH.	NIA	FIPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	20-4568842				Fort Washington PE Invest V LP	.OH.	NIA	The Western and Southern Life Insurance Co	Ownership	45.790	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	26-1073680				Fort Washington PE Invest VI LP	.OH.	NIA	FIPEI VI GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	26-1073680				Fort Washington PE Invest VI LP	.OH.	NIA	The Western and Southern Life Insurance Co	Ownership	35.470	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	27-1321348				Fort Washington PE Invest VI LP	.OH.	NIA	FIPEI VII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	27-1321348				Fort Washington PE Invest VII LP	.OH.	NIA	The Western and Southern Life Insurance Co	Ownership	30.990	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	35-2485044				Fort Washington PE Invest VII LP	.OH.	NIA	FIPEI VIII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	35-2485044				Fort Washington PE Invest VIII	.OH.	NIA	The Western and Southern Life Insurance Co	Ownership	4.150	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	32-0418436				Fort Washington PE Invest VIII-B	.OH.	NIA	FIPEI VIII GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	32-0418436				Fort Washington PE Invest VIII-B	.OH.	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	83-1005851				Fort Washington PE Invest X	.OH.	NIA	FIPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	83-1005851				Fort Washington PE Invest X	.OH.	NIA	The Western and Southern Life Insurance Co	Ownership	9.090	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	83-1023433				Fort Washington PE Invest X-B	.OH.	NIA	FIPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	83-1023433				Fort Washington PE Invest X-B	.OH.	NIA	The Western and Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	87-3859143				Fort Washington PE Invest XI	.OH.	NIA	FIPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	87-3859143				Fort Washington PE Invest XI	.OH.	NIA	The Western & Southern Life Insurance Co	Ownership	30.380	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	87-3816231				Fort Washington PE Invest XI-B	.OH.	NIA	The Western & Southern Life Insurance Co	Ownership	99.500	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	87-3816231				Fort Washington PE Invest XI-B	.OH.	NIA	FIPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	87-3859775				Fort Washington PE Invest XI-K	.OH.	NIA	FIPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	83-1036934				Fort Washington PE Invest X-S	.OH.	NIA	FIPEI X GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	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	FIPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	.OH.	NIA	Fort Washington PE Invest V LP	Ownership	89.590	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	20-5398156				Fort Washington PE Investors V-VC, L.P.	.OH.	NIA	FIPEI V GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH.	NIA	Fort Washington PE Invest V LP	Ownership	6.700	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH.	NIA	Fort Washington PE Invest VI LP	Ownership	9.840	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH.	NIA	Fort Washington PE Invest VII LP	Ownership	5.410	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	26-3806629				Fort Washington PE Opp Fund II, L.P.	.OH.	NIA	FIPEO II GP, LLC	Ownership	0.500	Western & Southern Mutual Holding Co	NO	

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 Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0836	Western-Southern Group	00000	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.	FWPEO III GP, LLC	Ownership.	0.500	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	90-0989164							The Western and Southern Life Insurance Co					
.0836	Western-Southern Group	00000	90-0989164				Fort Washington PE Opp Fund III, L.P.	.OH.	.NIA.		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.	FWPEO III GP, LLC	Ownership.	0.500	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	37-1736757							The Western and Southern Life Insurance Co					
.0836	Western-Southern Group	00000	85-1483379				Fort Washington PE Opp Fund III-B, L.P.	.OH.	.NIA.		Ownership.	99.500	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	85-1503656				Fort Washington PE Opp Fund IV, L.P.	.OH.	.NIA.	FWPEO IV GP, LLC	Ownership.	0.500	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	85-1503656				Fort Washington PE Opp Fund IV-B, L.P.	.OH.	.NIA.	FWPEO IV GP, LLC	Ownership.	99.500	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00001	85-1521520				Fort Washington PE Opp Fund IV-K, L.P.	.OH.	.NIA.	FWPEO IV GP, LLC	Ownership.	0.500	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	87-2353885				Fourth and Pike Apartments, LLC	.OH.	.NIA.	WS Real Estate Holdings LLC	Ownership.	100.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	47-1922641				Frontage Lodge Investor Holdings, LLC	.CO.	.NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	81-1698272				FWPEI IX GP, LLC	.OH.	.NIA.	Fort Washington Investment Advisors, Inc.	Ownership.	100.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	87-1258942				FWPEI Mauna Kea GP, LLC	.OH.	.NIA.	Fort Washington Investment Advisors, Inc.	Ownership.	100.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	87-3616440				FWPEI SM II GP, LLC	.OH.	.NIA.	Fort Washington Investment Advisors, Inc.	Ownership.	100.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	20-4844372				FWPEI V GP, LLC	.OH.	.NIA.	Fort Washington Investment Advisors, Inc.	Ownership.	100.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	26-1073669				FWPEI VI GP, LLC	.OH.	.NIA.	Fort Washington Investment Advisors, Inc.	Ownership.	100.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	27-1321253				FWPEI VII GP, LLC	.OH.	.NIA.	Fort Washington Investment Advisors, Inc.	Ownership.	100.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	46-3584733				FWPEI VIII GP, LLC	.OH.	.NIA.	Fort Washington Investment Advisors, Inc.	Ownership.	100.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	83-0980611				FWPEI X GP, LLC	.OH.	.NIA.	Fort Washington Investment Advisors, Inc.	Ownership.	100.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	87-3656912				FWPEI XI GP, LLC	.OH.	.NIA.	Fort Washington Investment Advisors, Inc.	Ownership.	100.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	26-3806561				FWPEO II GP, LLC	.OH.	.NIA.	Fort Washington Investment Advisors, Inc.	Ownership.	100.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	46-2895522				FWPEO III GP, LLC	.OH.	.NIA.	Fort Washington Investment Advisors, Inc.	Ownership.	100.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	85-1463366				FWPEO IV GP, LLC	.OH.	.NIA.	Fort Washington Investment Advisors, Inc.	Ownership.	100.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	47-4083280				Gallatin Investor Holdings, LLC	.TN.	.NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	45-3507078				Galleria Investor Holdings, LLC	.TX.	.NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	26-1553878				Galveston Summerbrooke Apts LLC	.TX.	.NIA.	Summerbrooke Holdings LLC	Ownership.	52.920	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	43-2081325							The Western and Southern Life Insurance Co					
.0836	Western-Southern Group	70939	13-2611847				Gerber Life Agency, LLC	.OH.	.NIA.		Ownership.	100.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	81-2646906							The Western and Southern Life Insurance Co					
.0836	Western-Southern Group	00000	81-1670352				Gerber Life Insurance Company	.NY.	.IA.		Ownership.	100.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	82-2495007				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	45-3457194				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	26-3525111				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	88-3437673				GS Multifamily Galleria LLC	.TX.	.NIA.	Galleria Investor Holdings, LLC	Ownership.	57.820	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	26-3108420				GS Yorktown Apt LP	.TX.	.NIA.	YT Crossing Holdings, LLC	Ownership.	57.820	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	88-3177929				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	31-1328371				Hearthview Praire Lake Apts LLC	.IN.	.NIA.	Prairie Lakes Holdings, LLC	Ownership.	62.720	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	74780	86-0214103			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	34-1826874				IFS Financial Services, Inc.	.OH.	.NIA.	Western-Southern Life Assurance Co	Ownership.	100.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	81-2358660							The Western and Southern Life Insurance Co					
.0836	Western-Southern Group	00000	85-3569568				IR Mail 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	83-1797000				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	87-2435757				Jomax Holdings, LLC	.FL.	.NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	47-4171986				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					Kissimmee Investor Holdings, LLC	.FL.	.NIA.	WS Real Estate Holdings LLC	Ownership.	98.000	Western & Southern Mutual Holding Co	NO	

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0836	Western-Southern Group	00000	46-4737222				LaCenterra Apts. Investor Holdings, LLC	TX	NIA	The Western and Southern Life Insurance Co	Ownership	98.00	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	31-1705445				LaFrontera Holdings, LLC	TX	NIA	WS Real Estate Holdings LLC	Ownership	74.250	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	83-3004899				Lennox Zionsville Inv. Holdings, LLC	IN	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	27-2330466				Leroy Glen Investment LLC	OH	NIA	The Western and Southern Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	47-3380015				Linthicum Investor Holdings, LLC	MD	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	35-2123483				LLIA, Inc.	OH	NIA	The Lafayette Life Insurance Co	Ownership	100.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	82-3826695				Lorraine Senior Inv. Holdings, LLC	FL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	47-2577517				Lytle Park Inv. 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							The Western and Southern Life Insurance Co					
.0836	Western-Southern Group	00000	45-2914674				Northeast Cincinnati Hotel LLC	OH	NIA		Ownership	25.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	46-5765100				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	47-1122741				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	31-1338187				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	46-1553387				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	85-2026987				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	81-2515872				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							The Western and Southern Life Insurance Co					
.0836	Western-Southern Group	00000	20-4322006				PCE LP	GA	NIA	Western-Southern Life Assurance Co	Ownership	41.900	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	47-3394236				PCE LP	GA	NIA	Western-Southern Life Assurance Co	Ownership	22.340	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	88-2122016				Perimeter TC Investor Holdings	GA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	81-1659568				Piney Plains Holdings, LLC	NC	NIA	WS Real Estate Holdings LLC	Ownership	47.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	26-3167828				Pleasanton Hotel Investor Holdings, LLC	CA	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	84-2464002				Prairie Lakes Holdings, LLC	IN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	41-3147951				Prairie Path Apts. Inv. Holdings, LLC	IL	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	82-1507720				Premium Residential Real Estate Fund II, LP	NY	NIA	The Western and Southern Life Insurance Co	Ownership	2.500	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	34-1998937				Price Willis Lodging Holdings, LLC	SC	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	52-2096076				The Western and Southern Life Insurance Co								
.0836	Western-Southern Group	00000	46-4725907				Queen City Square LLC	OH	NIA	WS Real Estate Holdings LLC	Ownership	99.750	Western & Southern Mutual Holding Co	NO	
.0836	Western-Southern Group	00000	84-3614873				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	84-3851930				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	27-4266774				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	

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Rela-tion-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
0836	Western-Southern Group	00000	88-2173335			RealTerm Logistics Fund IV, LP		MD	NIA	The Western and Southern Life Insurance Co	Ownership	2.900	Western & Southern Mutual Holding Co		
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			Siena Investor Holding, LLC		TX	NIA	WS Real Estate Holdings LLC	Ownership	69.000	Western & Southern Mutual Holding Co		NO
0836	Western-Southern Group	00000	83-2295656			Sixth and Saratoga NW, LLC		KY	NIA	WS Real Estate Holdings LLC	Ownership	100.000	Western & Southern Mutual Holding Co		NO
0836	Western-Southern Group	00000	46-2930953			Skye Apts Investor Holdings, LLC		MN	NIA	WS Real Estate Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co		NO
0836	Western-Southern Group	00000	61-1328558			The Western and Southern Life Insurance Co		KY	NIA						
0836	Western-Southern Group	00000	47-1553152			Skyport Hotel LLC		OH	NIA	Sonterra Legacy Investor Holding, LLC	Ownership	25.000	Western & Southern Mutual Holding Co		NO
0836	Western-Southern Group	00000	83-2948287			South Kirkman Apt. Holdings, LLC		FL	NIA	2014 San Antonio Trust Agreement	Ownership	100.000	Western & Southern Mutual Holding Co		NO
0836	Western-Southern Group	00000	47-2306231			Southside Tunnel Apts. Investor Holdings, LLC		PA	NIA	WSLR 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			The Western and Southern Life Insurance Co		TX	NIA						
0836	Western-Southern Group	00000	88-2045113			Sundance Lafrontera Holdings LLC		WA	NIA	WS Real Estate Holdings LLC	Ownership	62.720	Western & Southern Mutual Holding Co		NO
0836	Western-Southern Group	00000	83-2672383			TA Dakota Land Partners, LLC		FL	NIA	WSLR Holdings LLC	Ownership	62.000	Western & Southern Mutual Holding Co		NO
0836	Western-Southern Group	65242	35-0457540			Tamiami Senior Inv. Holdings, LLC		IA							
0836	Western-Southern Group	70483	31-0487145			The Lafayette Life Insurance Co		OH		Western & Southern Financial Group, Inc.	Ownership	98.000	Western & Southern Mutual Holding Co		NO
0836	Western-Southern Group	00000	83-2399724			The Western and Southern Life Insurance Co		OH	UDP	Western & Southern Financial Group, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co		NO
0836	Western-Southern Group	00000	83-3418626			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	31-1394672			Timacuan Apt. Holdings, LLC		FL	NIA	WSLR Holdings LLC	Ownership	98.000	Western & Southern Mutual Holding Co		NO
0836	Western-Southern Group	00000	47-6046379			Touchstone Advisors, Inc.		OH	NIA	IFS Financial Services, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co		NO
0836	Western-Southern Group	00000	88-3090843			Touchstone Securities, Inc.		NE	NIA	IFS Financial Services, Inc.	Ownership	100.000	Western & Southern Mutual Holding Co		NO
0836	Western-Southern Group	00000	47-5098714			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	20-5542652			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			The Western and Southern Life Insurance Co		OH	NIA	Tri-State Ventures II, LLC	Ownership	29.840	Western & Southern Mutual Holding Co		NO
0836	Western-Southern Group	00000	31-1788429			Tri-State Fund II Growth LP		OH	NIA	The Western and Southern Life Insurance Co	Ownership	0.500	Western & Southern Mutual Holding Co		NO
0836	Western-Southern Group	00000	31-1788429			Tri-State Growth Capital Fund LP		OH	NIA	Tri-State Ventures II, LLC	Ownership	12.500	Western & Southern Mutual Holding Co		NO
0836	Western-Southern Group	00000	20-5542563			Tri-State Growth Capital Fund LP		OH	NIA	Tri-State Ventures, LLC	Ownership	0.630	Western & Southern Mutual Holding Co		NO
0836	Western-Southern Group	00000	31-1788428			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	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

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 Loca-tion	Rela-tion-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0836	Western-Southern Group	.00000	83-2679115			University Shades Inv. Holdings,LLC		.FL.	.N/A.	WSLR Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co ..	NO	
.0836	Western-Southern Group	.00000	81-4132070			Vernazza Housing Investor Holdings,LLC		.FL.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co ..	NO	
.0836	Western-Southern Group	.00000	82-2226959			View High Apts Investor Holdings, LLC		.MO.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co ..	NO	
.0836	Western-Southern Group	.00000	36-4107014			Vinings Trace		.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership.	99.00	Western & Southern Mutual Holding Co ..	NO	
.0836	Western-Southern Group	.00000	72-1388989			Vulcan Hotel LLC		.AL.	.N/A.	The Western and Southern Life Insurance Co	Ownership.	25.00	Western & Southern Mutual Holding Co ..	NO	
.0836	Western-Southern Group	.00000	82-1665321			W Apt. Investor Holdings, LLC		.NC.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co ..	NO	
.0836	Western-Southern Group	.00000	31-0846576			W&S Brokerage Services, Inc.		.OH.	.N/A.	Western-Southern Life Assurance Co ..	Ownership.	100.00	Western & Southern Mutual Holding Co ..	YES	
.0836	Western-Southern Group	.00000	31-1334221			W&S Financial Group Distributors, Inc.		.OH.	.N/A.	Western-Southern Life Assurance Co ..	Ownership.	100.00	Western & Southern Mutual Holding Co ..	NO	
.0836	Western-Southern Group	.00000	83-1744878			Warm Springs Apt. Holdings, LLC		.NV.	.N/A.	WSLR Holdings LLC	Ownership.	100.00	Western & Southern Mutual Holding Co ..	NO	
.0836	Western-Southern Group	.00000	31-1413821			Western & Southern Agency, Inc.		.OH.	.N/A.	The Western and Southern Life Insurance Co	Ownership.	100.00	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.	100.00	Western & Southern Mutual Holding Co ..	NO	
.0836	Western-Southern Group	.00000	06-1804434			Western & Southern Investment Holdings LLC		.OH.	.N/A.	The Western and Southern Life Insurance Co	Ownership.	100.00	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.	100.00	Western & Southern Mutual Holding Co ..	NO	
.0836	Western-Southern Group	92622	31-1000236			Western-Southern Life Assurance Co ..		.OH.	.IA.	The Western and Southern Life Insurance Co	Ownership.	100.00	Western & Southern Mutual Holding Co ..	NO	
.0836	Western-Southern Group	.00000	31-1732344			Windsor Hotel LLC		.CT.	.N/A.	The Western and Southern Life Insurance Co	Ownership.	25.00	Western & Southern Mutual Holding Co ..	NO	
.0836	Western-Southern Group	.00000	81-4930979			WL Apartments Holdings, LLC		.OH.	.N/A.	2017 Houston Trust Agreement ..	Ownership.	100.00	Western & Southern Mutual Holding Co ..	NO	
.0836	Western-Southern Group	.00000	31-1317879			Wright Exec Hotel LTD Partners		.OH.	.N/A.	The Western and Southern Life Insurance Co	Ownership.	60.490	Western & Southern Mutual Holding Co ..	NO	
.0836	Western-Southern Group	.00000	61-1182451			WS Airport Exchange GP LLC		.KY.	.N/A.	WS Real Estate Holdings LLC	Ownership.	74.00	Western & Southern Mutual Holding Co ..	NO	
.0836	Western-Southern Group	.00000	20-2820067			WS CEH LLC		.OH.	.N/A.	WS Real Estate Holdings LLC	Ownership.	50.00	Western & Southern Mutual Holding Co ..	NO	
.0836	Western-Southern Group	.00000	31-1303229			WS Country Place GP LLC		.GA.	.N/A.	WS Real Estate Holdings LLC	Ownership.	90.00	Western & Southern Mutual Holding Co ..	NO	
.0836	Western-Southern Group	.00000	61-0998084			WS Lookout JV LLC		.KY.	.N/A.	The Western and Southern Life Insurance Co	Ownership.	50.00	Western & Southern Mutual Holding Co ..	NO	
.0836	Western-Southern Group	.00000	06-1804432			WS Real Estate Holdings LLC		.OH.	.N/A.	The Western and Southern Life Insurance Co	Ownership.	100.00	Western & Southern Mutual Holding Co ..	NO	
.0836	Western-Southern Group	.00000	20-1515960			WSA Commons LLC		.GA.	.N/A.	The Western and Southern Life Insurance Co	Ownership.	50.00	Western & Southern Mutual Holding Co ..	NO	
.0836	Western-Southern Group	.00000	33-1058916			WSALD MPH LLC		.PA.	.N/A.	WS Real Estate Holdings LLC	Ownership.	50.00	Western & Southern Mutual Holding Co ..	NO	
.0836	Western-Southern Group	.00000	20-0360272			WSL Partners LP		.OH.	.N/A.	Fort Washington Capital Partners, LLC ..	Ownership.	0.500	Western & Southern Mutual Holding Co ..	NO	
.0836	Western-Southern Group	.00000	20-0360272			WSL Partners LP		.OH.	.N/A.	The Western and Southern Life Insurance Co	Ownership.	95.500	Western & Southern Mutual Holding Co ..	NO	
.0836	Western-Southern Group	.00000	20-8843748			WSLR Birmingham		.AL.	.N/A.	WSLR Holdings LLC	Ownership.	100.00	Western & Southern Mutual Holding Co ..	NO	
.0836	Western-Southern Group	.00000	20-8843635			WSLR Cinti LLC		.OH.	.N/A.	WSLR Holdings LLC	Ownership.	100.00	Western & Southern Mutual Holding Co ..	NO	
.0836	Western-Southern Group	.00000	20-8843645			WSLR Columbus LLC		.OH.	.N/A.	WSLR Holdings LLC	Ownership.	100.00	Western & Southern Mutual Holding Co ..	NO	
.0836	Western-Southern Group	.00000	20-8843653			WSLR Dallas LLC		.TX.	.N/A.	WSLR Holdings LLC	Ownership.	100.00	Western & Southern Mutual Holding Co ..	NO	
.0836	Western-Southern Group	.00000	20-8843767			WSLR Hartford LLC		.CT.	.N/A.	WSLR Holdings LLC	Ownership.	100.00	Western & Southern Mutual Holding Co ..	NO	
.0836	Western-Southern Group	.00000	20-8843577			WSLR Holdings LLC		.OH.	.N/A.	The Western and Southern Life Insurance Co	Ownership.	24.490	Western & Southern Mutual Holding Co ..	NO	
.0836	Western-Southern Group	.00000	20-8843962			WSLR Skyport LLC		.KY.	.N/A.	WSLR Holdings LLC	Ownership.	100.00	Western & Southern Mutual Holding Co ..	NO	
.0836	Western-Southern Group	.00000	20-8843814			WSLR Union LLC		.OH.	.N/A.	WSLR Holdings LLC	Ownership.	100.00	Western & Southern Mutual Holding Co ..	NO	
.0836	Western-Southern Group	.00000	26-3526711			YT Crossing Holdings, LLC		.TX.	.N/A.	WS Real Estate Holdings LLC	Ownership.	98.00	Western & Southern Mutual Holding Co ..	NO	

13.6

Asterisk	Explanation
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SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

AUGUST FILING

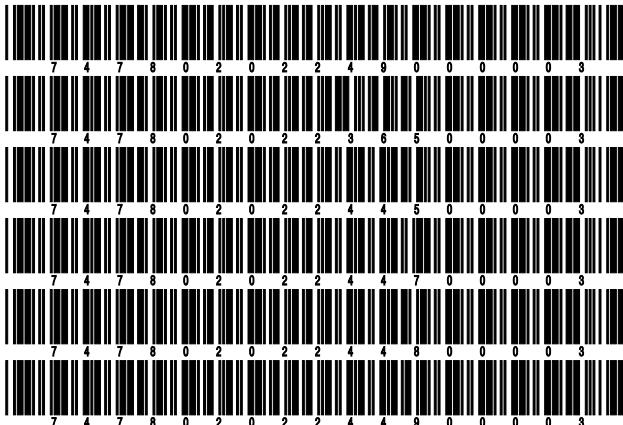
9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting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

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

Bar Code:

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



STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Integrity Life Insurance Company
OVERFLOW PAGE FOR WRITE-INS

NONE

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

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	748,539,423	653,394,121
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	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	893,628,344	748,539,423
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 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	329,256,032	326,147,932
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	1,033,468	10,000,000
2.2 Additional investment made after acquisition	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 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	6,382,582,841	6,199,087,383
2. Cost of bonds and stocks acquired	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	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 \$

SI02

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 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 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	12,193,415	18,174,851
2. Cost of short-term investments acquired	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

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

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	72,576,149
2. Cost Paid/(Consideration Received) on additions	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) 5,264,559 5,264,559
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 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 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	126,898,874	211,187,163
2. Cost of cash equivalents acquired	4,545,917,918	6,226,924,127
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	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	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	38,654,353	126,898,874
11. Deduct total nonadmitted amounts	0	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

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

SCHEDULE B - PART 2

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

1 Loan Number	Location 2 City		3 State	4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
9090	CLINTON		NJ		08/04/2021	4.090	0	3,303,158	22,597,120
9095	NEW YORK		NY		07/15/2022	4.600	28,000,000	0	41,000,000
9096	OCEAN CITY		MD		08/23/2022	5.220	30,000,000	0	77,400,000
0599999. Mortgages in good standing - Commercial mortgages-all other							58,000,000	3,303,158	140,997,120
0899999. Total Mortgages in good standing							58,000,000	3,303,158	140,997,120
1699999. Total - Restructured Mortgages							0	0	0
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0
3299999. Total - Mortgages in the process of foreclosure							0	0	0
3399999 - Totals							58,000,000	3,303,158	140,997,120

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9+10+11)	13 Total Foreign Exchange Change in Book Value					
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 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consider- ation	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
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 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership	
		3 City	4 State										
000000-00-0	First Eagle Direct Lending Fund III, LLC	BOSTON	MA	First Eagle Direct Lending Fund III, LLC	1.E FE	10/24/2016			98,704		1,902,832	4.680	
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated								0	98,704		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	11,646,237		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	4,820,000		0	0	XXX
4899999. Total - Unaffiliated								0	16,564,941		0	79,621,495	XXX
4999999. Total - Affiliated								0	0		0	0	XXX
5099999 - Totals								0	16,564,941		0	79,621,495	XXX

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Change in Book/Adjusted Carrying Value						15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income	
		3 City	4 State					9 Unrealized Valuation Increase (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Temporar- y Impair- ment Recog- nized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value on Disposal							
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	0	0
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							781,810	0	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	0	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	0	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	0	0
000000-00-0	Maranon Capital L.P. Senior Credit Strategies V	CHICAGO	IL	Maranon Capital L.P. Senior Credit Strategies V	09/21/2017	09/01/2022	35,087						0		35,087	35,087		0	0	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	0	0
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							2,296,960	0	0	0	0	0	0	0	2,296,960	2,296,960	0	0	0	0
000000-00-0	TXFL NNN Office Inv Holdings, LLC	Cincinnati	OH	Cash Return Distribution	07/01/2019	07/22/2022	11,584,939						0		12,500	12,500		0	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	0	0
2299999. Joint Venture Interests - Real Estate - Affiliated							12,296,121	0	0	0	0	0	0	0	53,092	53,092	0	0	0	229,166
4899999. Total - Unaffiliated							3,078,770	0	0	0	0	0	0	0	3,078,770	3,078,770	0	0	0	0
4999999. Total - Affiliated							12,296,121	0	0	0	0	0	0	0	53,092	53,092	0	0	0	229,166
5099999 - Totals							15,374,891	0	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 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7	8	9	10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol
36176F-2C-1	G2 G2 765171 4.700% 12/20/61		.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		1,485,000	.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
912820-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
912820-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						20,821,751	22,200,113	49,532	XXX
03846J-X6-2	ARAB REPUBLIC OF EGYPT SOVEREIGN 8.875% 05/29/50	D.	.07/06/2022	Various		250,250	400,000	3,797	4.B FE
0309999999. Subtotal - Bonds - All Other Governments						250,250	400,000	3,797	XXX
30711X-QW-7	CAS 2017-C06 1B1 7.230% 02/25/30		.07/26/2022	INTL FCSTONE FINANCIAL INC	515,313		.500,000	.267	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-09-5	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 MUN FUNDING TRUST VARIOUS 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						10,274,790	7,747,053	22,993	XXX
02665U-AA-3	AHAR 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	AHAR 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	AHAR 2015-SFR1 D 4.407% 04/17/52		.08/25/2022	Various	4,941,359		.559	1.B FE	
02666A-AE-8	AHAR 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	AHAR 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	AHAR 2015-SFR2 A 3.732% 10/17/52		.09/16/2022	WELLS FARGO	133,630		.138,831	.273	1.A FE
02666B-AE-6	AHAR 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 Co12022FL2 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-FAIR 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 2021PM 2021-PM1 A 4.418% 06/15/38		.09/15/2022	BREAN CAPITAL LLC	.7987,891		.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
065410-BV-6	BNBK43 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-CX-7	CHARTER COMM OPT LLC/CAP 4.250% 02/01/31		.08/31/2022	MITSUBISHI UFJ SECURITIES	.275,141		.333,000	.1,219	3.C FE
12593A-BD-6	COMM Mortgage Tr2015R23 2015-0R23 B 4.183% 05/10/48		.08/01/2022	MORGAN STANLEY FIXED INC	2,934,727		.3,000,000	.697	1.A
12635R-BH-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 Commer2015G27lgage 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 rlgage 2022-2 A1 4.300% 03/25/67		.08/17/2022	WELLS FARGO	4,563,567		.4,652,250	.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-IV-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-IV-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 CAPITL II 3.632% 02/01/27		.08/02/2022	J P MORGAN SEC	.108,100		.115,000	.35	2.A FE
380140-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	SMBI 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	IOT 2013-IR 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 2022NXSSal Mar 2022-NXSS 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 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7	8	9	10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol
465979-AQ-7	JP Morgan Chase 2022NKS11 Nov 2022-NXSS B 5.69% 08/15/39		.09/16/2022	J P MORGAN SEC	8,279,250				1.D FE
46640N-AK-4	JPMBB 2013-C15 B 4.92% 11/15/45		.07/15/2022	DEUTSCHE BANK	8,203,584				20,246 1.A
46647P-DK-9	JPMORGAN CHASE & CO 5.71% 09/14/33		.09/28/2022	J P MORGAN SEC	1,608,954				4,199 1.G FE
501687-AA-5	LAD Auto Receiva20221A st 2022-1A A 5.21% 06/15/27		.08/09/2022	J P MORGAN SEC	4,999,423				1.C FE
55336V-BT-6	MLPL LP 4.95% 03/14/52		.09/20/2022	Various	1,229,561				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				27,170 1.D FE
59217G-EE-5	MET LIFE GLOB 1.950% 01/13/23		.09/16/2022	US BANCORP	3,976,920				14,517 1.D FE
59511Z-BS-1	MICRON TECHNOLOGY INC 2.703% 04/15/32		.09/12/2022	BANK of AMERICA SEC	1,360,979				19,442 2.C FE
608190-AL-8	MOHAWK INDUSTRIES INC 3.625% 05/15/30		.07/22/2022	SEAPORT GROUP LLC	679,020				5,312 2.A FE
61747Y-ES-0	MORGAN STANLEY 5.297% 04/20/37		.09/30/2022	J P MORGAN SEC	936,658				24,700 2.A FE
61767F-BB-6	MSC 2016-UB11 XA 1.57% 08/15/49		.09/20/2022	BREAN CAPITAL LLC	508,851				10,531 1.A FE
62912X-AC-8	NGPL PIPE LLC 7.768% 12/15/37		.09/20/2022	Various	642,517				7,346 2.C FE
64186A-AA-7	NEW ALLEGRO I LLC 3.150% 07/01/62		.07/28/2022	STERN	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				1,843 1.B FE
65339K-BU-3	NEXTERA ENERGY CAPITAL 0.650% 03/01/23		.07/14/2022	TD SECURITIES	4,911,300				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				.0 1.D FE
68389X-AP-0	ORACLE CORP 2.500% 10/15/22		.08/25/2022	GOLDMAN SACHS	2,717,572				25,320 2.B FE
68389X-AV-7	ORACLE CORP 4.300% 07/08/34		.09/27/2022	GOLDMAN SACHS	456,143				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				6,844 1.F FE
74368C-AR-5	PROTECTIVE LIFE GLOBAL 1.082% 06/09/23		.07/15/2022	TD SECURITIES	2,502,963				3,078 1.E FE
75524K-PG-3	CITIZENS BANK NA/R1 4.575% 08/09/28		.08/04/2022	MORGAN STANLEY FIXED INC	1,870,000				.0 2.A FE
83012A-AA-7	SIXTH STREET SPECIALITY LENDING 2.500% 08/01/26		.09/27/2022	JANE STREET EXECUTION SERVICES	204,860				.971 2.C FE
83135O-AG-8	Siide 2018-Fun 2018FUN 2018-FUN B 4.493% 06/15/31		.08/25/2022	J P MORGAN SEC	3,715,400				5,682 1.D FE
87227L-AA-5	TCF NATIONAL BANK 4.125% 07/02/29		.07/20/2022	STIFEL NICHOLAS	2,943,750				6,875 2.A FE
87901J-AH-8	TGNA 5.000% 09/15/29		.09/13/2022	RBC/DAIN	152,668				.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				3,509 3.B FE
89680H-AE-2	TOF 2021-1A A 1.860% 03/20/46		.09/20/2022	WELLS FARGO	25,420,931				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				2,675 2.B FE
064159-BN-9	BANK OF NOVA SCOTIA 3.625% 10/27/81	A.	.08/18/2022	MARKET AXESS	200,968				.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				.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				2,647 1.D FE
19123H-AD-5	COCA-COLA EUROPE PARTN 0.500% 05/05/23	D.	.08/22/2022	TD SECURITIES	1,866,992				2,896 2.B FE
22088D-AA-8	CORURPE NETHERLANDS BV 10.000% 02/10/27	D.	.08/12/2022	MORGAN STANLEY FIXED INC	281,125				.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				16,287 2.C FE
37231B-AA-6	GENII CAPITAL LABUAN 3.882% 04/19/31	D.	.08/29/2022	HONG KONG SHANGHAI BK	452,454				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				4,022 1.A FE
423012-AD-5	HEINEKEN N.V. 2.750% 04/01/23	D.	.08/22/2022	TD SECURITIES .....	.993,610				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	1,335,908				.0 2.B FE
46590X-AJ-5	JBS USA FOOD FINANCE 6.500% 12/01/52	D.	.08/31/2022	DEUTSCHE BANK	536,729				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				6,493 2.C FE
55283T-AA-6	MF1 Multifamily 2021FL6 Mrtgts 2021-FL6 A 4.114% 07/16/36	D.	.09/15/2022	MORGAN STANLEY FIXED INC	12,292,969				4,207 1.A FE
60682Z-CL-6	MITSUBISHI UFJ FINL-SPOD ADT 5.017% 07/20/28	D.	.07/11/2022	MORGAN STANLEY FIXED INC	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				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
2509999999. Total - Bonds - Part 5						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
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 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 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol
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	
G5960L-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
#SIXTH-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

E04.2

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 CUSIP Ident- ification	2 Description	For- eign	Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifer and SVO Adminis- trative Symbol		
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Change in Book/ Adjusted Carrying Value									
.36176F-2C-1	G2 G2 765171 4.70% 12/20/61		09/01/2022	Paydown .....		.49	.49	.53	.53	0	(.4)	0	(.4)	0	.49	0	0	0	0	.1	12/20/2061	1.A
.36194S-PD-4	GN GN AU4920 3.02% 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	0	.1,575	09/15/2041	1.A
.36297E-ZY-4	G2 G2 710059 4.50% 11/20/60		08/01/2022	Paydown .....		.24,162	.24,162	.24,209	.24,209	0	(.136)	0	(.136)	0	.24,162	0	0	0	0	.181	11/20/2060	1.A
.36373Y-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	0	.125	02/16/2044	1.A	
.38378K-DQ-9	GNR 2013-46 10 0.868% 08/16/42		09/01/2022	Paydown		0	0	.57,238	.6,487	0	(6,487)	0	(6,487)	0	0	0	0	0	0	0	10,809	08/16/2042	1.A
.38379U-CX-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	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	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	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	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	0	0	2,705	05/16/2058	1.A
.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	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	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	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	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	0	.812	07/15/2025	1.A	
.90376P-DK-4	INT DEV FIN CORP AGENCY DEBENTURES 0.930%		07/05/38	Redemption 100,0000		6,000	6,000	6,000	6,000	0	0	0	0	0	6,000	0	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	.210,206	0	.68	0	.68	0	.210,274	0	(.168)	(.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	.3,643,618	0	1,898	0	1,898	0	.3,645,517	0	(.50,129)	(.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	.1,155,375	0	.32	0	.32	0	.1,155,407	0	.15,761	.15,761	.15,761	.8,063	05/15/2052	1.A	
.912810-TJ-5	U S TREASURY 3.000% 08/15/52		08/22/2022	BANK of AMERICA SEC		.1,418,639	.1,485,000	.1,424,904	.1,424,904	0	.3	0	.3	0	.1,424,907	0	(.6,268)	(.6,268)	(.6,268)	.968	08/15/2052	1.A	
.91282C-DM-0	US TREASURY NOTES 0.500% 11/30/23		08/29/2022	GOLDMAN SACHS		.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)	(.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	.2,216,067	0	.59	0	.59	0	.2,216,125	0	.9,785	.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	.76	0	.76	0	.2,718,329	0	(.33,226)	(.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)	(175,765)	79,662	XXX	XXX	
.03846J-AC-4	ARAB REPUBLIC OF EGYPT SOVEREIGN 7.500%		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)	(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)	(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	.27,038	.189,944	01/22/2024	1.G FE	
.91087B-AM-2	UNITED MEXICAN STATES SOVEREIGN 2.659%		D...	05/24/31	BBVA	.244,440	.291,000	.280,088	.280,305	0	.658	0	.658	0	.280,964	0	(.36,524)	(.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)	(180,666)	345,618	XXX	XXX	
.592112-LP-9	MET GOVT NASHVILLE & DAVIDSON 2.617%		07/01/23		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)	(.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)	(.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)	(.54,820)	.169,088	XXX	XXX	
.186371-BQ-2	CLEVELAND OHIO ECO & DEV 3.170% 12/01/23		09/07/2022	WELLS FARGO	Redemption 100,0000	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)	(.24,950)	.61,076	12/01/2023	1.F FE	
.25477P-NF-8	DOFA 2014-A A 3.875% 06/15/45		09/01/2022			.9,715	.9,715	.9,715	.9,715	0	0	0	0	0	.9,715	0	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	0	0	2		

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 CUSIP Ident- ification	2 Description	For- eign	Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modi- fier and SVO Adminis- trative Symbol	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value								
.3128PT-UT-7	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	
.3135SA-UL-0	FG FG G60587 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	0	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	
.3137BT-ZD-7	FHR 4202 OA 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-GT-0	FHR FHR 4361 IV 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	
.313840-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	
.3138E0-VE-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 3.600% 08/01/45		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-YB-8	FNMA FN A9734 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	
	FNMA FN AII4186 FN AII4186 3.500%																					
.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	FNI 2003-W12 246 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	FNI 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	FNI 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-VII-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-IW-9	FHR FHR 3627 OH 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 FN 2010-9 B 4.000% 02/25/25		09/01/2022	Paydown		8,214	8,214	8,145	8,145	0	69	0	69	0	8,214	0	0	0	219	02/25/2025	1.A	
.31398N-HK-3	FNMA FN 2010-10 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-YT-3	FHR FHR 3652 DC 4.500% 04/15/25		09/01/2022	Paydown		15,125	15,125	15,220	15,108	0	17											

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amor-tization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modified and SVO Administrative Symbol		
.31419K-U4-5	FNMA FN AE8702 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	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-JII-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	MN 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	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	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	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	0	2,374	11/01/2041	1.A FE	
.677560-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	0	2,838	03/01/2036	1.A FE	
.677560-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	0	2,019	09/01/2037	1.A FE	
.751093-FE-0	RALEIGH NC CTFS PRTN VRDN 3.080% 08/01/33		08/01/2022	ST PAUL MN HEALTH PARTNERS 4.089% 07/01/26		.115,000	.115,000	.115,000	.115,000	0	0	0	0	0	.115,000	0	0	0	0	455	08/01/2033	1.E FE	
.792905-DV-0			09/22/2022	MARKET AXESS		.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	Redemption 100,0000		.55,000	.55,000	.55,000	.55,000	0	0	0	0	0	.55,000	0	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	0	3,978	09/01/2047	1.B FE	
.92812U-M2-1	VASHSG 2013-C A 4.250% 10/25/43		09/15/2022	Redemption 100,0000		.33,599	.33,599	.33,599	.33,599	0	0	0	0	0	.33,599	0	0	0	0	912	10/25/2043	1.A FE	
.92812U-04-3	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	0	528	10/25/2037	1.A FE	
.92812U-05-0	VASHSG 2015-A A 3.250% 06/25/42		09/15/2022	Various		.387,321	.407,768	.407,916	.407,916	0	-(148)	0	0	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	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	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	0	54,450	08/22/2022	1.G	
.000780-GR-1	AMAC 2003-6 114 5.500% 05/25/33		09/01/2022	Paydown		.814	.814	.702	.717	0	.97	0	.97	0	.814	0	0	0	0	29	05/25/2033	1.A FM	
.00206R-KB-7	AT&T INC 3.850% 06/01/60		07/26/1998	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	AT&T 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	0	18,316	09/14/2036	1.A FE	
.00287Y-BM-0	ABBVIE 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	0	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	ADMS 2018-1 A 4.810% 11/15/48		09/15/2022	Paydown		.63,722	.64,787	.64,369	.64,647	0	(647)	0	(647)	0	.63,722	0	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	0	3,138	07/25/2043	1.A	
.008414-AN-0	ABMT 2015-2 A13 3.500% 03/25/45		09/01/2022	Paydown		.90,264	.91,392	.90,422	.90,158	0	0	0	0	0	.90,264	0	0	0	0	2,025	03/25/2045	1.A	
.00842A-U-3	ABMT 2015-4 A19 3.500% 06/25/45		09/01/2022	Paydown		.11,093	.11,253	.11,098	.0	0	(5)	0	0	0	.11,093	0	0	0	0	234	06/25/2045	1.A	

E05.2

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

E05
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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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amor-tization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modification and SVO Administrative Symbol	
12647P-AP-5	CSMC 2013-7 A5 3.000% 08/25/43		09/01/2022	Paydown		8,256	.8,256	.8,237	.0	.21	.0	.21	0	8,256	0	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	.30,170	.0	.32	.0	.32	0	.30,202	0	0	0	0	605	12/25/2044	1.A	
12649K-AU-1	CSMC 2015-WIN1 B1 3.781% 12/25/44		09/01/2022	Paydown		211,749	.211,749	.222,113	.0	-.1,655	.0	-.1,655	0	.211,749	0	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	.0	-.32	.0	-.32	0	.209,093	0	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	-.486	.0	-.486	0	.40,956	0	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	.0	.172	.0	.172	0	.73,078	0	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		535,000	.535,000	.544,063	.0	(9,063)	.0	(9,063)	0	.535,000	0	0	0	0	19,059	12/01/2022	2.B FE	
	Redemption 100.0000																					
12665U-AA-2	CVS PASS-THROUGH TRUST 4.704% 01/10/36		09/10/2022	Paydown		48,445	.48,445	.48,445	.0	0	0	0	0	.48,445	0	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	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	.0	0	0	0	0	.11,065	0	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	0	1,585	08/25/2035	1.D FM
12668A-MH-5	CWALT 2005-49CB A13 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	0	609	11/25/2035	1.D FM
12668A-NW-1	CWALT 2005-54CB A14 5.500% 11/25/35		09/01/2022	Paydown		5,850	.8,341	.7,481	.0	(1,632)	0	(1,632)	0	.5,850	0	0	0	0	329	11/25/2035	1.D FM	
12669A-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		09/01/2022	Paydown		2,315	.2,300	.1,973	.0	.813	0	.813	0	.2,315	0	0	0	0	.66	11/25/2035	1.D FM	
12669A-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	0	.57	11/25/2035	1.D FM
	Redemption 100.0000																					
12695*-AA-3	CVS HEALTH PP 3.416% 10/10/38		09/15/2022	TD SECURITIES		55,766	.55,766	.55,766	.55,766	0	0	0	0	0	.55,766	0	0	0	0	1,270	10/10/2038	2.B
14448C-AQ-7	CARRIER GLOBAL CORP 2.722% 02/15/30		07/25/2022	JANE STREET EXECUTION SERVICES		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	Paydown		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	COMC 2005-1 A5 5.105% 02/18/35		09/01/2022	CREDIT SUISSE FIRST		440	.440	.440	.438	0	.2	0	.2	0	.440	0	0	0	0	.15	02/18/2035	1.A FM
16411R-AK-5	CHENIERE ENERGY INC 4.625% 10/15/28		08/31/2022	BOSTON		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	CRMSI 2006-6 B1 6.000% 11/25/36		09/01/2022	Paydown		0	.6,019	.2,965	.4,095	0	(4,095)	0	(4,095)	0	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	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	0	1,511	09/10/2046	1.A
17322N-J1-4	CMLT 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	0	.501	06/25/2044	1.A
17324D-BA-1	CGMT 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	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	.0	0	0	0	0	.12,500	0	0	0	0	489	04/25/2047	2.B FE	
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	0	11,408	11/15/2052	1.A FE
	MORGAN STANLEY FIXED INC																					
224044-CJ-4	COX COMMUNICATIONS INC 3.500% 08/15/27		07/19/2022	Paydown		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	
22523X-LQ-5	CREDIT AGRICOLE CIB NY 1.680% 07/15/22		07/15/2022	Maturity		3,000,000	.3,000,000	3,000,000	.0	0	0	0	0	3,000,000	0	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	.0	.7	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	0	.23	06/25/2033	1.A FM
22970*-AA-8	BNSF LEASE PP 4.070% 05/15/34		08/15/2022	Paydown		21,178	.21,178	.21,178	.0	0	0	0	0	.0	.21,178	0	0	0	0	.539	05/15/2034	1.D PL
233046-AF-8	DNK 2017-1A A2II 4.030% 11/20/47		08/20/2022	Paydown		17,500	.17,500	.17,500	.0	0	0	0	0	.0	.17,500	0	0	0	0	.529	11/20/2047	2.B FE
233046-AK-7	DNK 2019-1A A2II 4.021% 05/20/49		08/20/2022	Paydown		15,000	.15,000	.15,000	.0	0	0	0	0	.0	.15,000	0	0	0	0	.452	05/20/2049	2.B FE
233046-AQ-4	DNK 2021-1A A2II 2.493% 11/20/51		08/20/2022	Paydown		25,000	.25,000	.25,000	.0	0	0	0	0	.0	.25,000	0	0	0	0	.518	11/20/2051	2.B FE
24380X-AA-5	Deephaven Reside2022 rgtage 2022-2 A1		09/01/2022	Paydown		20,863	.20,863	.20,465	.0	0	398	0	398	0	.20,863	0	0	0	0	.75	03/25/2067	1.A FE
	JANE STREET EXECUTION SERVICES					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	
	JANE STREET EXECUTION SERVICES																					
24422E-TH-2	JOHN DEERE CAPITAL 2.650% 06/10/26		08/16/2022	Paydown		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	
24422E-VD-8	JOHN DEERE CAPITAL 2.450% 01/09/30		07/13/2022	Paydown		2,600	.2,652	.2,416	.2,423	0	.177	0	.177	0	.2,600	0	0	0	0	.74	09/25/2035	1.D FM
251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		09/01/2022	Paydown		5,309	.5,309	.4,579	.4,277	0	1,032	0	1,032	0	.5,309	0	0	0	0	.183	07/25/2036	1.A FM
25151E-AD-5	DBALT 2006-AB34 A4 6.423% 07/25/36		09/01/2022	Paydown		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	
25461L-AA-0	DIRECTV HOLDINGS/FING 5.875% 08/15/27		09/07/2022	Paydown		1,835,000	.1,835,000	.1,835,083	.1,835,864	0	(864)	0	(864)	0	.1,835,000	0	0	0	0	.107,806	07/15/2022	4.C FE
25755T-AF-0	DPARS 2015-1A A2II 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	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			
										11	12	13	14	15									
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amor-tization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modification and SVO Administrative 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	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	0	10,000	0	0	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	0	17,500	0	0	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	0	2,500	0	0	0	0	0	87	04/20/2049	2.C FE
26209K-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	0	1,250	0	0	0	0	0	35	07/20/2050	2.C FE
26209K-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	0	1,250	0	0	0	0	0	30	01/20/2051	2.C FE
26209K-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	0	23,750	0	0	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	2,806,104	0	(6,104)	0	(6,104)	0	0	2,800,000	0	0	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	0	4,650,163	0	0	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	0	131,635	0	0	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/DAIN	561,974	585,000	667,239	660,061	0	(6,973)	0	(6,973)	0	0	653,089	0	(91,114)	(91,114)	0	0	28,750	04/15/2029	2.C FE
29977J-AA-4	EVER 2013-1 A1 2.250% 05/25/43		09/01/2022	Paydown	4,744	4,744	4,240	4,598	0	146	0	146	0	0	4,744	0	0	0	0	0	74	03/25/2043	1.A FE
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	0	12,299	0	0	0	0	0	271	02/25/2048	1.A FE
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	0	2,705,008	0	0	0	0	0	72,526	03/15/2024	1.A FE
30212P-BH-7	EXPEDIA INC-II/1 2.950% 03/15/31		09/13/2022	Call 83,5700	984,455	1,78,000	972,847	0	0	1,827	0	1,827	0	0	974,674	0	9,781	9,781	0	0	17,182	03/15/2031	2.C FE
32051G-TE-5	FHSI 2005-F46 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	0	3,839	0	0	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	705,000	707,926	0	0	(2,926)	0	(2,926)	0	0	705,000	0	0	0	0	0	13,659	07/15/2022	2.B FE
34417M-AB-3	FOCUS 2017-1A A211 5.093% 04/30/47		07/30/2022	Paydown	38,288	38,288	38,439	38,406	0	(118)	0	(118)	0	0	38,288	0	0	0	0	0	1,463	04/30/2047	2.B FE
34417R-AA-4	Focus Brands Fun20171A 2017-1A A21B 3.857%		04/30/2022	Paydown	5,051,532	5,051,532	5,053,087	5,052,366	0	(834)	0	(834)	0	0	5,051,532	0	0	0	0	0	130,433	04/30/2047	2.B FE
34960P-AB-7	FORTRESS TRANSPORTATION & IN 6.500%		08/01/2022	Various	638,085	618,000	642,244	630,583	0	(4,074)	0	(4,074)	0	0	626,509	0	(8,509)	(8,509)	0	0	53,560	10/01/2025	3.C FE
36198F-AF-9	GSMS 2013-GC14 AAB 3.817% 08/10/46		09/01/2022	Paydown	232,458	232,458	239,242	232,938	0	(479)	0	(479)	0	0	232,458	0	0	0	0	0	6,757	08/10/2046	1.A FE
3622MII-AAH-6	GSR 2007-3F 2A7 5.750% 05/25/37		09/01/2022	Paydown	13,379	13,379	13,065	13,798	0	(419)	0	(419)	0	0	13,379	0	0	0	0	0	540	05/25/2037	3.B FM
3622MII-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		09/01/2022	Paydown	39,722	40,417	33,041	39,083	0	639	0	639	0	0	39,722	0	0	0	0	0	1,307	05/25/2037	3.B FM
36263N-AB-1	GS Mortgage-Back2022PJ1 Aities 2022-PJ1 A2		09/01/2022	Paydown	306,193	306,193	300,787	0	0	5,406	0	5,406	0	0	306,193	0	0	0	0	0	5,089	05/28/2052	1.A FE
36873B-AA-4	CVS Gen 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	0	47,298	0	0	0	0	0	1,839	01/15/2026	2.B FE
36955G-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	0	1,989,911	0	(11,411)	(11,411)	0	0	57,944	05/15/2025	1.G FE
37033A-QF-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	0	3,998,397	0	0	0	0	0	14,203	04/17/2025	2.B FE
37555B-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	0	6,361,568	0	0	0	0	0	113,630	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	0	5,998,345	0	(78,985)	(78,985)	0	0	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	0	970,555	0	(38,201)	(38,201)	0	0	14,221	03/15/2028	1.F FE
38237J-AA-1	GoodLeap Sustain20221GS e Impr 2022-1GS A		09/20/2022	Paydown	131,494	131,494	131,463	0	0	31	0	31	0	0	131,494	0	0	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	0	649,439	0	0	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	0	2,997,421	0	(55,141)	(55,141)	0	0	78,167	06/23/2024	1.E FE
411707-AT-5	HNGR 2020-1A A2 3.981% 12/20/50		09/20/2022	Paydown	2,500	2,500	2,596	2,570	0	(70)	0	(70)	0	0	2,500	0	0	0	0	0	75	12/20/2050	2.B FE
437089-AE-5	INTEL 2006-1 A5 6.522% 05/25/36		09/01/2022	Paydown	1,028	1,028	1,028	8	0	1,021	0	1,021	0	0	1,028	0	0	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	0	6,777,430	0	(329,305)	(329,305)	0	0	151,875	08/10/2038	1.A FE
445814-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	0	5,000,000	0	0	0	0	0	155,000	07/29/2022	1.E FE
445814-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	0	4,999,685	0	(105,185)	(105,185)	0	0	123,785	05/11/2024	1.E FE
464126-DA-6	IRWIN HOME EQUITY 2006-1 A24 6.060%	09/25/2025	09/01/2022	Paydown	22	22	22	0	0	0	0	0	0	0	22	0	0	0	0	0	1	09/25/2035	1.A FE
464120-AE-7	IRIHE 2006-2 A24 6.670% 02/25/36	09/01/2022	Paydown	1,121	1,121	1,095	192	0	929	0	929	0	0	1,121	0	0	0	0	0	0	48	02/25/2036	1.D FM
46591T-AC-8	JPMKT 2020-2 A3 3.500% 07/25/50	09/01/2022	Paydown	25,763	26,371	26,045	0	(282)	0	(282)	0	0	25,763	0	0	0	0	0	0	556	07/25/2050	1.A FE	
46616P-AA-1	HENDR 2011-1A A 4.700% 10/15/56	09/15/2022	Paydown	87,569	87,569	87,407	96,124	0	(8,555)	0	(8,555)	0	0	87,569	0	0	0	0	0	0	2,843	10/15/2056	1.A FE
46616Y-AA-2	HENDR 2012-2A A 3.840% 10/15/56	09/15/2022	Paydown	119,064	119,064	122,636	121,959	0	(2,895)	0	(2,895)	0	0	119,064	0	0	0	0	0	0	2,986	10/15/2056	1.A FE
46617A-AA-3	HENDR 2012-3A A 3.220% 09/15/65	09/15/2022	Paydown	177,300	177,300	174,363	174,799	0	2,501	0	2,501	0	0	177,300	0	0	0	0	0	0	3,898	09/15/2065	1.A FE
46617T-AA-2	HEND																						

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 CUSIP Ident- ification	2 Description	For- eign	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consid- eration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	10 Unrealized Valuation Increase/ (Decrease)	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifi- cation and SVO Adminis- trative Symbol			
											11	12	13	14	15										
.46618L-AA-8	HENDR 2015-1A A 3.26% 09/15/72		.09/15/2022	Paydown		413,627	.413,627	410,868	.411,389	0	2,239	0	0	2,239	0	.413,627	0	0	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	0	.75	0	.146,713	0	0	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	0	.95	0	.125,551	0	0	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	0	7,706	0	.12,228	0	0	0	0	0	.161	.07/25/2036	1.D FM	
.46640J-AS-6	JPIICC 2013-C13 A8 3.414% 01/15/46		.09/01/2022	Paydown		175,765	.175,765	177,522	.175,759	0	6	0	0	6	0	.175,765	0	0	0	0	0	.3,994	.01/15/2046	1.A ..	
.46640U-AC-6	JPIBB 2013-C17 A3 3.928% 01/15/47		.09/01/2022	Paydown		232,104	.232,104	234,424	.232,527	0	(423)	0	0	(423)	0	.232,104	0	0	0	0	0	.6,078	.01/15/2047	1.A ..	
.46646R-AL-7	JPNDB 2016-C4 XA 0.879% 12/15/49		.09/01/2022	Paydown		0	.0	38,249	.27,824	0	(27,824)	0	0	(27,824)	0	0	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	0	(2)	0	0	0	0	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	0	.21	0	0	0	0	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	0	(822)	0	0	0	0	0	0	0	.790	.12/25/2048	1.A ..	
.46652H-AC-0	JPMW 2020-ATR1 A3 3.000% 02/25/50		.09/01/2022	Paydown		40,527	.40,527	41,832	.41,430	0	(903)	0	0	(903)	0	0	0	0	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	0	(1,274)	0	0	0	0	0	0	0	.582	.12/25/2050	1.A ..	
JP Morgan Mortgta20110 2021-10 A4 2.500%																									
.46654A-AF-6	12/25/51		.09/01/2022	Paydown		228,478	.228,478	234,047	.233,738	0	(5,260)	0	0	(5,260)	0	0	0	0	0	0	0	.3,656	.12/25/2051	1.A ..	
.46655D-BY-7	JP Morgan Mortgta2022 2.500% 08/25/52		.09/01/2022	Paydown		165,454	.165,454	154,648	.165,454	0	10,806	0	0	10,806	0	0	0	0	0	0	0	.2,016	.08/25/2052	1.B FE	
.476681-AA-9	JMKE 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	0	0	0	0	0	0	0	.353	.02/15/2050	2.B FE	
.477600-AB-9	JIMMY 2017-1A A21 4.846% 07/30/47		.07/30/2022	Paydown		20,625	.20,625	21,798	.21,705	0	(1,080)	0	0	(1,080)	0	0	0	0	0	0	0	.750	.07/30/2047	2.B FE	
.477600-AG-8	JIMMY 2022-1A A23 4.352% 04/30/52		.07/30/2022	Paydown		25,000	.25,000	0	.0	0	0	0	0	0	0	0	0	0	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	0	(82,232)	0	0	0	0	0	0	0	.21,021	.03/25/2042	1.A FE	
LAD Auto Receivable2021A st 2022-1A A 5.210%																									
.501687-AA-5	06/15/27		.09/15/2022	Paydown		479,226	.479,226	479,171	.479,171	0	0	0	0	0	0	0	0	0	0	0	0	.1,942	.06/15/2027	1.C FE	
.512807-AT-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	4,78	0	0	4,78	0	0	4,997,020	0	0	0	0	0	.171,875	.03/15/2026	1.G FE
.525200-AG-9	LAST 2006-7 A17 6.000% 11/25/36		.09/01/2022	Paydown		15,959	.15,959	15,449	.13,161	0	11,663	0	0	11,663	0	0	0	0	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	0	.670	0	0	0	0	0	0	0	.105	.01/25/2037	2.B FM	
.52522H-AN-2	LXS 2006-8-345 3.055% 06/25/36		.09/01/2022	Paydown		1,271	.1,265	1,191	.1,191	0	.79	0	0	.79	0	0	1,271	0	0	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	.0	4,667	.3,669	0	(4,387)	0	0	(4,387)	0	0	0	0	0	0	0	.142	.12/25/2042	1.D FM	
.52524P-AL-6	LXS 2007-6 3A5 4.416% 05/25/37		.09/01/2022	Paydown		22,227	.22,227	22,424	.19,591	0	2,637	0	0	2,637	0	0	0	0	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	0	(5,307)	0	0	52,819	0	0	0	0	0	.2,664	.06/25/2034	2.B FE
.59001K-AH-3	MERITOR INC 4.500% 12/15/28		.09/30/2022	Call 101,6840		312,170	.307,000	307,860	.307,645	0	(240)	0	0	(240)	0	0	307,405	0	0	(405)	(405)	0	.16,107	.12/15/2028	3.C FE
.59524E-AA-0	MID-ATLANTIC MILITARY CO 5.671% 08/01/25		.08/01/2022	Redemption 100,0000		164,000	.164,000	164,000	.164,000	0	0	0	0	0	0	0	0	0	0	0	0	.9,300	.08/01/2025	1.D FE	
.59981H-AB-7	MOLYT 2017-1 M1 3.250% 11/25/58		.09/01/2022	Paydown		215,578	.215,578	209,364	.214,117	0	1,461	0	0	1,461	0	0	0	0	0	0	0	.5,109	.11/25/2058	1.A ..	
.61690G-AC-5	MSBAM 2014-C14 A8 3.581% 02/15/47		.09/01/2022	Paydown		60,541	.60,541	62,354	.60,747	0	(206)	0	0	(206)	0	0	60,541	0	0	0	0	0	.1,577	.02/15/2047	1.A ..
.61690Q-AC-3	MSBAM 2015-C23 A8B 3.398% 07/15/50		.09/01/2022	Paydown		953,639	.953,639	982,206	.958,984	0	(5,344)	0	0	(5,344)	0	0	953,639	0	0	0	0	0	.21,555	.07/15/2050	1.A ..
.61690Y-BS-0	MSC 2016-BN2 A8B 2.860% 11/15/49		.09/01/2022	Paydown		89,144	.89,144	91,817	.89,945	0	(802)	0	0	(802)	0	0	89,144	0	0	0	0	0	.1,696	.11/15/2049	1.A ..
MORGAN STANLEY 2006-12X5 A5A 1.230%																									
.61749E-AF-4	10/25/36		.09/01/2022	Paydown		9,495	.9,495	5,253	.3,842	0	5,654	0	0	5,654	0	0	9,495	0	0	0	0	0	.87	.10/25/2036	1.D FM
.61752R-AJ-1	MSM 2007-3X5 2A3S 1.796% 01/25/47		.09/01/2022	Paydown		23,805	.23,805	14,345	.10,539	0	13,266	0	0	13,266	0	0	23,805	0	0	0	0	0	.297	.01/25/2	

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 CUSIP Ident- ification	2 Description	For- eign	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consid- eration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	10 Unrealized Valuation Increase/ (Decrease)	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifier and SVO Adminis- trative Symbol		
											11	12	13	14	15									
.749668-AP-6	RREEF AMERICA II PP 2.95% 07/01/22		07/01/2022	Maturity	5,000,000	5,000,000	5,000,000	0	0	0	0	0	0	0	0	5,000,000	0	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	504	0	0	0	0	998,000	0	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	7,536	0	0	0	0	14,807	0	0	0	0	515	05/25/2036	1.D FM	
.761101-SZ-0	RASC 2003-K7 A15 4.080% 09/25/33		09/01/2022	Paydown	36,727	36,727	31,952	35,465	0	0	1,261	0	0	0	0	36,727	0	0	0	0	1,054	09/25/2033	1.A FM	
.761118-X0-6	RALI 2006-03S 1A12 6.000% 03/25/36		09/01/2022	Paydown	2,832	2,832	3,326	2,740	3,014	0	(182)	0	0	0	0	2,832	0	0	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	6,114	6,987	6,298	6,188	0	(75)	0	0	0	0	6,114	0	0	0	0	0	255	11/25/2035	1.D FM
.78419C-AG-9	SGCMS 2016-C5 XA 2.040% 10/10/48		09/01/2022	Paydown	0	0	0	897,375	365,738	0	(365,738)	0	0	0	0	0	0	0	0	0	85,220	10/10/2048	1.A FE	
.78471K-AE-1	SFFMT 2016-1A 1A4 3.000% 11/25/46		09/01/2022	Paydown	7,335	7,335	6,997	7,242	0	0	94	0	0	0	0	7,335	0	0	0	0	146	11/25/2046	1.A	
.808513-CB-9	SCHIAB CORP 5.000% Perpet.		08/18/2022	CITIGROUP GLOBAL MKTS	672,000	700,000	700,000	0	0	0	0	0	0	0	0	700,000	0	(28,000)	(28,000)	16,333	01/01/1999	2.B FE		
.81745B-AN-5	SEMT 2013-6 B2 3.500% 05/25/43		09/01/2022	Paydown	137,024	137,024	136,542	136,672	0	0	352	0	0	0	0	137,024	0	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	13	0	0	0	0	1,916	0	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	194	0	0	0	0	20,297	0	0	0	0	439	09/25/2043	1.A	
.81745J-AQ-1	SEMT 2013-11 B3 3.652% 09/25/43		09/01/2022	Paydown	46,838	46,838	46,165	46,604	0	0	234	0	0	0	0	46,838	0	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	236	0	0	0	0	262,736	0	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	4	0	0	0	0	1,694	0	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	(113)	0	0	0	0	30,380	0	0	0	0	0	656	03/25/2043	1.A	
.81746D-AG-7	SEMT 2017-5 A7 3.500% 08/25/47		09/01/2022	Paydown	145,990	145,990	144,764	145,477	0	0	513	0	0	0	0	145,990	0	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	(229)	0	0	0	0	45,222	0	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	31,792	31,292	0	(397)	0	0	0	0	30,895	0	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	259	0	0	0	0	39,939	0	0	0	0	962	04/25/2047	1.A	
.81747E-CQ-7	SEMT 2018-C2 B1A 3.750% 06/25/48		09/01/2022	Paydown	44,165	44,165	47,022	45,830	0	(1,665)	0	0	0	0	44,165	0	0	0	0	1,104	06/25/2048	1.A		
	Sequoia Mortgage20216 2021-6 A4 2.500%																							
	10/25/51																							
.81748Y-AD-4			09/01/2022	Paydown	160,386	160,386	163,795	163,609	0	(3,223)	0	0	(3,223)	0	0	160,386	0	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	(18)	0	0	(18)	0	0	5,212	0	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	358	0	0	358	0	0	150,931	0	0	0	0	3,356	11/25/2046	1.A	
	Side 2018-Fun 2018FUN 2018-FUN B 4.493%																							
.831350-AG-8			09/15/2022	Paydown	5,662	5,662	5,662	5,602	0	0	60	0	0	60	0	0	5,662	0	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	519	0	0	519	0	0	6,671,165	0	0	28,997	28,997	246,567	08/15/2025	2.A FE
.872644-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	(2,815)	0	0	(2,815)	0	0	509,692	0	(68,740)	(68,740)	16,208	04/15/2030	2.C FE		
	Redemption 100,000																							
.88031Q-AA-8	TENASKA VIRGINIA PARTNERS 6.11% 03/30/24		09/30/2022	Redemption	152,735	152,735	152,735	152,735	0	0	0	0	0	0	0	152,735	0	0	0	0	7,009	03/30/2024	2.B FE	
	Redemption 100,000																							
.88150*-AA-1	TERRENO REALTY PP 4.230% 09/01/22		08/05/2022		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	0	0	8,000,000	0	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	(5,034)	0	0	(5,034)	0	0	73,671	0	0	0	0	2,703	07/15/2059	1.A FE	
.89171V-BB-6	TPMT 2015-2 2M1 3.750% 11/25/57		09/01/2022	Paydown	624,673	624,673	636,532	624,025	0	648	0	0	648	0	0	624,673	0	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	483	0	0	483	0	0	122,182	0	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	1,121	0	0	1,121	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	2,244,258	0	(1,738)	0	0	(1,738)	0	0	2,242,520	0	(6,520)						

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 CUSIP Ident- ification	2 Description	For- eign	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consid- eration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	10 Unrealized Valuation Increase/ (Decrease)	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifier and SVO Adminis- trative Symbol						
											11	12	13	14	15													
.92937F-AE-8	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	.0	.0	.0	.0	.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	.0	(.161)	0	.0	.56,726	0	.0	.0	.0	.0	.0	.0	.0	.1,449	1.A			
.92938J-AF-9	WFRBS 2013-UBS1 ASB 3.603% 03/15/46		.09/01/2022	Paydown		.53,299	.53,299	.54,895	.53,442	0	.0	(.143)	0	.0	.53,299	0	.0	.0	.0	.0	.0	.0	.0	.1,339	1.A			
.93934F-EQ-1	VMALT 2005-9 244 5.500% 11/25/35		.09/01/2022	Paydown		.502	.907	.838	.842	0	.0	(.340)	0	.0	.502	0	.0	.0	.0	.0	.0	.0	.0	.31	1.D FM			
.93935B-AH-3	IMALT 2006-5 346 6.768% 07/25/36		.09/01/2022	Paydown		.29,546	.29,546	.10,495	.9,016	0	.0	.20,530	0	.0	.29,546	0	.0	.0	.0	.0	.0	.0	.0	.263	1.D 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	.0	6,897	0	.0	3,999,004	0	.996	.996	.0	.0	.0	.0	.0	.132,000	2.A FE			
.949831-AA-9	WFMLS 2019-3 A1 3.500% 07/25/49		.09/01/2022	Paydown		.18,608	.18,608	.18,869	.18,686	0	.0	(.78)	0	.0	.18,608	0	.0	.0	.0	.0	.0	.0	.0	.440	07/25/2049			
.94989M-AF-6	WFCM 2015-NX52 ASB 3.461% 07/15/58		.09/01/2022	Paydown		1,043,505	1,043,505	1,074,795	1,049,635	0	.0	(6,130)	0	.0	1,043,505	0	.0	.0	.0	.0	.0	.0	.0	.24,270	07/15/2058			
Wells Fargo Mor 2021 ked Se 2022-1 A1																												
.95003H-AA-7	2.500% 08/25/51		.09/01/2022	Paydown		.62,813	.62,813	.61,616	.0	0	.1,197	0	.0	.1,197	0	.0	.62,813	0	.0	.0	.0	.0	.0	.0	.906	08/25/2051		
WILSHIRE MTG LOAN TR 1997-2 M3 7.770%																												
.971885-AP-3	05/25/28		.08/01/2022	Paydown		.632	.632	.642	.466	.230	(.64)	0	.0	.166	0	.0	.632	0	.0	.0	.0	.0	.0	.0	.05/25/2028			
.97652P-AW-1	WIN 2014-1 B3 3.926% 06/20/44		.09/01/2022	Paydown		.203,267	.203,267	.206,536	.203,977	0	(.709)	0	.0	(.709)	0	.0	.203,267	0	.0	.0	.0	.0	.0	.0	.5,623	06/20/2044		
.009090-AA-9	ACAC 2015-1A PTT 3.600% 03/15/27	A.	.09/15/2022	Paydown		.468,257	.468,257	.470,158	.469,034	0	(.776)	0	.0	(.776)	0	.0	.468,257	0	.0	.0	.0	.0	.0	.0	.8,429	03/15/2027		
.071734-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	0	(.79,807)	.102,193	0	(.38,493)	(.38,493)	.10,162	01/30/2028	4.C FE							
.448055-AP-8	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	.0	.287	0	.0	.7,996,833	0	.0	.0	.0	.0	.0	.0	.0	.129,239	04/15/2029			
	Redemption 100.0000																											
.77381W-AA-4	ROCKPOINT GAS STORAGE CA 7.000% 03/31/23	A.	.08/09/2022	Redemption 100.0000		.59,000	.59,000	.57,968	.58,589	0	.0	.411	0	.0	.59,000	0	.0	.0	.0	.0	.0	.0	.0	.3,488	03/31/2023			
.89114Q-CH-9	TONTO 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	.0	(.1,245)	0	.0	.2,082,883	0	(.153,250)	(.153,250)	.15,781	06/12/2025	1.E FE					
.05565E-AM-7	BMW USA 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	.0	.19,299	0	.0	.19,299	0	.0	.10,352,005	(.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		.419,643	.431,000	.488,827	.485,676	0	(.7,051)	0	.0	(.7,051)	0	.0	.478,624	(.58,981)	.19,999	03/13/2027	2.A FE							
.09952A-AC-2	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	.0	.333	0	.0	1,476,869	0	.0	.0	.0	.0	.0	.0	.0	.6,959	05/01/2028			
.103730-AL-4	BP CAPITAL MARKETS 2.750% 10/10/23	D.	.08/24/2022	Call 100.0000		.5,600,000	.5,600,000	.5,407,517	.5,37,471	0	.0	.29,445	0	.0	.5,566,915	0	.0	.0	.0	.0	.0	.0	.0	.121,489	10/10/2023			
.12807C-AA-1	CAI 2020-1A 1 2.220% 09/25/45	D.	.09/25/2022	Paydown		.212,500	.212,500	.212,452	.212,488	0	.0	.12	0	.0	.212,500	0	.0	.0	.0	.0	.0	.0	.0	.3,145	09/25/2045			
	MIZUHO SECURITIES USA INC																											
.151290-BZ-5	CEMEX SAB-SPONS ADR 3.875% 07/11/31	D.	.08/18/2022	Redemption 100.0000		.663,625	.770,000	.766,535	.766,762	0	.0	.182	0	.0	.766,943	0	(.103,318)	(.103,318)	.33,128	07/11/2031	3.B FE							
	MORGAN STANLEY FIXED INC																											
.30315X-AB-0	FS LUXEMBOURG SARL 10.000% 12/15/25	D.	.08/12/2022	Paydown		.404,685	.391,000	.417,784	.0	0	(.3,185)	0	.0	(.3,185)	0	.0	.414,598	(.9,913)	(.9,913)	.30,085	12/15/2025	3.C FE						
.38521V-AP-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	.0	2,752	0	.0	.2,915,498	0	.0	.0	.0	.0	.0	.0	.0	.50,539	06/15/2037			
.40049J-BA-4	GRUPO TELEVISA 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	.0	(.4,961)	0	.0	.3,806,521	0	.0	.0	.0	.0	.0	.0	.0	.328,603	05/13/2045	
.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	.0	3,688	0	.0	3,688	0	.0	.2,996,454	0	.0	.0	.0	.0	.0	.0	.0	.102,417	02/11/2023
	Redemption 100.0000																											
.46137N-AC-2	INVERSIONES LATAM POWER 5.125% 06/15/33	D.	.07/03/2022	Call 107,702		.117,702	.117,702	.117,762	.0	.0	(.59)	0	.0	(.59)	0	.0	.117,703	0	.0	.0	.0	.0	.0	.0	.0	.6,334	06/15/2033	
.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	.0	(.23)	0	.0	.262,563	(.563)	(.563)	.20,978	04/15/2029	2.C FE						
.46590X-AR-7	JBS USA FOOD FINANCE 144A 2.500% 01/15/27	D.	.08/31/2022	DEUTSCHE BANK		.457,103	.512,000	.507,573	.0	.0	.35	0	.0	.35	0	.0	.507,607	(.50,504)	(.50,504)	.1,671	01/15/2027	2.C FE						
.465920-AB-2	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	.0	3,314	0	.0	3,314	0	.0	.2,726,210	0	.0	.0	.0	.0	.0	.0	.0	.50,799	01/15/2027
.60920L-AB-4	MONDELEZ INTL HOLDINGS 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	.0	(.4,836)	0	.0	.1,950,000	0	.0	.0	.0	.0	.0	.0	.0	.41,438	09/19/2022	
.81725																												

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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifier and SVO Adminis- trative Symbol					
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value												
.06055H-40-0	BANK OF AMERICA CORP PREFERRED		.09/28/2022	JANNEY MONTGOMERY SCOTT	NINC	.26,466,000	.489,822	.00	.514,647	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	.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	.00	.1,071,480	0	0	0	0	0	0	0	0	0	0	.1,071,480	0	-(64,908)	(64,908)	.27,158		2.B FE	
.48128B-58-2	JPMORGAN CHASE & CO PREFERRED		.09/28/2022	J P MORGAN SEC	.60,950,000	.1,144,663	.00	.1,256,432	0	0	0	0	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	JANNEY MONTGOMERY SCOTT	.11,780,000	.212,624	.00	.238,210	0	0	0	0	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	NINC	.3,761,000	.64,424	.00	.75,145	0	0	0	0	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	.00	.414,992	0	0	0	0	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	.11,170,000	.186,646	.00	.232,206	0	0	0	0	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	NINC	.46,069,000	.896,170	.00	.854,036	0	0	0	0	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	.00	.316,388	0	0	0	0	0	0	0	0	0	0	.316,388	0	-(39,941)	(39,941)	.6,624		2.A FE	
401999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred									5,313,087	XXX	5,735,550	0	0	0	0	0	5,735,550	0	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	5,735,550	0	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	5,735,550	0	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. COVEN 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. COVEN 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	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. COVEN SECURITIES	.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. COVEN SECURITIES	.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	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. COVEN SECURITIES	.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	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 HANNIFIN									.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. COVEN SECURITIES	.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. COVEN SECURITIES	.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	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. COVEN SECURITIES	.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									.09/11/2022	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		
..92345V-10-6 VERISK ANALYTICS INC									.09/22/2022	CORP.	.2,486,000	.440,812	.414,203</													

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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifier and SVO Adminis- trative Symbol
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
.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-III 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	FHLB CINCINNATI .....	.....	.07/26/2022 ..	Various	14,630,000	1,463,000	.....	1,463,000	1,463,000	0	0	0	0	1,463,000	0	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	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	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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
Citi Flexi Beta 5																							
Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZI/Z7FF32TWEFAT6	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	E570DZI/Z7FF32TWEFAT6	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	E570DZI/Z7FF32TWEFAT6	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	E570DZI/Z7FF32TWEFAT6	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	E570DZI/Z7FF32TWEFAT6	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	E570DZI/Z7FF32TWEFAT6	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	E570DZI/Z7FF32TWEFAT6	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	E570DZI/Z7FF32TWEFAT6	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	E570DZI/Z7FF32TWEFAT6	11/12/2021	11/14/2022	888	293.97	6,344							(15,072)						0001
Citi Flexi Beta 5																							
Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZI/Z7FF32TWEFAT6	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	E570DZI/Z7FF32TWEFAT6	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	E570DZI/Z7FF32TWEFAT6	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	E570DZI/Z7FF32TWEFAT6	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	E570DZI/Z7FF32TWEFAT6	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	E570DZI/Z7FF32TWEFAT6	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	E570DZI/Z7FF32TWEFAT6	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	E570DZI/Z7FF32TWEFAT6	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	E570DZI/Z7FF32TWEFAT6	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	E570DZI/Z7FF32TWEFAT6	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	E570DZI/Z7FF32TWEFAT6	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	E570DZI/Z7FF32TWEFAT6	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	E570DZI/Z7FF32TWEFAT6	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	E570DZI/Z7FF32TWEFAT6	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	E570DZI/Z7FF32TWEFAT6	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	E570DZI/Z7FF32TWEFAT6	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	E570DZI/Z7FF32TWEFAT6	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	E570DZI/Z7FF32TWEFAT6	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	E570DZI/Z7FF32TWEFAT6	02/25/2022	02/27/2024	1,973	277.26	.18,598				1,933		1,933	(16,665)						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

E06. 1

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Citi Flexi Beta 5																							
Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZI/Z7FF32TWEFAT76	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	E570DZI/Z7FF32TWEFAT76	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	E570DZI/Z7FF32TWEFAT76	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	E570DZI/Z7FF32TWEFAT76	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	E570DZI/Z7FF32TWEFAT76	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	E570DZI/Z7FF32TWEFAT76	09/14/2022	09/14/2023	4,183	258.66	25,427	15,896	15,896	(19,531)									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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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	09/11/2020	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	09/24/2020	09/27/2023	6,841		193.38	80,593			40,570		40,570	(43,580)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	06/25/2021	06/27/2023	8,428		203.72	67,650				13,148		13,148	(38,096)						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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	11/10/2021	11/14/2022	.29,319		203.45	.167,020				.2,346		.2,346	(133,403)						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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	02/25/2022	02/27/2025	1,027		199.62			8,938		5,956		5,956	(2,982)						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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	03/24/2022	03/27/2023	20,535		204.38		115,837		17,250		17,250	(98,586)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	03/24/2022	03/27/2025	51,987		204.38		481,313		227,701		227,701	(253,612)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	03/25/2022	03/27/2025	1,580		204.38		13,824		6,922		6,922	(6,902)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	03/25/2022	03/27/2024	6,830		204.38		52,908		19,808		19,808	(33,100)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	04/12/2022	04/14/2025	91,785		202.68		831,554		455,254		455,254	(376,300)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	04/12/2022	04/14/2025	2,003		202.68		17,133		9,936		9,936	(7,198)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	04/13/2022	04/14/2023	35,307		202.68		196,790		45,193		45,193	(151,597)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	04/13/2022	04/12/2024	11,506		202.68		87,683		39,925		39,925	(47,758)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	04/26/2022	04/25/2025	53,084		201.23		476,417		289,836		289,836	(186,581)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	04/26/2022	04/25/2025	3,603		201.23		30,523		19,672		19,672	(10,851)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	04/27/2022	04/26/2024	12,299		201.23		92,813		48,951		48,951	(43,861)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	04/27/2022	04/27/2023	20,822		201.23		114,806		35,814		35,814	(78,992)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	05/12/2022	05/14/2025	63,604		201.34		572,428		349,185		349,185	(223,243)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	05/12/2022	05/12/2023	27,446		201.34		150,860		49,677		49,677	(101,182)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	05/12/2022	05/14/2025	2,175		201.34		18,484		11,943		11,943	(6,540)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	05/13/2022	05/14/2024	15,774		201.34		119,100		63,413		63,413	(55,687)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	05/25/2022	05/27/2025	52,092		201.93		472,303		278,173		278,173	(194,130)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	05/26/2022	05/23/2024	17,937		201.93		135,825		69,416		69,416	(66,409)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	05/26/2022	05/25/2023	21,745		201.93		119,874		38,054		38,054	(81,820)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	05/26/2022	05/27/2025	3,779		201.93		32,351		20,177		20,177	(12,174)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	06/13/2022	06/13/2025	53,879		202.25		476,199		285,019		285,019	(191,180)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	06/14/2022	06/14/2023	37,434		202.25		205,174		68,130		68,130	(137,044)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	06/14/2022	06/14/2024	14,309		202.25		106,789		55,376		55,376	(51,413)							0001
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	06/14/2022	06/13/2025	2,161		202.25		18,004		11,430		11,430	(6,574)							0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Goldman Sachs Index																							
Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	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 W22LROWP21HZNB6K528	09/27/2022	09/27/2024	11,980		195.08		84,599		83,618		83,618	(981)							0001
Goldman Sachs Marinet																							
Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	11/24/2021	11/23/2022	20	148.62 .....	.86							(99)						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	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 W22LROWP21HZNBB6K528	10/27/2021	10/27/2023	139	201.02	1,8341414	(2,670)				0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/(Decrease)	18 Total Foreign Exchange Change in B.A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Pathfinder Index Call	Index Account Hedge ...	N/A	Equity/Index.	Goldman Sachs W22LR0WP21HZNBB6K528 ..	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 W22LR0WP21HZNBB6K528 ..	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 W22LR0WP21HZNBB6K528 ..	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 W22LR0WP21HZNBB6K528 ..	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 W22LR0WP21HZNBB6K528 ..	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 W22LR0WP21HZNBB6K528 ..	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 W22LR0WP21HZNBB6K528 ..	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 W22LR0WP21HZNBB6K528 ..	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 W22LR0WP21HZNBB6K528 ..	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 W22LR0WP21HZNBB6K528 ..	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 W22LR0WP21HZNBB6K528 ..	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 W22LR0WP21HZNBB6K528 ..	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 W22LR0WP21HZNBB6K528 ..	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 W22LR0WP21HZNBB6K528 ..	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 W22LR0WP21HZNBB6K528 ..	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 W22LR0WP21HZNBB6K528 ..	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 W22LR0WP21HZNBB6K528 ..	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 W22LR0WP21HZNBB6K528 ..	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 W22LR0WP21HZNBB6K528 ..	03/14/2022	03/14/2024	1,580		..182.95		..18,467						1,817	1,817	..(16,650)			0001

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B.A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)	
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNBB6K528	03/25/2022	03/27/2023	453		187.61		4,437		.36										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										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										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										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										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										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										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										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										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										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										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										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										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										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										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										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										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										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										0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted 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 W22LR0IP21HZNBB6K528	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 W22LR0IP21HZNBB6K528	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 W22LR0IP21HZNBB6K528	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 W22LR0IP21HZNBB6K528	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 W22LR0IP21HZNBB6K528	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 W22LR0IP21HZNBB6K528	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 W22LR0IP21HZNBB6K528	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 ZBUT11V806EZRVTW807	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 ZBUT11V806EZRVTW807	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 ZBUT11V806EZRVTW807	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 ZBUT11V806EZRVTW807	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 ZBUT11V806EZRVTW807	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 ZBUT11V806EZRVTW807	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 ZBUT11V806EZRVTW807	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 ZBUT11V806EZRVTW807	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 ZBUT11V806EZRVTW807	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 ZBUT11V806EZRVTW807	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 ZBUT11V806EZRVTW807	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 ZBUT11V806EZRVTW807	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 ZBUT11V806EZRVTW807	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 ZBUT11V806EZRVTW807	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 ZBUT11V806EZRVTW807	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 ZBUT11V806EZRVTW807	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 ZBUT11V806EZRVTW807	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 ZBUT11V806EZRVTW807	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 ZBUT11V806EZRVTW807	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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	07/27/2020	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.	ZBUT11V806EZRV/TW/T807	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.	ZBUT11V806EZRV/TW/T807	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.	ZBUT11V806EZRV/TW/T807	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.	ZBUT11V806EZRV/TW/T807	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.	ZBUT11V806EZRV/TW/T807	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.	ZBUT11V806EZRV/TW/T807	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.	ZBUT11V806EZRV/TW/T807	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.	ZBUT11V806EZRV/TW/T807	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.	ZBUT11V806EZRV/TW/T807	11/13/2020	11/14/2023	440		.218.16	.5,731			.2,491		.2,491	(.17,230)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	11/13/2020	11/14/2022	3,759		.218.16	.39,032			.3,120		.3,120	(.68,709)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	11/27/2020	11/27/2023	1,196		.221.60	.15,847			.5,501		.5,501	(.18,237)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	11/27/2020	11/25/2022	3,330		.221.60	.35,203			.1,565		.1,565	(.53,418)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	12/14/2020	12/14/2022	3,281		.222.46	.35,113			.2,035		.2,035	(.50,633)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	12/14/2020	12/14/2023	1,555		.222.46	.20,829			.6,952		.6,952	(.23,283)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	12/24/2020	12/27/2023	771		.223.18	.10,234			.3,352		.3,352	(.11,360)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	12/24/2020	12/27/2022	3,840		.223.18	.40,708			.2,650		.2,650	(.57,446)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	01/14/2021	01/12/2024	4,035		.224.27	.54,300			.16,787		.16,787	(.57,382)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	01/14/2021	01/13/2023	2,635		.224.27	.28,309			.1,871		.1,871	(.37,420)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	01/27/2021	01/27/2023	2,326		.224.83	.25,104			.1,838		.1,838	(.32,357)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	01/27/2021	01/26/2024	2,664		.224.83	.36,000			.10,950		.10,950	(.37,406)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	02/12/2021	02/14/2023	6,548		.225.40	.70,700			.5,828		.5,828	(.89,385)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	02/12/2021	02/14/2024	3,026		.225.40	.40,988			.12,345		.12,345	(.42,027)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	02/26/2021	02/27/2023	2,986		.222.74	.31,787			.4,448		.4,448	(.44,843)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	02/26/2021	02/27/2024	997		.222.74	.13,253			.4,884		.4,884	(.14,771)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	03/12/2021	03/14/2024	3,734		.226.81	.50,820			.14,602		.14,602	(.50,302)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	03/12/2021	03/14/2023	3,100		.226.81	.33,814			.3,007		.3,007	(.40,294)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	03/26/2021	03/27/2024	5,011		.228.28	.68,754			.18,191		.18,191	(.65,298)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	03/26/2021	03/27/2023	1,897		.228.28	.20,827			.1,669		.1,669	(.23,406)						0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	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.	ZBUT11V806EZRV/TW/T807	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.	ZBUT11V806EZRV/TW/T807	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.	ZBUT11V806EZRV/TW/T807	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.	ZBUT11V806EZRV/TW/T807	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.	ZBUT11V806EZRV/TW/T807	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.	ZBUT11V806EZRV/TW/T807	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.	ZBUT11V806EZRV/TW/T807	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.	ZBUT11V806EZRV/TW/T807	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.	ZBUT11V806EZRV/TW/T807	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.	ZBUT11V806EZRV/TW/T807	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.	ZBUT11V806EZRV/TW/T807	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.	ZBUT11V806EZRV/TW/T807	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.	ZBUT11V806EZRV/TW/T807	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.	ZBUT11V806EZRV/TW/T807	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.	ZBUT11V806EZRV/TW/T807	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.	ZBUT11V806EZRV/TW/T807	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.	ZBUT11V806EZRV/TW/T807	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.	ZBUT11V806EZRV/TW/T807	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.	ZBUT11V806EZRV/TW/T807	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.	ZBUT11V806EZRV/TW/T807	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.	ZBUT11V806EZRV/TW/T807	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.	ZBUT11V806EZRV/TW/T807	09/27/2021	09/27/2023	.735		.231.16	.8,279			.1,272		.1,272	(.18,465)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	09/27/2021	09/27/2024	3,426		.231.16	.47,837			.13,773		.13,773	(41,765)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	10/14/2021	10/11/2024	2,886		.231.80	.40,006			.11,544		.11,544	(34,114)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	10/14/2021	10/14/2022	5,699		.231.80	.44,650						(51,518)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	10/14/2021	10/13/2023	1,406		.231.80	.15,746			.2,433		.2,433	(15,667)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	10/27/2021	10/27/2023	1,717		.231.20	.19,175			.3,263		.3,263	(19,627)						0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	10/27/2021	10/27/2022	3,651		.231.20	.28,527						(34,789)						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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	ZBUT11V806EZRV/TW/T807	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.	ZBUT11V806EZRV/TW/T807	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.	ZBUT11V806EZRV/TW/T807	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.	ZBUT11V806EZRV/TW/T807	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.	ZBUT11V806EZRV/TW/T807	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.	ZBUT11V806EZRV/TW/T807	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.	ZBUT11V806EZRV/TW/T807	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.	ZBUT11V806EZRV/TW/T807	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.	ZBUT11V806EZRV/TW/T807	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.	ZBUT11V806EZRV/TW/T807	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.	ZBUT11V806EZRV/TW/T807	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.	ZBUT11V806EZRV/TW/T807	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.	ZBUT11V806EZRV/TW/T807	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.	ZBUT11V806EZRV/TW/T807	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.	ZBUT11V806EZRV/TW/T807	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.	ZBUT11V806EZRV/TW/T807	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.	ZBUT11V806EZRV/TW/T807	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.	ZBUT11V806EZRV/TW/T807	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.	ZBUT11V806EZRV/TW/T807	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.	ZBUT11V806EZRV/TW/T807	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.	ZBUT11V806EZRV/TW/T807	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.	ZBUT11V806EZRV/TW/T807	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.	ZBUT11V806EZRV/TW/T807	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.	ZBUT11V806EZRV/TW/T807	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.	ZBUT11V806EZRV/TW/T807	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.	ZBUT11V806EZRV/TW/T807	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.	ZBUT11V806EZRV/TW/T807	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.	ZBUT11V806EZRV/TW/T807	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.	ZBUT11V806EZRV/TW/T807	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

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	03/25/2022	03/27/2023	7,071	231.65	52,416	3,394	(49,022)	0001									
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	03/25/2022	03/27/2024	1,036	231.65	10,776	2,766	(8,010)	0001									
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	04/14/2022	04/14/2023	10,327	233.28	77,570	4,647	(72,923)	0001									
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	04/14/2022	04/12/2024	3,236	233.28	33,824	7,994	(25,830)	0001									
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	04/14/2022	04/14/2025	4,197	233.28	53,551	19,473	(34,079)	0001									
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	04/27/2022	04/27/2023	4,590	230.48	33,962	3,443	(30,519)	0001									
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	04/27/2022	04/26/2024	3,775	230.48	38,889	11,551	(27,338)	0001									
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	04/27/2022	04/25/2025	2,447	230.48	30,907	13,043	(17,864)	0001									
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	05/13/2022	05/14/2025	5,544	228.88	69,541	32,213	(37,328)	0001									
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	05/13/2022	05/14/2024	4,159	228.88	42,650	14,516	(28,133)	0001									
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	05/13/2022	05/12/2023	10,586	228.88	77,294	11,010	(66,284)	0001									
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	05/27/2022	05/26/2023	6,425	232.36	47,627	5,333	(42,294)	0001									
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	05/27/2022	05/27/2025	4,657	232.36	58,861	24,494	(34,367)	0001									
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	05/27/2022	05/24/2024	4,312	232.36	44,689	13,023	(31,666)	0001									
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	06/14/2022	06/13/2025	5,028	220.37	58,281	42,586	(15,694)	0001									
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	06/14/2022	06/14/2023	13,241	220.37	91,917	41,048	(50,869)	0001									
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	06/14/2022	06/14/2024	2,251	220.37	21,477	13,437	(8,040)	0001									
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	06/27/2022	06/27/2024	913	222.24	8,891	4,987	(3,904)	0001									
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	06/27/2022	06/27/2025	1,449	222.24	17,195	11,461	(5,734)	0001									
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	06/27/2022	06/27/2023	6,785	222.24	47,653	18,389	(29,264)	0001									
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	07/14/2022	07/14/2025	1,550	222.63	18,389	12,351	(6,038)	0001									
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	07/14/2022	07/14/2023	7,470	222.63	51,719	20,318	(31,401)	0001									
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	07/14/2022	07/12/2024	5,179	222.63	50,040	28,277	(21,763)	0001									
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	07/27/2022	07/25/2025	5,721	225.31	69,735	41,191	(28,544)	0001									
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	07/27/2022	07/27/2023	9,653	225.31	67,860	21,334	(46,526)	0001									
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	07/27/2022	07/26/2024	2,920	225.31	28,820	13,960	(14,861)	0001									
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	08/12/2022	08/14/2025	4,577	226.15	55,580	32,219	(23,360)	0001									
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	08/12/2022	08/14/2024	2,565	226.15	25,288	11,951	(13,337)	0001									
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW/T807	08/12/2022	08/14/2023	13,801	226.15	97,063	29,947	(67,116)	0001									

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW807	08/26/2022	08/25/2023	4,456	.223.06	31,112	31,235	13,235	(17,877)									0001
JP Morgan Index Call .	Index Account Hedge ...	N/A	Equity/Index.	JP Morgan	ZBUT11V806EZRV/TW807	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	ZBUT11V806EZRV/TW807	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	ZBUT11V806EZRV/TW807	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	ZBUT11V806EZRV/TW807	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	ZBUT11V806EZRV/TW807	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	ZBUT11V806EZRV/TW807	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	ZBUT11V806EZRV/TW807	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	ZBUT11V806EZRV/TW807	09/27/2022	09/26/2025	1,671	.212.41	18,354	20,122	20,122	1,769									0001
S&P500 OTC European Call-Buy	Index Account Hedge ...	N/A	Equity/Index.	Wells Fargo	PBLDOEJDB5FWOLXP3B76	10/14/2021	10/14/2022	1	4,438.26	.431			(709)									0001
S&P500 OTC European Call-Buy	Index Account Hedge ...	N/A	Equity/Index.	Wells Fargo	PBLDOEJDB5FWOLXP3B76	10/14/2021	10/14/2022	3,610	4,438.26	1,155,186			(1,895,090)									0001
S&P500 OTC European Call-Buy	Index Account Hedge ...	N/A	Equity/Index.	Wells Fargo	PBLDOEJDB5FWOLXP3B76	10/27/2021	10/27/2022	2	4,551.68	.566			(793)									0001
S&P500 OTC European Call-Buy	Index Account Hedge ...	N/A	Equity/Index.	Barclays	G5GSEF7VJP5170UK5573	10/27/2021	10/27/2022	2,244	4,551.68	.715,050	.22	.22	(1,011,317)									0001
S&P500 OTC European Call-Buy	Index Account Hedge ...	N/A	Equity/Index.	Wells Fargo	PBLDOEJDB5FWOLXP3B76	11/12/2021	11/14/2022	2	4,682.85	.793			(873)									0001
S&P500 OTC European Call-Buy	Index Account Hedge ...	N/A	Equity/Index.	Wells Fargo	PBLDOEJDB5FWOLXP3B76	11/12/2021	11/14/2022	3,410	4,682.85	1,160,801			(1,267,211)									0001
S&P500 OTC European Call-Buy	Index Account Hedge ...	N/A	Equity/Index.	Wells Fargo	PBLDOEJDB5FWOLXP3B76	11/26/2021	11/25/2022	3	4,594.62	.1,039			(1,236)									0001
S&P500 OTC European Call-Buy	Index Account Hedge ...	N/A	Equity/Index.	Barclays	G5GSEF7VJP5170UK5573	11/26/2021	11/25/2022	2,111	4,594.62	.785,619	.486	.486	(922,211)									0001
S&P500 OTC European Call-Buy	Index Account Hedge ...	N/A	Equity/Index.	Barclays	G5GSEF7VJP5170UK5573	12/14/2021	12/14/2022	3,981	4,634.09	1,496,052	2,189	2,189	(1,672,296)									0001
S&P500 OTC European Call-Buy	Index Account Hedge ...	N/A	Equity/Index.	Wells Fargo	PBLDOEJDB5FWOLXP3B76	12/14/2021	12/14/2022	5	4,634.09	.1,817			(1,995)									0001
S&P500 OTC European Call-Buy	Index Account Hedge ...	N/A	Equity/Index.	Barclays	G5GSEF7VJP5170UK5573	12/27/2021	12/27/2022	2,030	4,791.19	.737,079	.751	.751	(662,590)									0001
S&P500 OTC European Call-Buy	Index Account Hedge ...	N/A	Equity/Index.	Barclays	G5GSEF7VJP5170UK5573	01/14/2022	01/13/2023	3,051	4,662.85	1,142,045	5,308	5,308	(1,136,737)									0001
S&P500 OTC European Call-Buy	Index Account Hedge ...	N/A	Equity/Index.	Wells Fargo	PBLDOEJDB5FWOLXP3B76	01/27/2022	01/27/2023	1,649	4,326.51	.648,572	21,785	21,785	(626,787)									0001
S&P500 OTC European Call-Buy	Index Account Hedge ...	N/A	Equity/Index.	Wells Fargo	PBLDOEJDB5FWOLXP3B76	01/27/2022	01/27/2023	5	4,326.51	.1,744	.61	.61	(1,683)									0001
S&P500 OTC European Call-Buy	Index Account Hedge ...	N/A	Equity/Index.	Wells Fargo	PBLDOEJDB5FWOLXP3B76	02/14/2022	02/14/2023	4	4,401.67	.1,695	.58	.58	(1,637)									0001
S&P500 OTC European Call-Buy	Index Account Hedge ...	N/A	Equity/Index.	Barclays	G5GSEF7VJP5170UK5573	02/14/2022	02/14/2023	4,262	4,401.67	1,660,437	.57,160	.57,160	(1,603,277)									0001
S&P500 OTC European Call-Buy	Index Account Hedge ...	N/A	Equity/Index.	Barclays	G5GSEF7VJP5170UK5573	02/25/2022	02/27/2023	2,323	4,384.65	.884,058	.40,906	.40,906	(843,152)									0001
S&P500 OTC European Call-Buy	Index Account Hedge ...	N/A	Equity/Index.	Wells Fargo	PBLDOEJDB5FWOLXP3B76	02/25/2022	02/27/2023		4,384.65	.176	.8	.8	(168)									0001
S&P500 OTC European Call-Buy	Index Account Hedge ...	N/A	Equity/Index.	Wells Fargo	PBLDOEJDB5FWOLXP3B76	03/14/2022	03/14/2023	3,440	4,173.11	1,421,046	114,987	114,987	(1,306,059)									0001
S&P500 OTC European Call-Buy	Index Account Hedge ...	N/A	Equity/Index.	Wells Fargo	PBLDOEJDB5FWOLXP3B76	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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P500 OTC European																							
Call-Buy	Index Account Hedge	N/A	Equity/Index	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	PBLDOEJDB5FWOLXP3B76	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	PBLDOEJDB5FWOLXP3B76	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	PBLDOEJDB5FWOLXP3B76	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	PBLDOEJDB5FWOLXP3B76	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	PBLDOEJDB5FWOLXP3B76	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	PBLDOEJDB5FWOLXP3B76	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	PBLDOEJDB5FWOLXP3B76	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	PBLDOEJDB5FWOLXP3B76	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	PBLDOEJDB5FWOLXP3B76	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	PBLDOEJDB5FWOLXP3B76	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	PBLDOEJDB5FWOLXP3B76	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	PBLDOEJDB5FWOLXP3B76	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	PBLDOEJDB5FWOLXP3B76	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	PBLDOEJDB5FWOLXP3B76	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	PBLDOEJDB5FWOLXP3B76	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	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications												0	0	0	XXX	0	0	0	0	0	0	0	
0359999999. Subtotal - Purchased Options - Income Generation												0	0	0	XXX	0	0	0	0	0	0	0	
TIDEWATER INC Tidewater Warrant 88642R133	Tidewater	N/A		US - Chicago Board	549300U0MTB7PD2U305	01/31/2018	07/31/2042	1,941	0.00							0							
NOBEL CORP-C12 NOBEL CORP-WARRANT 2 BMB0572	Noble Corp	N/A		US - Chicago Board	BBG011C8CKG0	03/17/2021	02/05/2028	6,192	23.13	27,245	98,639	98,639	49,412										
NOBLE HOLDINGS CORP NOBLE CORP-WARRANT 1 BMB0583	Noble Holdings	N/A		US - Chicago Board	BBG011C8CKG0	03/17/2021	02/05/2028	6,192	19.27	40,248	107,369	107,369	13,065										

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants									67,493	0	0	206,008	XXX	206,008	62,477	0	0	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	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	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other									0	0	0	0	XXX	0	0	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	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	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	0	0	XXX	XXX
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIIOLXP3B76	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	PBLD0EJDB5FIIOLXP3B76	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	PBLD0EJDB5FIIOLXP3B76	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	PBLD0EJDB5FIIOLXP3B76	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	PBLD0EJDB5FIIOLXP3B76	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	PBLD0EJDB5FIIOLXP3B76	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	PBLD0EJDB5FIIOLXP3B76	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	PBLD0EJDB5FIIOLXP3B76	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	PBLD0EJDB5FIIOLXP3B76	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	PBLD0EJDB5FIIOLXP3B76	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	PBLD0EJDB5FIIOLXP3B76	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	PBLD0EJDB5FIIOLXP3B76	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	PBLD0EJDB5FIIOLXP3B76	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	PBLD0EJDB5FIIOLXP3B76	11/12/2021	11/14/2022	296	4,811.63	(76,950)						(3)	(3)	86,156					

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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWIOLXP3B76	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	PBLD0EJDB5FWIOLXP3B76	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	PBLD0EJDB5FWIOLXP3B76	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	PBLD0EJDB5FWIOLXP3B76	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		</					

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

SCHEDULE DB - PART A - SECTION 1

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	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	PBLD0EJDB5FWOLXP3B76	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	PBLD0EJDB5FWOLXP3B76	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	PBLD0EJDB5FWOLXP3B76	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	PBLD0EJDB5FWOLXP3B76	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	PBLD0EJDB5FWOLXP3B76	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	PBLD0EJDB5FWOLXP3B76	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	PBLD0EJDB5FWOLXP3B76	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	PBLD0EJDB5FWOLXP3B76	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	PBLD0EJDB5FWOLXP3B76	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	PBLD0EJDB5FWOLXP3B76	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</																

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

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	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	PBLDOEJDB5FWIOLXP3B76	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	PBLDOEJDB5FWIOLXP3B76	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	PBLDOEJDB5FWIOLXP3B76	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	PBLDOEJDB5FWIOLXP3B76	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	PBLDOEJDB5FWIOLXP3B76	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	PBLDOEJDB5FWIOLXP3B76	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	PBLDOEJDB5FWIOLXP3B76	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	PBLDOEJDB5FWIOLXP3B76	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	PBLDOEJDB5FWIOLXP3B76	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	PBLDOEJDB5FWIOLXP3B76	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	PBLDOEJDB5FWIOLXP3B76	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	PBLDOEJDB5FWIOLXP3B76	06																	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	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	PBLDOEJDB5FWIOLXP3B76	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	PBLDOEJDB5FWIOLXP3B76	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	PBLDOEJDB5FWIOLXP3B76	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	PBLDOEJDB5FWIOLXP3B76	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	PBLDOEJDB5FWIOLXP3B76	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	PBLDOEJDB5FWIOLXP3B76	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	PBLDOEJDB5FWIOLXP3B76	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	PBLDOEJDB5FWIOLXP3B76	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	PBLDOEJDB5FWIOLXP3B76	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	PBLDOEJDB5FWIOLXP3B76	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	PBLDOEJDB5FWIOLXP3B76	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	PBLDOEJDB5FWIOLXP3B76	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	PBLDOEJDB5FWIOLXP3B76	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 ..																					

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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	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	PBLDOEJDB5FWIOLXP3B76	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	PBLDOEJDB5FWIOLXP3B76	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	PBLDOEJDB5FWIOLXP3B76	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	PBLDOEJDB5FWIOLXP3B76	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	PBLDOEJDB5FWIOLXP3B76	07/14/2022	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	PBLDOEJDB5FWIOLXP3B76	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	PBLDOEJDB5FWIOLXP3B76	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	PBLDOEJDB5FWIOLXP3B76	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	PBLDOEJDB5FWIOLXP3B76	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	PBLDOEJDB5FWIOLXP3B76	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	PBLDOEJDB5FWIOLXP3B76	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	PBLDOEJDB5FWIOLXP3B76	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	PBLDOEJDB5FWIOLXP3B76	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	PBLDOEJDB5FWIOLXP3B76	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	PBLDOEJDB5FWIOLXP3B76	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	PBLDOEJDB5FWIOLXP3B76	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	PBLDOEJDB5FWIOLXP3B76	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	PBLDOEJDB5FWIOLXP3B76	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	PBLDOEJDB5FWIOLXP3B76	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	PBLDOEJDB5FWIOLXP3B76	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	PBLDOEJDB5FWIOLXP3B76	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	PBLDOEJDB5FWIOLXP3B76	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	PBLDOEJDB5FWIOLXP3B76	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	PBLDOEJDB5FWIOLXP3B76	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	PBLDOEJDB5FWIOLXP3B76	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	PBLDOEJDB5FWIOLXP3B76	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	PBLDOEJDB5FWIOLXP3B76																		

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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	08/12/2022	08/14/2023	441	4,387.15	(158,487)	(32,341)	(32,341)	(32,341)	(32,341)	(32,341)	(32,341)	126,146					0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	08/12/2022	08/14/2023	415	4,440.66	(136,675)	(27,242)	(27,242)	(27,242)	(27,242)	(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)	(12,405)	(12,405)	(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)	(14,372)	(14,372)	(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)	(29,264)	(29,264)	(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)	(21,345)	(21,345)	(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)	(15,959)	(15,959)	(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)	(24,016)	(24,016)	(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)	(2,609)	(2,609)	(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)	(25,909)	(25,909)	(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)	(53,267)	(53,267)	(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)	(60,789)	(60,789)	(60,789)	(60,789)	106,148					0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	09/14/2022	09/14/2023	698	4,044.66	(262,276)	(124,742)	(124,742)	(124,742)	(124,742)	(124,742)	(124,742)	137,534					0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	09/14/2022	09/14/2023	95	4,103.85	(32,625)	(14,988)	(14,988)	(14,988)	(14,988)	(14,988)	(14,988)	17,637					0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	09/14/2022	09/14/2023	192	4,212.37	(55,188)	(23,667)	(23,667)	(23,667)	(23,667)	(23,667)	(23,667)	31,521					0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	09/14/2022	09/14/2023	189	4,182.77	(57,295)	(25,051)	(25,051)	(25,051)	(25,051)	(25,051)	(25,051)	32,244					0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	09/14/2022	09/14/2023	804	4,064.39	(293,185)	(137,903)	(137,903)	(137,903)	(137,903)	(137,903)	(137,903)	155,282					0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	09/14/2022	09/14/2023	75	4,084.12	(26,551)	(12,341)	(12,341)	(12,341)	(12,341)	(12,341)	(12,341)	14,211					0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	09/14/2022	09/14/2023	45	4,251.83	(12,089)	(5,042)	(5,042)	(5,042)	(5,042)	(5,042)	(5,042)	7,047					0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	09/14/2022	09/14/2023	756	4,093.99	(263,786)	(121,825)	(121,825)	(121,825)	(121,825)	(121,825)	(121,825)	141,960					0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	09/14/2022	09/14/2023	121	4,074.26	(43,637)	(20,392)	(20,392)	(20,392)	(20,392)	(20,392)	(20,392)	23,245					0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	09/14/2022	09/14/2023	136	4,281.42	(34,744)	(14,219)	(14,219)	(14,219)	(14,219)	(14,219)	(14,219)	20,525					0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	09/14/2022	09/14/2023	165	4,054.53	(61,064)	(28,881)	(28,881)	(28,881)	(28,881)	(28,881)	(28,881)	32,182					0001	
S&P500 OTC European																							
Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWIOLXP3B76	09/14/2022	09/14/2023	50	4,241.96	(13,692)	(5,747)	(5,747)	(5,747)	(5,747)	(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	(35,57													

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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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge ...	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ..	09/27/2022	09/27/2023 .....	.75	3,948.19	(20,415)	(16,843)	(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)	(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)	(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)	(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)	(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)	(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)	(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)	(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)	(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	0	0	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	0	0	XXX
0779999999. Subtotal - Written Options - Replications									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX
0849999999. Subtotal - Written Options - Income Generation									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX
0919999999. Subtotal - Written Options - Other									0	0	0	0	XXX	0	0	0	0	0	0	0	0	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	0	XXX
0939999999. Total Written Options - Put Options									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX
0949999999. Total Written Options - Caps									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX
0959999999. Total Written Options - Floors									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX
0969999999. Total Written Options - Collars									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX
0979999999. Total Written Options - Other									0	0	0	0	XXX	0	0	0	0	0	0	0	0	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	0	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	0	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	0	XXX
1169999999. Subtotal - Swaps - Hedging Other									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX
1229999999. Subtotal - Swaps - Replication									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX
1289999999. Subtotal - Swaps - Income Generation									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX
1349999999. Subtotal - Swaps - Other									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX
1359999999. Total Swaps - Interest Rate									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX
1369999999. Total Swaps - Credit Default									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX
1379999999. Total Swaps - Foreign Exchange									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX
1389999999. Total Swaps - Total Return									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX
1399999999. Total Swaps - Other									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX
1409999999. Total Swaps									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX
1479999999. Subtotal - Forwards									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments									0	0	0	0	XXX	0	0	0	0	0	0	0	0	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	0	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108									0	0	0	0	XXX	0	0	0	0	0	0	0	0	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	0	XXX
1719999999. Subtotal - Replication									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX
1729999999. Subtotal - Income Generation									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX
1739999999. Subtotal - Other									67,493	0	0	206,008	XXX	206,008	62,477	0	0	0	0	0	0	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives									0	0	0	0	XXX	0	0	0	0	0	0	0	0	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	0	XXX

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

(a)		Description of Hedged Risk(s)
(b)		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 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expira- tion	9 Exchange	10 Trade Date	Transac- tion Price	Reporting Date Price	13 Fair Value	Book/ Adjusted Carrying Value	Highly Effective Hedges			18 Cumulative Variation Margin (Loss) Recog- nized in Cur- rent Year	19 Change in Variation Margin (Loss)	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Quarter-end (b)	22 Value of One (1) Point	
														15	16	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item						
1579999999. Subtotal - Long Futures													0	0	0	0	0	0	0	0	XXX	XXX
MF22	75	3,750	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index..	12/16/2022	NYF	549300R41G1TIPZT5U32 ..	09/12/2022 ..	1,882.6000 ..	1,660.6000 ..					.832,352	.832,352	1,457,763	0001	.50	
N022	18	360	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index..	12/30/2022	CME	SNZ20JLFK8MNCLQ0F39 ..	09/12/2022 ..	12,676.0000 ..	11,036.0000 ..					.590,424	.590,424	349,863	0001	.20	
RT22	75	3,750	Russell 2000 Futures	- E-mini	VAGLB Hedge	N/A	Equity/Index..	12/16/2022	NYF	549300R41G1TIPZT5U32 ..	09/12/2022 ..	1,889.7500 ..	1,669.8000 ..					.824,687	.824,687	1,457,763	0001	.50
RT22	2	100	Russell 2000 Futures	- E-mini	VAGLB Hedge	N/A	Equity/Index..	12/16/2022	NYF	549300R41G1TIPZT5U32 ..	09/21/2022 ..	1,770.8000 ..	1,669.8000 ..					10,096	10,096	38,874	0001	.50
RT22	7	350	S&P 500 Futures - E-	- E-mini	VAGLB Hedge	N/A	Equity/Index..	12/16/2022	NYF	549300R41G1TIPZT5U32 ..	09/21/2022 ..	1,770.7000 ..	1,669.8000 ..					35,301	35,301	136,058	0001	.50
ES22	98	4,900	S&P 500 Futures - E-	mini	VAGLB Hedge	N/A	Equity/Index..	12/30/2022	CME	SNZ20JLFK8MNCLQ0F39 ..	09/12/2022 ..	4,086.3500 ..	3,601.5000 ..					2,375,601	2,375,601	1,904,810	0001	.50
ES22	10	500	S&P 500 Futures - E-	mini	VAGLB Hedge	N/A	Equity/Index..	12/30/2022	CME	SNZ20JLFK8MNCLQ0F39 ..	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	0	4,752,691	4,752,691	5,539,499	XXX	XXX
1649999999. Subtotal - Short Futures													0	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	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108													0	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	0	XXX	XXX
1709999999. Subtotal - Hedging Other													0	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	0	XXX	XXX
1729999999. Subtotal - Income Generation													0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other													0	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives													0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals													0	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.

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12 Potential Exposure	13 Off-Balance Sheet Exposure
			4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral		
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		5,745,506		5,745,506	206,008		206,008	5,539,499	5,539,499
Barclays	65GSEFT7JP5170UK573	Y.	Y.		2,958,745	(2,201,622)	.757,123	2,958,745	(2,201,622)	.757,123		
Goldman Sachs	II22LRO1P21HZNBB6K528	Y.	Y.	15,910,000		20,342,341		4,432,341	20,342,341		4,432,341	
Wells Fargo	PBLDEJD85F10LXP3876	Y.	Y.	1,610,000		5,066,804	(3,779,064)	0	5,066,804	(3,779,064)	0	
JP Morgan	ZBTU11V806EZBVT71807	Y.	Y.		1,622,769		1,622,769	1,622,769		1,622,769		
Citibank	E570DZ1Z7FF32TWEFA76	Y.	Y.		527,449		527,449	527,449		527,449		
0299999999. Total NAIC 1 Designation			17,520,000	0	30,518,108	(5,980,686)	7,339,682	30,518,108	(5,980,686)	7,339,682	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)								0			0	
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0999999999 - Gross Totals			17,520,000	0	36,263,614	(5,980,686)	13,085,188	30,724,116	(5,980,686)	7,545,690	5,539,499	5,539,499
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					36,263,614	(5,980,686)						

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

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

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

NONE

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Goldman Sachs	W22LR01P21HZNB6K528 ..	Cash.....	000000-00-0	Cash	15,910,000	15,910,000	XXX	V
Wells Fargo	PBLDOEJDB5F1W0LXP3B76 ..	Cash.....	000000-00-0	Cash	1,610,000	1,610,000	XXX	V
0299999999 - Total				17,520,000	17,520,000	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees
N O N E

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0109999999. Total - U.S. Government Bonds				0	0	XXX
0309999999. Total - All Other Government Bonds				0	0	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
0709999999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
0909999999. Total - U.S. Special Revenues Bonds				0	0	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
1309999999. Total - Hybrid Securities				0	0	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
1909999999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
2419999999. Total - Issuer Obligations				0	0	XXX
2429999999. Total - Residential Mortgage-Backed Securities				0	0	XXX
2439999999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
2449999999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
2459999999. Total - SVO Identified Funds				0	0	XXX
2469999999. Total - Affiliated Bank Loans				0	0	XXX
2479999999. Total - Unaffiliated Bank Loans				0	0	XXX
2489999999. Total - Unaffiliated Certificates of Deposit				0	0	XXX
2509999999. Total Bonds				0	0	XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
5999999999. Total - Preferred and Common Stocks				0	0	XXX
00000-00-0 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 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
690353-3C-9	DFC AGENCY DEBENTURES	1.A		795,455	.795,455	.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
690353-4W-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-X2-5	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
62630W-CZ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.F FE	100,000	.100,000	.01/16/2025
62630W-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING H		1.F FE	3,335,000	.3,335,000	.09/01/2030
62630W-FV-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.F FE	700,000	.700,000	.05/15/2056
62630W-FX-0	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.F FE	945,000	.945,000	.05/01/2041
62630W-JV-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	.967,564	.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
15189W-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
22533X-SA-7	CREDIT AGRICOLE CIB NY		1.A FE	3,993,656	.4,000,000	.11/21/2022
25746U-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
46665F-AA-5	JMA-RM LLC		1.B FE	840,000	.840,000	.03/01/2027
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
649050-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
68389Y-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
98978Y-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
.....	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
262006-20-8	DREYFUS GOVERNMENT MGMT INS MONEY MARKET		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
2. Average balance for the year

Fair Value \$	Book/Adjusted Carrying Value \$
30,465,193	30,615,040
135,665,744	135,837,363

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *	
					6 First Month	7 Second Month	8 Third Month		
BANK OF NEW YORK MELLON	NEW YORK, NY				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

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

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds								
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
.....	ARIZONA PUB SERV CP		09/30/2022	.3.340	10/03/2022	.6,498,191	.603	.0
.....	CONS EDISON CO CP		09/28/2022	.3.350	10/06/2022	.2,673,258	.498	.0
.....	MID-AMERICA APARTMENTS CP		09/26/2022	.3.400	10/03/2022	.4,097,289	1,936	.0
.....	PARKER-HANNIFIN CORP CP		08/03/2022	.3.120	10/25/2022	.7,943,147	.40,213	.0
.....	PEOPLES GAS LIGHT & COKE CP		09/28/2022	.3.280	10/05/2022	.5,996,720	1,093	.0
.....	PROTECTIVE LIFE CORP CP		09/28/2022	.3.400	10/03/2022	.4,997,639	1,417	.0
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						32,206,244	45,760	.0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						32,206,244	45,760	.0
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations						32,206,244	45,760	.0
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds						32,206,244	45,760	.0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD.....	07/01/2022	.0.000		.30,000	.0	.764
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						30,000	0	.764
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKET		09/30/2022	.0.000		.6,418,111	.0	.180
8309999999. Subtotal - All Other Money Market Mutual Funds						6,418,111	0	.180
.....							
.....							
.....							
.....							
.....							
.....							
.....							
8609999999 - Total Cash Equivalents						38,654,355	45,760	944