



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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2023  
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 513-629-1800  
(Street and Number) (City or Town, State, Country and Zip Code) (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 513-629-1800  
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address www.integritylife.com

Statutory Statement Contact Wade Matthew Fugate 513-629-1402  
(Name) (Area Code) (Telephone Number)  
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

|                                                        |                                                        |                                                      |
|--------------------------------------------------------|--------------------------------------------------------|------------------------------------------------------|
| Charles Marion Ward Barrett #, VP                      | Mark Erdem Caner, Sr VP                                | James Daniel Conklin #, 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                        |
| Justin Keith Payne #, VP                               | Ryan Keith Richey, VP                                  | Paul Charles Silva, VP                               |
| Rodrick Landon Snyder, VP, Chief Audit Officer         | Denise Lynn Sparks, VP                                 | Michael Shane Speas, VP, Chief Info Security Officer |
| Jacob Cole Steuber, VP                                 | James Joseph Vance, Sr VP, Co-Chief Inv Officer        | Brendan Matthew White, Sr VP, Co-Chief Inv Officer   |
| Terrie Ann Wiedenheft, VP                              | Scott Joseph Wittman, VP                               | Aaron Jason Wolf, VP, Chief Underwriter              |

DIRECTORS OR TRUSTEES

|                         |                          |                         |
|-------------------------|--------------------------|-------------------------|
| John Finn Barrett       | Jill Tripp McGruder      | Jonathan David Niemeyer |
| Brendan Matthew White # | Donald Joseph Wuebbeling |                         |

State of Ohio SS:  
County of Hamilton

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<br>President & CEO | Sarah Sparks Herron<br>Assistant Secretary | Wade Matthew Fugate<br>VP and Controller |

Subscribed and sworn to before me this 26th day of October, 2023

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



ANGELA M. BAKER-COLYER  
Notary Public, State of Ohio  
My Commission Expires  
June 17, 2027

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Integrity Life Insurance Company

ASSETS

|                                                                                                                                                             | Current Statement Date |                         |                                           | 4<br>December 31<br>Prior Year Net<br>Admitted Assets |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------|-------------------------|-------------------------------------------|-------------------------------------------------------|
|                                                                                                                                                             | 1<br>Assets            | 2<br>Nonadmitted Assets | 3<br>Net Admitted Assets<br>(Cols. 1 - 2) |                                                       |
| 1. Bonds .....                                                                                                                                              | 4,756,996,670          |                         | 4,756,996,670                             | 5,052,212,208                                         |
| 2. Stocks:                                                                                                                                                  |                        |                         |                                           |                                                       |
| 2.1 Preferred stocks .....                                                                                                                                  | 12,028,796             |                         | 12,028,796                                | 12,300,080                                            |
| 2.2 Common stocks .....                                                                                                                                     | 965,080,591            |                         | 965,080,591                               | 953,535,348                                           |
| 3. Mortgage loans on real estate:                                                                                                                           |                        |                         |                                           |                                                       |
| 3.1 First liens .....                                                                                                                                       | 948,536,814            |                         | 948,536,814                               | 957,269,000                                           |
| 3.2 Other than first liens.....                                                                                                                             |                        |                         | 0                                         | 0                                                     |
| 4. Real estate:                                                                                                                                             |                        |                         |                                           |                                                       |
| 4.1 Properties occupied by the company (less \$ .....<br>encumbrances) .....                                                                                |                        |                         | 0                                         | 0                                                     |
| 4.2 Properties held for the production of income (less<br>\$ ..... encumbrances) .....                                                                      |                        |                         | 0                                         | 0                                                     |
| 4.3 Properties held for sale (less \$ .....<br>encumbrances) .....                                                                                          |                        |                         | 0                                         | 0                                                     |
| 5. Cash (\$ .....6,822,804 ), cash equivalents<br>(\$ .....4,994,459 ) and short-term<br>investments (\$ .....6,412,945 ) .....                             | 18,230,208             |                         | 18,230,208                                | 32,457,551                                            |
| 6. Contract loans (including \$ ..... premium notes) .....                                                                                                  | 92,836,903             |                         | 92,836,903                                | 96,159,549                                            |
| 7. Derivatives .....                                                                                                                                        | 65,639,913             |                         | 65,639,913                                | 47,598,627                                            |
| 8. Other invested assets .....                                                                                                                              | 347,571,142            | 0                       | 347,571,142                               | 326,057,459                                           |
| 9. Receivables for securities .....                                                                                                                         | 3,251,710              |                         | 3,251,710                                 | 827,300                                               |
| 10. Securities lending reinvested collateral assets .....                                                                                                   | 19,026,170             |                         | 19,026,170                                | 7,737,472                                             |
| 11. Aggregate write-ins for invested assets .....                                                                                                           | 0                      | 0                       | 0                                         | 0                                                     |
| 12. Subtotals, cash and invested assets (Lines 1 to 11) .....                                                                                               | 7,229,198,917          | 0                       | 7,229,198,917                             | 7,486,154,594                                         |
| 13. Title plants less \$ ..... charged off (for Title insurers<br>only) .....                                                                               |                        |                         | 0                                         | 0                                                     |
| 14. Investment income due and accrued .....                                                                                                                 | 50,665,943             |                         | 50,665,943                                | 49,951,024                                            |
| 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<br>deferred and not yet due (including \$ .....<br>earned but unbilled premiums) ..... |                        |                         | 0                                         | 0                                                     |
| 15.3 Accrued retrospective premiums (\$ ..... ) and<br>contracts subject to redetermination (\$ ..... ) .....                                               |                        |                         | 0                                         | 0                                                     |
| 16. Reinsurance:                                                                                                                                            |                        |                         |                                           |                                                       |
| 16.1 Amounts recoverable from reinsurers .....                                                                                                              | 1,314,758              |                         | 1,314,758                                 | 4,207,612                                             |
| 16.2 Funds held by or deposited with reinsured companies .....                                                                                              |                        |                         | 0                                         | 0                                                     |
| 16.3 Other amounts receivable under reinsurance contracts .....                                                                                             | 523,607                |                         | 523,607                                   | 786,005                                               |
| 17. Amounts receivable relating to uninsured plans .....                                                                                                    |                        |                         | 0                                         | 0                                                     |
| 18.1 Current federal and foreign income tax recoverable and interest thereon ....                                                                           |                        |                         | 0                                         | 0                                                     |
| 18.2 Net deferred tax asset .....                                                                                                                           | 35,914,003             | 2,620,464               | 33,293,539                                | 28,481,707                                            |
| 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<br>(\$ ..... ) .....                                                                     |                        |                         | 0                                         | 0                                                     |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates .....                                                                            |                        |                         | 0                                         | 0                                                     |
| 23. Receivables from parent, subsidiaries and affiliates .....                                                                                              | 6,803                  |                         | 6,803                                     | 0                                                     |
| 24. Health care (\$ ..... ) and other amounts receivable .....                                                                                              | 677,837                | 42,989                  | 634,848                                   | 480,918                                               |
| 25. Aggregate write-ins for other than invested assets .....                                                                                                | 13,560,407             | 0                       | 13,560,407                                | 2,047,585                                             |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and<br>Protected Cell Accounts (Lines 12 to 25) .....                                     | 7,331,882,352          | 2,663,453               | 7,329,218,899                             | 7,572,129,522                                         |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell<br>Accounts .....                                                                        | 1,765,573,480          |                         | 1,765,573,480                             | 1,805,085,318                                         |
| 28. Total (Lines 26 and 27)                                                                                                                                 | 9,097,455,832          | 2,663,453               | 9,094,792,379                             | 9,377,214,840                                         |
| 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. Admitted Disallowed IMR .....                                                                                                                         | 11,504,915             |                         | 11,504,915                                | 0                                                     |
| 2502. CSV Company Owned Life Insurance .....                                                                                                                | 2,055,492              |                         | 2,055,492                                 | 2,047,585                                             |
| 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)                                                                                             | 13,560,407             | 0                       | 13,560,407                                | 2,047,585                                             |

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Integrity Life Insurance Company

LIABILITIES, SURPLUS AND OTHER FUNDS

|                                                                                                                                                                                                                                  | 1<br>Current<br>Statement Date | 2<br>December 31<br>Prior Year |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------|--------------------------------|
| 1. Aggregate reserve for life contracts \$ ..... 4,752,193,176 less \$ ..... included in Line 6.3<br>(including \$ ..... 744,084 Modco Reserve) .....                                                                            | 4,752,193,176                  | 5,013,149,581                  |
| 2. Aggregate reserve for accident and health contracts (including \$ ..... Modco Reserve) .....                                                                                                                                  |                                | 0                              |
| 3. Liability for deposit-type contracts (including \$ ..... Modco Reserve).....                                                                                                                                                  | .902,150,354                   | 941,908,208                    |
| 4. Contract claims:                                                                                                                                                                                                              |                                |                                |
| 4.1 Life .....                                                                                                                                                                                                                   | 245,152                        | 264,116                        |
| 4.2 Accident and health .....                                                                                                                                                                                                    |                                | 0                              |
| 5. Policyholders' dividends/refunds to members \$ ..... and coupons \$ ..... due<br>and unpaid .....                                                                                                                             |                                | 0                              |
| 6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated<br>amounts:                                                                                             |                                |                                |
| 6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ .....<br>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<br>\$ ..... 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<br>experience rating refunds of which \$ .....0 is for medical loss ratio rebate per the Public Health<br>Service Act ..... |                                |                                |
| 9.3 Other amounts payable on reinsurance, including \$ ..... assumed and \$ .....1,827,243<br>ceded .....                                                                                                                        | 1,827,243                      | 5,282,922                      |
| 9.4 Interest Maintenance Reserve .....                                                                                                                                                                                           |                                | 0                              |
| 10. Commissions to agents due or accrued-life and annuity contracts \$ ..... 451,932 , accident and health<br>\$ ..... and deposit-type contract funds \$ .....                                                                  | 451,932                        | 603,580                        |
| 11. Commissions and expense allowances payable on reinsurance assumed .....                                                                                                                                                      |                                |                                |
| 12. General expenses due or accrued .....                                                                                                                                                                                        | 184,963                        | 216,944                        |
| 13. Transfers to Separate Accounts due or accrued (net) (including \$ ..... (20,143,297) accrued for expense<br>allowances recognized in reserves, net of reinsured allowances) .....                                            | (39,849,984)                   | 2,845,322                      |
| 14. Taxes, licenses and fees due or accrued, excluding federal income taxes .....                                                                                                                                                | 1,017,663                      | 1,985,385                      |
| 15.1 Current federal and foreign income taxes, including \$ ..... 669,645 on realized capital gains (losses) .....                                                                                                               | 1,834,176                      | 1,294,004                      |
| 15.2 Net deferred tax liability .....                                                                                                                                                                                            |                                |                                |
| 16. Unearned investment income .....                                                                                                                                                                                             |                                |                                |
| 17. Amounts withheld or retained by reporting entity as agent or trustee .....                                                                                                                                                   | 97,142                         | 58,950                         |
| 18. Amounts held for agents' account, including \$ ..... agents' credit balances .....                                                                                                                                           |                                |                                |
| 19. Remittances and items not allocated .....                                                                                                                                                                                    | 13,760,373                     | 29,736,263                     |
| 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 \$ .....                                                                                                                                                                        | 35,200,000                     |                                |
| 23. Dividends to stockholders declared and unpaid .....                                                                                                                                                                          |                                |                                |
| 24. Miscellaneous liabilities:                                                                                                                                                                                                   |                                |                                |
| 24.01 Asset valuation reserve .....                                                                                                                                                                                              | 135,041,016                    | 123,263,036                    |
| 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 .....                                                                                                                                                                       | 1,408,106                      | 4,967,996                      |
| 24.05 Drafts outstanding .....                                                                                                                                                                                                   |                                |                                |
| 24.06 Liability for amounts held under uninsured plans .....                                                                                                                                                                     |                                |                                |
| 24.07 Funds held under coinsurance .....                                                                                                                                                                                         |                                |                                |
| 24.08 Derivatives .....                                                                                                                                                                                                          | 22,337,236                     | 13,704,131                     |
| 24.09 Payable for securities .....                                                                                                                                                                                               | 4,056,064                      | 2,758,021                      |
| 24.10 Payable for securities lending .....                                                                                                                                                                                       | 128,826,629                    | 117,924,586                    |
| 24.11 Capital notes \$ ..... and interest thereon \$ .....                                                                                                                                                                       |                                |                                |
| 25. Aggregate write-ins for liabilities .....                                                                                                                                                                                    | 29,642,162                     | 16,391,941                     |
| 26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) .....                                                                                                                                                 | 5,990,423,403                  | 6,276,354,986                  |
| 27. From Separate Accounts Statement .....                                                                                                                                                                                       | 1,765,573,480                  | 1,805,085,318                  |
| 28. Total liabilities (Lines 26 and 27) .....                                                                                                                                                                                    | 7,755,996,883                  | 8,081,440,304                  |
| 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 .....                                                                                                                                                                                                          |                                |                                |
| 33. Gross paid in and contributed surplus .....                                                                                                                                                                                  | 908,163,872                    | 908,163,872                    |
| 34. Aggregate write-ins for special surplus funds .....                                                                                                                                                                          | 11,504,915                     | 0                              |
| 35. Unassigned funds (surplus) .....                                                                                                                                                                                             | 416,126,709                    | 384,610,664                    |
| 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) .....                                                                                                                            | 1,335,795,496                  | 1,292,774,536                  |
| 38. Totals of Lines 29, 30 and 37 .....                                                                                                                                                                                          | 1,338,795,496                  | 1,295,774,536                  |
| 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)                                                                                                                                                                          | 9,094,792,379                  | 9,377,214,840                  |
| <b>DETAILS OF WRITE-INS</b>                                                                                                                                                                                                      |                                |                                |
| 2501. Payable for Collateral on Derivatives .....                                                                                                                                                                                | 28,950,000                     | 15,560,000                     |
| 2502. Uncashed drafts and checks that are pending escheatment to the state .....                                                                                                                                                 | 692,162                        | 831,941                        |
| 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)                                                                                                                                                                  | 29,642,162                     | 16,391,941                     |
| 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. Admitted Disallowed IMR .....                                                                                                                                                                                              | 11,504,915                     |                                |
| 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)                                                                                                                                                                  | 11,504,915                     | 0                              |

SUMMARY OF OPERATIONS

|                                                                                                                                                                                                                     | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|----------------------------|--------------------------------------|
| 1. Premiums and annuity considerations for life and accident and health contracts .....                                                                                                                             | 317,531,679                  | 355,426,880                | 517,962,580                          |
| 2. Considerations for supplementary contracts with life contingencies .....                                                                                                                                         | 4,635,968                    | 5,001,621                  | 4,451,953                            |
| 3. Net investment income .....                                                                                                                                                                                      | 231,401,148                  | 155,386,527                | 222,417,615                          |
| 4. Amortization of Interest Maintenance Reserve (IMR) .....                                                                                                                                                         | (1,880,761)                  | 742,343                    | 3,501,217                            |
| 5. Separate Accounts net gain from operations excluding unrealized gains or losses .....                                                                                                                            |                              |                            | 0                                    |
| 6. Commissions and expense allowances on reinsurance ceded .....                                                                                                                                                    | (1,644)                      | (1,831)                    | (2,460)                              |
| 7. Reserve adjustments on reinsurance ceded .....                                                                                                                                                                   | (609,276)                    | 44,472                     | 350,828                              |
| 8. Miscellaneous Income:                                                                                                                                                                                            |                              |                            |                                      |
| 8.1 Income from fees associated with investment management, administration and contract<br>guarantees from Separate Accounts.....                                                                                   | 12,349,149                   | 13,391,740                 | 16,771,582                           |
| 8.2 Charges and fees for deposit-type contracts .....                                                                                                                                                               |                              |                            | 0                                    |
| 8.3 Aggregate write-ins for miscellaneous income .....                                                                                                                                                              | 2,122,056                    | 1,913,539                  | 3,445,627                            |
| 9. Totals (Lines 1 to 8.3) .....                                                                                                                                                                                    | 565,548,319                  | 531,905,291                | 768,898,942                          |
| 10. Death benefits .....                                                                                                                                                                                            | 11,410,592                   | 12,153,639                 | 17,403,894                           |
| 11. Matured endowments (excluding guaranteed annual pure endowments) .....                                                                                                                                          |                              |                            | 0                                    |
| 12. Annuity benefits .....                                                                                                                                                                                          | 265,241,996                  | 251,285,806                | 319,320,339                          |
| 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 .....                                                                                                                                                     | 571,146,784                  | 327,500,533                | 485,167,336                          |
| 16. Group conversions .....                                                                                                                                                                                         |                              |                            | 0                                    |
| 17. Interest and adjustments on contract or deposit-type contract funds .....                                                                                                                                       | 29,074,741                   | 14,111,095                 | 23,839,429                           |
| 18. Payments on supplementary contracts with life contingencies .....                                                                                                                                               | 6,615,528                    | 6,946,438                  | 9,267,860                            |
| 19. Increase in aggregate reserves for life and accident and health contracts .....                                                                                                                                 | (260,750,852)                | (21,657,485)               | (55,671,302)                         |
| 20. Totals (Lines 10 to 19) .....                                                                                                                                                                                   | 622,738,789                  | 590,340,026                | 799,327,556                          |
| 21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct<br>business only) .....                                                                                                | 18,452,444                   | 22,120,899                 | 30,506,729                           |
| 22. Commissions and expense allowances on reinsurance assumed .....                                                                                                                                                 | 9,221                        | 9,092                      | 12,426                               |
| 23. General insurance expenses and fraternal expenses .....                                                                                                                                                         | 27,445,561                   | 32,439,368                 | 45,083,491                           |
| 24. Insurance taxes, licenses and fees, excluding federal income taxes .....                                                                                                                                        | 1,961,856                    | 3,114,364                  | 3,571,501                            |
| 25. Increase in loading on deferred and uncollected premiums .....                                                                                                                                                  |                              |                            | 0                                    |
| 26. Net transfers to or (from) Separate Accounts net of reinsurance .....                                                                                                                                           | (160,152,759)                | (113,130,252)              | (105,971,784)                        |
| 27. Aggregate write-ins for deductions .....                                                                                                                                                                        | 5,744,764                    | 2,664,579                  | 4,543,669                            |
| 28. Totals (Lines 20 to 27) .....                                                                                                                                                                                   | 516,199,876                  | 537,558,076                | 777,073,588                          |
| 29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus<br>Line 28) .....                                                                                             | 49,348,443                   | (5,652,785)                | (8,174,646)                          |
| 30. Dividends to policyholders and refunds to members .....                                                                                                                                                         |                              |                            | 0                                    |
| 31. Net gain from operations after dividends to policyholders, refunds to members and before federal<br>income taxes (Line 29 minus Line 30) .....                                                                  | 49,348,443                   | (5,652,785)                | (8,174,646)                          |
| 32. Federal and foreign income taxes incurred (excluding tax on capital gains) .....                                                                                                                                | 10,860,253                   | (5,027,420)                | (3,077,398)                          |
| 33. Net gain from operations after dividends to policyholders, refunds to members and federal income<br>taxes and before realized capital gains or (losses) (Line 31 minus Line 32) .....                           | 38,488,190                   | (625,365)                  | (5,097,248)                          |
| 34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital<br>gains tax of \$ ..... 2,622,448 (excluding taxes of \$ ..... (2,609,303)<br>transferred to the IMR) ..... | 4,742,583                    | 16,289,117                 | 10,574,675                           |
| 35. Net income (Line 33 plus Line 34) .....                                                                                                                                                                         | 43,230,773                   | 15,663,752                 | 5,477,427                            |
| CAPITAL AND SURPLUS ACCOUNT                                                                                                                                                                                         |                              |                            |                                      |
| 36. Capital and surplus, December 31, prior year .....                                                                                                                                                              | 1,295,774,536                | 1,481,433,507              | 1,481,433,507                        |
| 37. Net income (Line 35) .....                                                                                                                                                                                      | 43,230,773                   | 15,663,752                 | 5,477,427                            |
| 38. Change in net unrealized capital gains (losses) less capital gains tax of \$ ..... (3,688,688) .....                                                                                                            | 661,935                      | (171,116,641)              | (175,848,736)                        |
| 39. Change in net unrealized foreign exchange capital gain (loss) .....                                                                                                                                             |                              |                            |                                      |
| 40. Change in net deferred income tax .....                                                                                                                                                                         | 2,771,934                    | 280,573                    | 3,414,391                            |
| 41. Change in nonadmitted assets .....                                                                                                                                                                              | 8,155,658                    | (5,320,343)                | (10,224,237)                         |
| 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 .....                                                                                                                                                                         | (11,777,980)                 | 123,908,557                | 71,541,513                           |
| 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 .....                                                                                                                                                   | (21,360)                     | (21,177)                   | (19,329)                             |
| 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 .....                                                                                                                                                                                 |                              |                            | (80,000,000)                         |
| 53. Aggregate write-ins for gains and losses in surplus .....                                                                                                                                                       | 0                            | 0                          | 0                                    |
| 54. Net change in capital and surplus for the year (Lines 37 through 53) .....                                                                                                                                      | 43,020,960                   | (36,605,279)               | (185,658,971)                        |
| 55. Capital and surplus, as of statement date (Lines 36 + 54) .....                                                                                                                                                 | 1,338,795,496                | 1,444,828,228              | 1,295,774,536                        |
| DETAILS OF WRITE-INS                                                                                                                                                                                                |                              |                            |                                      |
| 08.301. Administrative Service Fees .....                                                                                                                                                                           | 1,807,772                    | 1,856,826                  | 3,207,507                            |
| 08.302. Other Fee Income .....                                                                                                                                                                                      | 306,377                      | 65,828                     | 248,503                              |
| 08.303. Company owned life insurance .....                                                                                                                                                                          | 7,907                        | (9,115)                    | (10,383)                             |
| 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) .....                                                                                                                                     | 2,122,056                    | 1,913,539                  | 3,445,627                            |
| 2701. Securities Lending Interest Expense .....                                                                                                                                                                     | 5,387,740                    | 1,626,426                  | 3,156,710                            |
| 2702. Pension Expense .....                                                                                                                                                                                         | 484,795                      | 992,991                    | 1,323,988                            |
| 2703. Reserve Adjustment .....                                                                                                                                                                                      | (128,184)                    | 45,162                     | 61,029                               |
| 2798. Summary of remaining write-ins for Line 27 from overflow page .....                                                                                                                                           | 413                          | 0                          | 1,942                                |
| 2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) .....                                                                                                                                               | 5,744,764                    | 2,664,579                  | 4,543,669                            |
| 5301. ....                                                                                                                                                                                                          |                              |                            |                                      |
| 5302. ....                                                                                                                                                                                                          |                              |                            |                                      |
| 5303. ....                                                                                                                                                                                                          |                              |                            |                                      |
| 5398. Summary of remaining write-ins for Line 53 from overflow page .....                                                                                                                                           | 0                            | 0                          | 0                                    |
| 5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above) .....                                                                                                                                               | 0                            | 0                          | 0                                    |

CASH FLOW

|                                                                                                                             | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|-----------------------------------------------------------------------------------------------------------------------------|------------------------------|----------------------------|--------------------------------------|
| <b>Cash from Operations</b>                                                                                                 |                              |                            |                                      |
| 1. Premiums collected net of reinsurance .....                                                                              | 323,884,242                  | 359,937,138                | 527,697,455                          |
| 2. Net investment income .....                                                                                              | 230,408,444                  | 205,799,150                | 283,616,075                          |
| 3. Miscellaneous income .....                                                                                               | 14,724,052                   | 15,534,914                 | 19,679,708                           |
| 4. Total (Lines 1 to 3) .....                                                                                               | 569,016,738                  | 581,271,202                | 830,993,238                          |
| 5. Benefit and loss related payments .....                                                                                  | 886,602,854                  | 612,224,717                | 859,176,087                          |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....                                | (123,363,953)                | (120,908,930)              | (134,835,482)                        |
| 7. Commissions, expenses paid and aggregate write-ins for deductions .....                                                  | 54,765,196                   | 59,856,502                 | 83,180,052                           |
| 8. Dividends paid to policyholders .....                                                                                    | 0                            | 0                          | 0                                    |
| 9. Federal and foreign income taxes paid (recovered) net of \$ ..... (1,312,517) tax on capital<br>gains (losses) .....     | 10,333,226                   | 2,922,269                  | 828,312                              |
| 10. Total (Lines 5 through 9) .....                                                                                         | 828,337,323                  | 554,094,558                | 808,348,969                          |
| 11. Net cash from operations (Line 4 minus Line 10) .....                                                                   | (259,320,585)                | 27,176,644                 | 22,644,269                           |
| <b>Cash from Investments</b>                                                                                                |                              |                            |                                      |
| 12. Proceeds from investments sold, matured or repaid:                                                                      |                              |                            |                                      |
| 12.1 Bonds .....                                                                                                            | 729,239,740                  | 935,628,947                | 1,188,851,266                        |
| 12.2 Stocks .....                                                                                                           | 53,457,180                   | 88,550,373                 | 177,946,768                          |
| 12.3 Mortgage loans .....                                                                                                   | 64,747,805                   | 28,890,914                 | 32,211,403                           |
| 12.4 Real estate .....                                                                                                      | 0                            | 0                          | 0                                    |
| 12.5 Other invested assets .....                                                                                            | 10,772,891                   | 18,765,392                 | 20,608,358                           |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....                                       | 2,630                        | (1,232)                    | 959                                  |
| 12.7 Miscellaneous proceeds .....                                                                                           | 1,298,043                    | 1,229,596                  | 2,697,397                            |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7) .....                                                                   | 859,518,289                  | 1,073,063,990              | 1,422,316,151                        |
| 13. Cost of investments acquired (long-term only):                                                                          |                              |                            |                                      |
| 13.1 Bonds .....                                                                                                            | 461,886,423                  | 902,546,317                | 1,059,792,316                        |
| 13.2 Stocks .....                                                                                                           | 51,856,095                   | 124,305,294                | 142,494,905                          |
| 13.3 Mortgage loans .....                                                                                                   | 56,015,618                   | 173,979,835                | 240,940,983                          |
| 13.4 Real estate .....                                                                                                      | 0                            | 0                          | 0                                    |
| 13.5 Other invested assets .....                                                                                            | 23,258,848                   | 19,128,428                 | 43,132,390                           |
| 13.6 Miscellaneous applications .....                                                                                       | 42,979,157                   | 38,056,808                 | 37,869,520                           |
| 13.7 Total investments acquired (Lines 13.1 to 13.6) .....                                                                  | 635,996,141                  | 1,258,016,682              | 1,524,230,114                        |
| 14. Net increase (or decrease) in contract loans and premium notes .....                                                    | (3,322,646)                  | (4,303,033)                | (6,107,625)                          |
| 15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....                                                 | 226,844,794                  | (180,649,659)              | (95,806,338)                         |
| <b>Cash from Financing and Miscellaneous Sources</b>                                                                        |                              |                            |                                      |
| 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 .....                                                                                                   | 35,200,000                   | 0                          | 0                                    |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities .....                                           | (39,757,854)                 | 23,305,041                 | 22,514,861                           |
| 16.5 Dividends to stockholders .....                                                                                        | 0                            | 0                          | 80,000,000                           |
| 16.6 Other cash provided (applied) .....                                                                                    | 22,806,302                   | 35,871,687                 | 24,137,016                           |
| 17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5<br>plus Line 16.6) ..... | 18,248,448                   | 59,176,728                 | (33,348,123)                         |
| <b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>                                                  |                              |                            |                                      |
| 18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .                       | (14,227,343)                 | (94,296,287)               | (106,510,192)                        |
| 19. Cash, cash equivalents and short-term investments:                                                                      |                              |                            |                                      |
| 19.1 Beginning of year .....                                                                                                | 32,457,551                   | 138,967,743                | 138,967,743                          |
| 19.2 End of period (Line 18 plus Line 19.1)                                                                                 | 18,230,208                   | 44,671,456                 | 32,457,551                           |

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

|  |  |  |  |
|--|--|--|--|
|  |  |  |  |
|--|--|--|--|

EXHIBIT 1

| DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS                                |                              |                            |                                      |
|---------------------------------------------------------------------------|------------------------------|----------------------------|--------------------------------------|
|                                                                           | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
| 1. Industrial life .....                                                  |                              |                            | 0                                    |
| 2. Ordinary life insurance .....                                          | 237,934                      | 285,320                    | 375,334                              |
| 3. Ordinary individual annuities .....                                    | 322,484,325                  | 355,200,577                | 522,941,547                          |
| 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) .....                                   | 322,722,259                  | 355,485,897                | 523,316,881                          |
| 12. Fraternal (Fraternal Benefit Societies Only) .....                    |                              |                            | 0                                    |
| 13. Subtotal (Lines 11 through 12) .....                                  | 322,722,259                  | 355,485,897                | 523,316,881                          |
| 14. Deposit-type contracts .....                                          | 3,296,083,806                | 3,741,007,788              | 5,271,786,733                        |
| 15. Total (Lines 13 and 14)                                               | 3,618,806,065                | 4,096,493,685              | 5,795,103,614                        |
| DETAILS OF WRITE-INS                                                      |                              |                            |                                      |
| 1001. ....                                                                |                              |                            |                                      |
| 1002. ....                                                                |                              |                            |                                      |
| 1003. ....                                                                |                              |                            |                                      |
| 1098. Summary of remaining write-ins for Line 10 from overflow page ..... | 0                            | 0                          | 0                                    |
| 1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)           | 0                            | 0                          | 0                                    |

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

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

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

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

|                                                                  | <u>SSAP #</u> | <u>F/S<br/>Page</u> | <u>F/S<br/>Line #</u> | <u>2023</u>          | <u>2022</u>          |
|------------------------------------------------------------------|---------------|---------------------|-----------------------|----------------------|----------------------|
| NET INCOME                                                       |               |                     |                       |                      |                      |
| (1) State basis (Page 4, Line 35, Columns 1 & 2)                 | xxx           | xxx                 | xxx                   | 43,230,773           | 5,477,427            |
| (2) State Prescribed Practices that increase/(decrease) NAIC SAP |               |                     |                       |                      |                      |
| Derivatives to hedge indexed products                            | 86            | 4                   | 3                     | 13,343,332           | (40,873,653)         |
| (3) State Permitted Practices that increase/(decrease) NAIC SAP  |               |                     |                       | —                    | —                    |
| (4) NAIC SAP (1-2-3=4)                                           | xxx           | xxx                 | xxx                   | <u>29,887,441</u>    | <u>46,351,080</u>    |
| SURPLUS                                                          |               |                     |                       |                      |                      |
| (5) State basis (Page 3, Line 38, Columns 1 & 2)                 | xxx           | xxx                 | xxx                   | 1,338,795,496        | 1,295,774,536        |
| (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>1,338,795,496</u> | <u>1,295,774,536</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

Effective January 1, 2023, the Company, updated its accounting for interest maintenance reserves pursuant to INT 23-01. The impacts on the Company's financials are discussed in note 13I.

3. Business Combinations and Goodwill. No Change.

4. Discontinued Operations. No Change.

5. Investments

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Integrity Life Insurance Company

- A. Mortgage Loans, including Mezzanine Real Estate Loans. No Change.
- 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, 2023, 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, 2023, where the present value of future cash flows expected to be collected is less than the amortized cost basis of the securities:

| 1           | 2                                                                      | 3                                     | 4                                          | 5                                                    | 6                          | 7                                          |
|-------------|------------------------------------------------------------------------|---------------------------------------|--------------------------------------------|------------------------------------------------------|----------------------------|--------------------------------------------|
| CUSIP       | Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI | Present Value of Projected Cash Flows | Recognized Other-Than-Temporary Impairment | Amortized Cost After Other-Than-Temporary Impairment | Fair Value at time of OTTI | Date of Financial Statement Where Reported |
| 12667G-7H-0 | 221,624                                                                | 220,217                               | 1,407                                      | 220,217                                              | 215,273                    | 06/30/2023                                 |
| 12667G-BD-4 | 297,496                                                                | 242,651                               | 54,845                                     | 242,651                                              | 242,623                    | 06/30/2023                                 |
| 52520Q-AG-9 | 561,282                                                                | 533,301                               | 27,981                                     | 533,301                                              | 508,160                    | 06/30/2023                                 |
| 52521H-AD-5 | 129,582                                                                | 128,314                               | 1,268                                      | 128,314                                              | 119,875                    | 06/30/2023                                 |
| 576434-RW-6 | 2,161,666                                                              | 2,129,995                             | 31,671                                     | 2,129,995                                            | 2,129,995                  | 09/30/2023                                 |
| 76111X-ZU-0 | 105,116                                                                | 99,767                                | 5,349                                      | 99,767                                               | 99,767                     | 09/30/2023                                 |
| Total       | XXX                                                                    | XXX                                   | 122,521                                    | 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, 2023:
  - a. The aggregate amount of unrealized losses:
    - 1. Less than 12 Months \$ 6,989,367
    - 2. 12 Months or Longer \$ 145,781,299
  - b. The aggregate related fair value of securities with unrealized losses:
    - 1. Less than 12 Months \$ 283,640,753
    - 2. 12 Months or Longer \$ 1,352,820,527
- (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 replpledged is \$155.6 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.

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Integrity Life Insurance Company

- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale. No Change.
- J. Real Estate. No Change.
- K. Low Income Housing Tax Credit Property Investments. No significant holdings. No Change.
- 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<br>Recognized | Amount Offset* | Net Amount<br>Presented on<br>Financial<br>Statements |
|-----------------------|----------------------------|----------------|-------------------------------------------------------|
| (1) Assets            |                            |                |                                                       |
| Derivative Instrument | 65,639,913                 | —              | 65,639,913                                            |

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

|                       | Gross Amount<br>Recognized | Amount Offset* | Net Amount<br>Presented on<br>Financial<br>Statements |
|-----------------------|----------------------------|----------------|-------------------------------------------------------|
| (2) Liabilities       |                            |                |                                                       |
| Derivative Instrument | (22,337,236)               | —              | (22,337,236)                                          |

\* 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, 2023 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 \$870.0 million. The Company calculated this amount after a review of its pledgeable assets (both pledged and unpledged) and after applying the respective FHLB borrowing haircuts.

(2) FHLB Capital Stock

a. Aggregate Totals

|                                                                         | 1           | 2               | 3                 |
|-------------------------------------------------------------------------|-------------|-----------------|-------------------|
|                                                                         | Total 2+3   | General Account | Separate Accounts |
| 1. Current Year                                                         |             |                 |                   |
| (a) Membership Stock - Class A                                          | 7,501,772   | 7,501,772       | —                 |
| (b) Membership Stock - Class B                                          | —           | —               | —                 |
| (c) Activity Stock                                                      | 28,586,759  | 28,586,759      | —                 |
| (d) Excess Stock                                                        | 885,170     | 885,170         | —                 |
| (e) Aggregate Total (a+b+c+d)                                           | 36,973,701  | 36,973,701      | —                 |
| (f) Actual or estimated Borrowing Capacity as Determined by the Insurer | 870,000,000 | XXX             | XXX               |
| 2. Prior Year-end                                                       |             |                 |                   |
| (a) Membership Stock - Class A                                          | 7,965,045   | 7,965,045       | —                 |
| (b) Membership Stock - Class B                                          | —           | —               | —                 |
| (c) Activity Stock                                                      | 28,097,664  | 28,097,664      | —                 |
| (d) Excess Stock                                                        | 2,424,291   | 2,424,291       | —                 |
| (e) Aggregate Total (a+b+c+d)                                           | 38,487,000  | 38,487,000      | —                 |
| (f) Actual or estimated Borrowing Capacity as Determined by the Insurer | 680,000,000 | XXX             | XXX               |

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

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

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

|                  | 1                              | 2                           | Eligible for Redemption |                                |                          |                |
|------------------|--------------------------------|-----------------------------|-------------------------|--------------------------------|--------------------------|----------------|
|                  | Current Year Total (2+3+4+5+6) | Not Eligible for Redemption | 3 Less Than 6 Months    | 4 6 Months to Less Than 1 Year | 5 1 to Less Than 3 Years | 6 3 to 5 Years |
| Membership Stock |                                |                             |                         |                                |                          |                |
| 1. Class A       | 7,501,772                      | 7,501,772                   | —                       | —                              | —                        | —              |
| 2. Class B       | —                              | —                           | —                       | —                              | —                        | —              |

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

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

|                                                                                          | 1           | 2              | 3                         |
|------------------------------------------------------------------------------------------|-------------|----------------|---------------------------|
|                                                                                          | Fair Value  | Carrying Value | Aggregate Total Borrowing |
| 1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3) | 926,359,412 | 1,015,082,459  | 635,261,300               |
| 2. Current Year General Account Total Collateral Pledged                                 | 926,359,412 | 1,015,082,459  | 635,261,300               |
| 3. Current Year Separate Accounts Total Collateral Pledged                               | —           | —              | —                         |
| 4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged           | 879,471,274 | 940,305,781    | 626,304,100               |

11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)

11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively)

11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively)

11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively)

b. Maximum Amount Pledged During Reporting Period

|                                                                                            | 1           | 2              | 3                                             |
|--------------------------------------------------------------------------------------------|-------------|----------------|-----------------------------------------------|
|                                                                                            | Fair Value  | Carrying Value | Amount Borrowed at Time of Maximum Collateral |
| 1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3) | 926,359,412 | 1,015,082,459  | 635,261,300                                   |
| 2. Current Year General Account Maximum Collateral Pledged                                 | 926,359,412 | 1,015,082,459  | 635,261,300                                   |
| 3. Current Year Separate Accounts Maximum Collateral Pledged                               | —           | —              | —                                             |
| 4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged           | 879,471,274 | 940,305,781    | 626,304,100                                   |

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(4) Borrowing from FHLB

a. Amount as of Reporting Date

|                             | 1           | 2               | 3                 | 4                                       |
|-----------------------------|-------------|-----------------|-------------------|-----------------------------------------|
|                             | Total 2+3   | General Account | Separate Accounts | Funding Agreements Reserves Established |
| 1. Current Year             |             |                 |                   |                                         |
| (a) Debt                    | 35,200,000  | 35,200,000      | —                 | XXX                                     |
| (b) Funding Agreements      | 600,061,300 | 600,061,300     | —                 | 601,167,314                             |
| (c) Other                   | —           | —               | —                 | XXX                                     |
| (d) Aggregate Total (a+b+c) | 635,261,300 | 635,261,300     | —                 | 601,167,314                             |
| 2. Prior Year-end           |             |                 |                   |                                         |
| (a) Debt                    | —           | —               | —                 | XXX                                     |
| (b) Funding Agreements      | 626,304,100 | 626,304,100     | —                 | 626,640,272                             |
| (c) Other                   | —           | —               | —                 | XXX                                     |
| (d) Aggregate Total (a+b+c) | 626,304,100 | 626,304,100     | —                 | 626,640,272                             |

b. Maximum Amount During Reporting Period (Current Year)

|                            | 1           | 2               | 3                 |
|----------------------------|-------------|-----------------|-------------------|
|                            | Total 2+3   | General Account | Separate Accounts |
| 1. Debt                    | 30,000,000  | 30,000,000      | —                 |
| 2. Funding Agreements      | 620,804,100 | 620,804,100     | —                 |
| 3. Other                   | —           | —               | —                 |
| 4. Aggregate Total (1+2+3) | 650,804,100 | 650,804,100     | —                 |

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.

I. The Company has \$11.5 million in special surplus funds related to the admission of disallowed IMR in its general account.

The sales of fixed income investments generating IMR losses comply with the Company's investment and liability management policies, and the asset sales were not compelled by any liquidity pressures faced by the Company. The below table summarizes the disallowed IMR recognized by the Company in its general accounts and insulated separate accounts, and the calculation of 10% of adjusted surplus used to determine the maximum recognized disallowed IMR. In addition the Company reviewed its estimated risk-based capital("RBC"), with total adjusted capital ("TAC") adjusted for the current quarter value of the below adjustments to surplus, and determined it had greater than a 300% authorized control level RBC after adjustment.

|                                                                                                                                      | Calculation of Limitation using Prior Quarter numbers | Current Reporting Period |
|--------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------|--------------------------|
| (1) Capital & Surplus                                                                                                                | \$ 1,304,818,050                                      | XX                       |
| Less:                                                                                                                                |                                                       |                          |
| (2) Admitted Positive Goodwill                                                                                                       | \$ —                                                  | XX                       |
| (3) Admitted EDP Equipment & Operating System Software                                                                               | \$ —                                                  | XX                       |
| (4) Admitted Net Deferred Taxes                                                                                                      | \$ 29,837,133                                         | XX                       |
| (5) Recognized Disallowed IMR General Account                                                                                        | \$ —                                                  | XX                       |
| (6) Recognized Disallowed IMR Separate Account                                                                                       | \$ —                                                  | XX                       |
| (7) Adjusted Capital and Surplus (Line 1-2-3-4-5-6)                                                                                  | \$ 1,274,980,917                                      | XX                       |
| (8) Limitation on amount of goodwill (adjusted capital and surplus times 10% goodwill limitation [Line 7*10%])                       | \$ 127,498,092                                        | XX                       |
| (9) Current Period Disallowed IMR Recognized in General Account                                                                      | XX                                                    | \$ 11,504,913            |
| (10) Current Period Disallowed IMR Recognized in Separate Account                                                                    | XX                                                    | \$ 6,381,331             |
| (11) Current Period Admitted Disallowed IMR Recognized as a % of Prior Period Adjusted Capital and Surplus ((Line 9+Line 10)/Line 7) | XX                                                    | 1.4 %                    |

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.
20. Fair Value Measurements

A.

(1) Fair Value Measurements at September 30, 2023

| Description for each class of asset or liability | (Level 1)     | (Level 2)  | (Level 3)  | Net Asset Value (NAV) | Total         |
|--------------------------------------------------|---------------|------------|------------|-----------------------|---------------|
| a. Assets at fair value                          |               |            |            |                       |               |
| Bonds: RMBS                                      | —             | 267,439    | —          | —                     | 267,439       |
| Common stock: Unaffiliated                       | 534,839,981   | —          | —          | 19,416,215            | 554,256,196   |
| Common stock: Mutual funds                       | 151,880       | —          | —          | —                     | 151,880       |
| Preferred stock                                  | —             | 12,028,796 | —          | —                     | 12,028,796    |
| Derivative assets: Options, purchased            | —             | 31,924,194 | 30,761,166 | —                     | 62,685,360    |
| Derivative assets: Futures                       | 2,954,558     | —          | —          | —                     | 2,954,558     |
| Separate account assets*                         | 740,821,676   | —          | —          | —                     | 740,821,676   |
| Total assets at fair value                       | 1,278,768,095 | 44,220,429 | 30,761,166 | 19,416,215            | 1,373,165,905 |

| 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         | —         | (22,337,236) | —         | —                     | (22,337,236) |
| Total liabilities at fair value                  | —         | (22,337,236) | —         | —                     | (22,337,236) |

\*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.

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(2) Fair Value Measurements in Level 3 of the Fair Value Hierarchy  
Quarter Ended at 09/30/2023

| Description                           | Beginning Balance at 07/01/2023 | 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 09/30/2023 |
|---------------------------------------|---------------------------------|------------------------|--------------------------|-------------------------------------------------|----------------------------------------------|-----------|-----------|-------|-------------|------------------------------|
| a. Assets                             |                                 |                        |                          |                                                 |                                              |           |           |       |             |                              |
| Derivative assets: Options, purchased | 41,460,206                      | —                      | —                        | (12,520,264)                                    | —                                            | 3,613,226 | —         | —     | (1,792,002) | 30,761,166                   |
| Total Assets                          | 41,460,206                      | —                      | —                        | (12,520,264)                                    | —                                            | 3,613,226 | —         | —     | (1,792,002) | 30,761,166                   |

Quarter Ended at 06/30/2023

| Description                           | Beginning Balance at 04/01/2023 | 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 06/30/2023 |
|---------------------------------------|---------------------------------|------------------------|--------------------------|-------------------------------------------------|----------------------------------------------|-----------|-----------|-------|-------------|------------------------------|
| a. Assets                             |                                 |                        |                          |                                                 |                                              |           |           |       |             |                              |
| Derivative assets: Options, purchased | 30,685,340                      | —                      | —                        | 8,319,643                                       | —                                            | 4,119,455 | —         | —     | (1,664,232) | 41,460,206                   |
| Total Assets                          | 30,685,340                      | —                      | —                        | 8,319,643                                       | —                                            | 4,119,455 | —         | —     | (1,664,232) | 41,460,206                   |

Quarter Ended at 03/31/2023

| Description                           | Beginning Balance at 01/01/2023 | 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 03/31/2023 |
|---------------------------------------|---------------------------------|------------------------|--------------------------|-------------------------------------------------|----------------------------------------------|-----------|-----------|-------|-------------|------------------------------|
| a. Assets                             |                                 |                        |                          |                                                 |                                              |           |           |       |             |                              |
| Derivative assets: Options, purchased | 22,433,705                      | —                      | —                        | 4,287,184                                       | —                                            | 4,438,848 | —         | —     | (474,397)   | 30,685,340                   |
| Total Assets                          | 22,433,705                      | —                      | —                        | 4,287,184                                       | —                                            | 4,438,848 | —         | —     | (474,397)   | 30,685,340                   |

- (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 initially NAIC 6 rated residential mortgage-backed 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 options. The fair values of these instruments have been determined through the use of third-party pricing services utilizing market observable inputs.

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

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

B. Not applicable.

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Integrity Life Insurance Company

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

| Type of Financial Instrument                                                         | Aggregate Fair Value | Admitted Assets | (Level 1)   | (Level 2)     | (Level 3)       | Net Asset Value (NAV) | Not Practicable (Carrying Value) |
|--------------------------------------------------------------------------------------|----------------------|-----------------|-------------|---------------|-----------------|-----------------------|----------------------------------|
| Bonds                                                                                | 4,319,625,246        | 4,756,996,670   | 40,646,295  | 4,240,571,923 | 38,407,028      | —                     | —                                |
| Common stock: Unaffiliated**                                                         | 591,229,896          | 591,229,896     | 571,813,681 | —             | —               | 19,416,215            | —                                |
| Common stock: Mutual funds                                                           | 151,880              | 151,880         | 151,880     | —             | —               | —                     | —                                |
| Preferred stock                                                                      | 12,028,796           | 12,028,796      | —           | 12,028,796    | —               | —                     | —                                |
| Mortgage loans                                                                       | 879,406,839          | 948,536,814     | —           | —             | 879,406,839     | —                     | —                                |
| Cash, cash equivalents, & short-term investments                                     | 18,415,731           | 18,230,208      | 18,415,731  | —             | —               | —                     | —                                |
| Other invested assets: Surplus notes                                                 | 19,455,085           | 20,954,249      | —           | 19,455,085    | —               | —                     | —                                |
| Securities lending reinvested collateral assets                                      | 19,026,170           | 19,026,170      | 19,026,170  | —             | —               | —                     | —                                |
| Derivative assets                                                                    | 65,639,918           | 65,639,918      | 2,954,558   | 31,924,194    | 30,761,166      | —                     | —                                |
| Separate account assets                                                              | 1,687,649,672        | 1,753,499,063   | 739,658,127 | 901,174,270   | 46,817,275      | —                     | —                                |
| Life and annuity reserves for investment-type contracts and deposit fund liabilities | (1,283,493,698)      | (1,324,425,173) | —           | —             | (1,283,493,698) | —                     | —                                |
| Fixed-indexed annuity contracts                                                      | (1,680,811,569)      | (1,763,870,305) | —           | —             | (1,680,811,569) | —                     | —                                |
| Derivative liabilities                                                               | (22,337,236)         | (22,337,236)    | —           | (22,337,236)  | —               | —                     | —                                |
| Cash collateral payable                                                              | (28,950,000)         | (28,950,000)    | —           | (28,950,000)  | —               | —                     | —                                |
| Separate account liabilities*                                                        | (950,966,612)        | (979,332,888)   | —           | —             | (950,966,612)   | —                     | —                                |
| Securities lending liability                                                         | (128,826,629)        | (128,826,629)   | —           | (128,826,629) | —               | —                     | —                                |

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

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

Debt Securities, Surplus Notes, and Equity Securities

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

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

Mortgage Loans

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

Cash, Cash Equivalents and Short-Term Investments

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

Derivative Instruments

The fair values of free-standing derivative instruments, primarily call options, are determined through the use of third-party pricing services utilizing market observable inputs or valuation models incorporating significant unobservable inputs, including projected discounted cash flows, applicable swap curves and implied volatilities. 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, surplus notes, and mortgage loans. The fair values of these assets have been determined using the same methodologies as similar assets held in the general account.

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*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 consist 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 \$26.13. The Company does not intend to sell any investments utilizing NAV.

21. Other Items. No Change.

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, 2023 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                                             | —      |

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

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

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

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

(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, 2023 OF THE Integrity Life Insurance Company

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

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

Yes [ ] No [ X ]
- 1.2

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

Yes [ ] No [ ]
- 2.1

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

Yes [ ] No [ X ]
- 2.2

If yes, date of change: .....
- 3.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? .....  
If yes, complete Schedule Y, Parts 1 and 1A.

Yes [ X ] No [ ]
- 3.2

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

Yes [ ] No [ X ]
- 3.3

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

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

Yes [ ] No [ X ]
- 3.5

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

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

Yes [ ] No [ X ]
- 4.2

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

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

12/31/2022
- 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<br>Affiliate Name                            | 2<br>Location (City, State) | 3<br>FRB | 4<br>OCC | 5<br>FDIC | 6<br>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, 2023 OF THE Integrity Life Insurance Company

GENERAL INTERROGATORIES

- 9.1

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

Yes [ X ] No [ ]
- 9.11

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

Has the code of ethics for senior managers been amended? .....

Yes [ ] No [ X ]
- 9.21

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

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

Yes [ ] No [ X ]
- 9.31

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

FINANCIAL

- 10.1

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

Yes [ X ] No [ ]
- 10.2

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

INVESTMENT

- 11.1

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

Yes [ ] No [ X ]
- 11.2

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

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

\$ .....21,451,623
13.

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

\$ .....
- 14.1

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

Yes [ X ] No [ ]
- 14.2

If yes, please complete the following:

|                                                                                                     | 1                                                 | 2                                                  |
|-----------------------------------------------------------------------------------------------------|---------------------------------------------------|----------------------------------------------------|
|                                                                                                     | Prior Year-End<br>Book/Adjusted<br>Carrying Value | Current Quarter<br>Book/Adjusted<br>Carrying Value |
| 14.21 Bonds .....                                                                                   | \$ .....0                                         | \$ .....                                           |
| 14.22 Preferred Stock .....                                                                         | \$ .....0                                         | \$ .....                                           |
| 14.23 Common Stock .....                                                                            | \$ .....359,181,748                               | \$ .....373,698,815                                |
| 14.24 Short-Term Investments .....                                                                  | \$ .....0                                         | \$ .....                                           |
| 14.25 Mortgage Loans on Real Estate .....                                                           | \$ .....0                                         | \$ .....                                           |
| 14.26 All Other .....                                                                               | \$ .....197,709,999                               | \$ .....201,543,216                                |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) ..... | \$ .....556,891,747                               | \$ .....575,242,031                                |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....                       | \$ .....                                          | \$ .....                                           |

15.1

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

Yes [ X ] No [ ]

15.2

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

16.

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

16.1

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

\$ .....155,594,752

16.2

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

\$ .....155,627,962

16.3

Total payable for securities lending reported on the liability page. ....

\$ .....128,826,629
- 8.1

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Integrity Life Insurance Company

GENERAL INTERROGATORIES

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

| 1<br>Name of Custodian(s)     | 2<br>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<br>Name(s) | 2<br>Location(s) | 3<br>Complete Explanation(s) |
|--------------|------------------|------------------------------|
|              |                  |                              |

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

| 1<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>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<br>Name of Firm or Individual         | 2<br>Affiliation |
|-----------------------------------------|------------------|
| FT WASHINGTON INVESTMENT ADVISORS ..... | A.....           |
| MILLIMAN .....                          | U.....           |

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1.

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

1

Amount

1.1

Long-Term Mortgages In Good Standing

1.11

Farm Mortgages

\$

1.12

Residential Mortgages

\$

1.13

Commercial Mortgages

\$

948,536,814

1.14

Total Mortgages in Good Standing

\$

948,536,814

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)

\$

948,536,814

1.6

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

1.61

Farm Mortgages

\$

1.62

Residential Mortgages

\$

1.63

Commercial Mortgages

\$

1.64

Total Mortgages Foreclosed and Transferred to Real Estate

\$

0

2.

Operating Percentages:

2.1

A&H loss percent

%

2.2

A&H cost containment percent

%

2.3

A&H expense percent excluding cost containment expenses

%

3.1

Do you act as a custodian for health savings accounts?

Yes

[ ]

No

[ X ]

3.2

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

\$

3.3

Do you act as an administrator for health savings accounts?

Yes

[ ]

No

[ X ]

3.4

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

\$

4.

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

Yes

[ X ]

No

[ ]

4.1

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

Yes

[ ]

No

[ ]

Fraternal Benefit Societies Only:

5.1

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

Yes

[ ]

No

[ ]

N/A

[ ]

5.2

If no, explain:

6.1

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

Yes

[ ]

No

[ ]

6.2

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

| Date | Outstanding Lien Amount |
|------|-------------------------|
|      |                         |

## SCHEDULE S - CEDED REINSURANCE

[illegible]

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Integrity Life Insurance Company

**SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS**

Current Year To Date - Allocated by States and Territories

| States, Etc.                                                                           |     |     | Direct Business Only         |                             |                                                                                          |                           |                                |                             |
|----------------------------------------------------------------------------------------|-----|-----|------------------------------|-----------------------------|------------------------------------------------------------------------------------------|---------------------------|--------------------------------|-----------------------------|
|                                                                                        |     |     | Life Contracts               |                             | 4<br>Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees | 5<br>Other Considerations | 6<br>Total Columns 2 Through 5 | 7<br>Deposit-Type Contracts |
|                                                                                        |     |     | 2<br>Life Insurance Premiums | 3<br>Annuity Considerations |                                                                                          |                           |                                |                             |
| 1                                                                                      | 2   | 3   | 4                            | 5                           | 6                                                                                        | 7                         | 8                              | 9                           |
| Active Status (a)                                                                      |     |     |                              |                             |                                                                                          |                           |                                |                             |
| 1.                                                                                     | 2.  | 3.  | 4.                           | 5.                          | 6.                                                                                       | 7.                        | 8.                             | 9.                          |
| Alabama                                                                                | AL  | L   | 8,239                        | 3,820,366                   | 0                                                                                        |                           | 3,828,605                      | 150,000                     |
| Alaska                                                                                 | AK  | L   | 2,919                        | 149,570                     | 0                                                                                        |                           | 152,489                        | 0                           |
| Arizona                                                                                | AZ  | L   | 6,109                        | 6,363,923                   | 0                                                                                        |                           | 6,370,032                      | 248,370                     |
| Arkansas                                                                               | AR  | L   | 0                            | 2,467,266                   | 0                                                                                        |                           | 2,467,266                      | 376,399                     |
| California                                                                             | CA  | L   | 5,661                        | 24,948,581                  | 0                                                                                        |                           | 24,954,242                     | 1,100,171                   |
| Colorado                                                                               | CO  | L   | 3,563                        | 1,576,444                   | 0                                                                                        |                           | 1,580,007                      | 676,000                     |
| Connecticut                                                                            | CT  | L   | 77                           | 2,702,306                   | 0                                                                                        |                           | 2,702,383                      | 400,000                     |
| Delaware                                                                               | DE  | L   | 490                          | 533,667                     | 0                                                                                        |                           | 534,157                        | 364,169                     |
| District of Columbia                                                                   | DC  | L   | 0                            | 180,208                     | 0                                                                                        |                           | 180,208                        | 0                           |
| Florida                                                                                | FL  | L   | 15,621                       | 41,057,107                  | 0                                                                                        |                           | 41,072,728                     | 4,348,143                   |
| Georgia                                                                                | GA  | L   | 9,732                        | 3,400,766                   | 0                                                                                        |                           | 3,410,498                      | 242,781                     |
| Hawaii                                                                                 | HI  | L   | 2,759                        | 537,511                     | 0                                                                                        |                           | 540,270                        | 0                           |
| Idaho                                                                                  | ID  | L   | 118                          | 768,518                     | 0                                                                                        |                           | 768,636                        | 0                           |
| Illinois                                                                               | IL  | L   | 18,078                       | 13,473,437                  | 0                                                                                        |                           | 13,491,515                     | 497,790                     |
| Indiana                                                                                | IN  | L   | 3,885                        | 6,476,515                   | 0                                                                                        |                           | 6,480,400                      | 613,840                     |
| Iowa                                                                                   | IA  | L   | 23,907                       | 1,579,173                   | 0                                                                                        |                           | 1,603,080                      | 248,666                     |
| Kansas                                                                                 | KS  | L   | 1,973                        | 1,432,430                   | 0                                                                                        |                           | 1,434,403                      | 0                           |
| Kentucky                                                                               | KY  | L   | 0                            | 8,879,308                   | 0                                                                                        |                           | 8,879,308                      | 742,154                     |
| Louisiana                                                                              | LA  | L   | 0                            | 2,426,228                   | 0                                                                                        |                           | 2,426,228                      | 974,811                     |
| Maine                                                                                  | ME  | L   | 0                            | 402,138                     | 0                                                                                        |                           | 402,138                        | 69,820                      |
| Maryland                                                                               | MD  | L   | 12,622                       | 2,413,833                   | 0                                                                                        |                           | 2,426,455                      | 102,067                     |
| Massachusetts                                                                          | MA  | L   | 118                          | 6,340,705                   | 0                                                                                        |                           | 6,340,823                      | 242,230                     |
| Michigan                                                                               | MI  | L   | 709                          | 17,721,558                  | 0                                                                                        |                           | 17,722,267                     | 1,373,856                   |
| Minnesota                                                                              | MN  | L   | 16,726                       | 2,419,442                   | 0                                                                                        |                           | 2,436,168                      | 182,500                     |
| Mississippi                                                                            | MS  | L   | 595                          | 1,581,114                   | 0                                                                                        |                           | 1,581,709                      | 422,955                     |
| Missouri                                                                               | MO  | L   | 6,410                        | 2,720,022                   | 0                                                                                        |                           | 2,726,432                      | 506,622                     |
| Montana                                                                                | MT  | L   | 119                          | 133,283                     | 0                                                                                        |                           | 133,402                        | 0                           |
| Nebraska                                                                               | NE  | L   | 19                           | 360,428                     | 0                                                                                        |                           | 360,447                        | 122,586                     |
| Nevada                                                                                 | NV  | L   | 99                           | 1,511,821                   | 0                                                                                        |                           | 1,511,920                      | 304,151                     |
| New Hampshire                                                                          | NH  | L   | 0                            | 555,134                     | 0                                                                                        |                           | 555,134                        | 0                           |
| New Jersey                                                                             | NJ  | L   | 0                            | 29,882,291                  | 0                                                                                        |                           | 29,882,291                     | 1,693,779                   |
| New Mexico                                                                             | NM  | L   | 679                          | 1,021,091                   | 0                                                                                        |                           | 1,021,770                      | 0                           |
| New York                                                                               | NY  | N   | 676                          | 3,269,099                   | 0                                                                                        |                           | 3,269,775                      | 0                           |
| North Carolina                                                                         | NC  | L   | 274                          | 8,151,985                   | 0                                                                                        |                           | 8,152,259                      | 1,120,478                   |
| North Dakota                                                                           | ND  | L   | 0                            | 163,725                     | 0                                                                                        |                           | 163,725                        | 0                           |
| Ohio                                                                                   | OH  | L   | 54,896                       | 43,786,789                  | 0                                                                                        |                           | 43,841,685                     | 3,271,844,458               |
| Oklahoma                                                                               | OK  | L   | 1,754                        | 1,044,163                   | 0                                                                                        |                           | 1,045,917                      | 0                           |
| Oregon                                                                                 | OR  | L   | 90                           | 3,696,562                   | 0                                                                                        |                           | 3,696,652                      | 570,431                     |
| Pennsylvania                                                                           | PA  | L   | 21,867                       | 28,514,159                  | 0                                                                                        |                           | 28,536,026                     | 2,424,789                   |
| Rhode Island                                                                           | RI  | L   | 0                            | 621,370                     | 0                                                                                        |                           | 621,370                        | 136,824                     |
| South Carolina                                                                         | SC  | L   | 3,497                        | 1,887,327                   | 0                                                                                        |                           | 1,890,824                      | 0                           |
| South Dakota                                                                           | SD  | L   | 1,906                        | 53,877                      | 0                                                                                        |                           | 55,783                         | 0                           |
| Tennessee                                                                              | TN  | L   | 1,230                        | 2,884,765                   | 0                                                                                        |                           | 2,885,995                      | 125,105                     |
| Texas                                                                                  | TX  | L   | 1,986                        | 17,783,539                  | 0                                                                                        |                           | 17,785,525                     | 2,103,443                   |
| Utah                                                                                   | UT  | L   | 0                            | 2,592,916                   | 0                                                                                        |                           | 2,592,916                      | 313,163                     |
| Vermont                                                                                | VT  | L   | 0                            | 639,616                     | 0                                                                                        |                           | 639,616                        | 48,665                      |
| Virginia                                                                               | VA  | L   | 194                          | 6,906,418                   | 0                                                                                        |                           | 6,906,612                      | 785,319                     |
| Washington                                                                             | WA  | L   | 1,322                        | 3,549,818                   | 0                                                                                        |                           | 3,551,140                      | 385,320                     |
| West Virginia                                                                          | WV  | L   | 6,523                        | 1,217,657                   | 0                                                                                        |                           | 1,224,180                      | 221,951                     |
| Wisconsin                                                                              | WI  | L   | 492                          | 5,821,224                   | 0                                                                                        |                           | 5,821,716                      | 0                           |
| Wyoming                                                                                | WY  | L   | 0                            | 0                           | 0                                                                                        |                           | 0                              | 0                           |
| American Samoa                                                                         | AS  | N   |                              |                             |                                                                                          |                           | 0                              | 0                           |
| Guam                                                                                   | GU  | N   |                              |                             |                                                                                          |                           | 0                              | 0                           |
| Puerto Rico                                                                            | PR  | N   |                              |                             |                                                                                          |                           | 0                              | 0                           |
| U.S. Virgin Islands                                                                    | VI  | N   |                              |                             |                                                                                          |                           | 0                              | 0                           |
| Northern Mariana Islands                                                               | MP  | N   |                              |                             |                                                                                          |                           | 0                              | 0                           |
| Canada                                                                                 | CAN | N   |                              |                             |                                                                                          |                           | 0                              | 0                           |
| Aggregate Other Aliens                                                                 | OT  | XXX | 0                            | 63,132                      | 0                                                                                        | 0                         | 63,132                         | 0                           |
| Subtotal                                                                               | XXX |     | 237,934                      | 322,484,325                 | 0                                                                                        | 0                         | 322,722,259                    | 3,296,083,806               |
| Reporting entity contributions for employee benefits plans                             | XXX |     |                              |                             |                                                                                          |                           | 0                              |                             |
| Dividends or refunds applied to purchase paid-up additions and annuities               | XXX |     |                              |                             |                                                                                          |                           | 0                              |                             |
| Dividends or refunds applied to shorten endowment or premium paying period             | XXX |     |                              |                             |                                                                                          |                           | 0                              |                             |
| Premium or annuity considerations waived under disability or other contract provisions | XXX |     |                              |                             |                                                                                          |                           | 0                              |                             |
| Aggregate or other amounts not allocable by State                                      | XXX |     | 0                            | 0                           | 0                                                                                        | 0                         | 0                              | 0                           |
| Totals (Direct Business)                                                               | XXX |     | 237,934                      | 322,484,325                 | 0                                                                                        | 0                         | 322,722,259                    | 3,296,083,806               |
| Plus Reinsurance Assumed                                                               | XXX |     | 60,530                       |                             |                                                                                          |                           | 60,530                         |                             |
| Totals (All Business)                                                                  | XXX |     | 298,464                      | 322,484,325                 | 0                                                                                        | 0                         | 322,782,789                    | 3,296,083,806               |
| Less Reinsurance Ceded                                                                 | XXX |     | 91,208                       | 8,726,229                   |                                                                                          |                           | 8,817,437                      |                             |
| Totals (All Business) less Reinsurance Ceded                                           | XXX |     | 207,256                      | 313,758,096                 | 0                                                                                        | 0                         | 313,965,352                    | 3,296,083,806               |
| DETAILS OF WRITE-INS                                                                   |     |     |                              |                             |                                                                                          |                           |                                |                             |
| 58001. ZZZ Other Alien                                                                 | XXX |     |                              | 63,132                      |                                                                                          |                           | 63,132                         |                             |
| 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                            | 63,132                      | 0                                                                                        | 0                         | 63,132                         | 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:

|                                                                                                    |    |                                                                            |   |
|----------------------------------------------------------------------------------------------------|----|----------------------------------------------------------------------------|---|
| 1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....                    | 50 | 4. Q - Qualified - Qualified or accredited reinsurer.....                  | 0 |
| 2. R - Registered - Non-domiciled RRGs.....                                                        | 0  | 5. N - None of the above - Not allowed to write business in the state..... | 7 |
| 3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state..... | 0  |                                                                            |   |

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

|                                                                            | NAIC# | TIN#       |
|----------------------------------------------------------------------------|-------|------------|
| PARENT - WESTERN & SOUTHERN MUTUAL HOLDING COMPANY, OH (NON-INSURER)       |       | 31-1732405 |
| SUBSIDIARY - WESTERN & SOUTHERN FINANCIAL GROUP, INC., OH (NON-INSURER)    |       | 31-1732404 |
| SUBSIDIARY - WESTAD LEASING LLC, OH (NON-INSURER)                          |       | 84-3195821 |
| SUBSIDIARY - THE LAFAYETTE LIFE INSURANCE COMPANY, OH (INSURER)            | 65242 | 35-0457540 |
| SUBSIDIARY - LLIA, INC., OH (NON-INSURER)                                  |       | 35-2123483 |
| SUBSIDIARY - THE WESTERN AND SOUTHERN LIFE INSURANCE COMPANY, OH (INSURER) | 70483 | 31-0487145 |
| SUBSIDIARY - WESTERN-SOUTHERN LIFE ASSURANCE COMPANY, OH (INSURER)         | 92622 | 31-1000236 |
| SUBSIDIARY - IFS FINANCIAL SERVICES, INC., OH (NON-INSURER)                |       | 31-1328371 |
| SUBSIDIARY - W&S BROKERAGE SERVICES, INC., OH (NON-INSURER)                |       | 31-0846576 |
| SUBSIDIARY - W&S FINANCIAL GROUP DISTRIBUTORS, INC., OH (NON-INSURER)      |       | 31-1334221 |
| SUBSIDIARY - COLUMBUS LIFE INSURANCE COMPANY, OH (INSURER)                 | 99937 | 31-1191427 |
| SUBSIDIARY - INTEGRITY LIFE INSURANCE COMPANY, OH (INSURER)                | 74780 | 86-0214103 |
| SUBSIDIARY - NATIONAL INTEGRITY LIFE INSURANCE COMPANY, NY (INSURER)       | 75264 | 16-0958252 |
| SUBSIDIARY - GERBER LIFE INSURANCE COMPANY, NY (INSURER)                   | 70939 | 13-2611847 |
| SUBSIDIARY - GERBER LIFE AGENCY, LLC, OH (NON-INSURER)                     |       | 43-2081325 |
| SUBSIDIARY - WESTERN & SOUTHERN INVESTMENT HOLDINGS, LLC, OH (NON-INSURER) |       | 06-1804434 |
| SUBSIDIARY - EAGLE REALTY GROUP, LLC, OH (NON-INSURER)                     |       | 31-1018957 |
| SUBSIDIARY - FORT WASHINGTON INVESTMENT ADVISORS, INC., OH (NON-INSURER)   |       | 31-1301863 |
| SUBSIDIARY - FABRIC TECHNOLOGIES, INC., NY (NON-INSURER)                   |       | 47-5482199 |

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Integrity Life Insurance Company

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

| 1          | 2                            | 3                 | 4             | 5            | 6     | 7                                                                      | 8                                             | 9                     | 10                                | 11                                             | 12                                                                                 | 13                                          | 14                                         | 15                                   | 16    |
|------------|------------------------------|-------------------|---------------|--------------|-------|------------------------------------------------------------------------|-----------------------------------------------|-----------------------|-----------------------------------|------------------------------------------------|------------------------------------------------------------------------------------|---------------------------------------------|--------------------------------------------|--------------------------------------|-------|
| Group Code | Group Name                   | NAIC Company Code | ID Number     | Federal RSSD | CIK   | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates   | Domi-ciliary Location | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percen-tage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Re-quired? (Yes/No) | *     |
| .0836 ...  | Western-Southern Group ..... | .....00000 .....  | 88-3067073 .. | .....        | ..... | .....                                                                  | 1020 Winter Springs JV, LLC .....             | ..FL.....             | .....NIA.....                     | WS Real Estate Holdings LLC .....              | Ownership.....                                                                     | ..67.000 .....                              | Western & Southern Mutual Holding Co .     | ....NO.....                          | ..... |
| .0836 ...  | Western-Southern Group ..... | .....00000 .....  | 88-3192792 .. | .....        | ..... | .....                                                                  | 2378 Park Holdings, LLC .....                 | ..OH.....             | .....NIA.....                     | WS Real Estate Holdings LLC .....              | Ownership.....                                                                     | ..94.000 .....                              | Western & Southern Mutual Holding Co .     | ....NO.....                          | ..... |
| .0836 ...  | Western-Southern Group ..... | .....00000 .....  | 81-3013986 .. | .....        | ..... | .....                                                                  | 309 Holdings, LLC .....                       | ..OH.....             | .....NIA.....                     | The Western and Southern Life Insurance Co     | Ownership.....                                                                     | ..1.000 .....                               | Western & Southern Mutual Holding Co .     | ....NO.....                          | ..... |
| .0836 ...  | Western-Southern Group ..... | .....00000 .....  | 81-3013986 .. | .....        | ..... | .....                                                                  | 309 Holdings, LLC .....                       | ..OH.....             | .....NIA.....                     | WS Real Estate Holdings LLC .....              | Ownership.....                                                                     | ..48.000 .....                              | Western & Southern Mutual Holding Co .     | ....NO.....                          | ..... |
| .0836 ...  | Western-Southern Group ..... | .....00000 .....  | 27-1594103 .. | .....        | ..... | .....                                                                  | 506 Phelps Holdings, LLC .....                | ..OH.....             | .....NIA.....                     | WS Real Estate Holdings LLC .....              | Ownership.....                                                                     | ..98.000 .....                              | Western & Southern Mutual Holding Co .     | ....NO.....                          | ..... |
| .0836 ...  | Western-Southern Group ..... | .....00000 .....  | 88-1614351 .. | .....        | ..... | .....                                                                  | AI Neyer Industrial Fund II-Q LLC .....       | ..OH.....             | .....NIA.....                     | 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.....             | .....NIA.....                     | WS Real Estate Holdings LLC .....              | Ownership.....                                                                     | ..98.000 .....                              | Western & Southern Mutual Holding Co .     | ....NO.....                          | ..... |
| .0836 ...  | Western-Southern Group ..... | .....00000 .....  | 84-5144260 .. | .....        | ..... | .....                                                                  | Alta at Horizon West, LLC .....               | ..FL.....             | .....NIA.....                     | WS Real Estate Holdings LLC .....              | Ownership.....                                                                     | ..98.000 .....                              | Western & Southern Mutual Holding Co .     | ....NO.....                          | ..... |
| .0836 ...  | Western-Southern Group ..... | .....00000 .....  | 87-4797036 .. | .....        | ..... | .....                                                                  | Azalea Apartment Venture, LLC .....           | ..NC.....             | .....NIA.....                     | WS Real Estate Holdings LLC .....              | Ownership.....                                                                     | ..47.000 .....                              | Western & Southern Mutual Holding Co .     | ....NO.....                          | ..... |
| .0836 ...  | Western-Southern Group ..... | .....00000 .....  | 83-3057118 .. | .....        | ..... | .....                                                                  | Beardsley Inv. Holdings,LLC .....             | ..AZ.....             | .....NIA.....                     | WSLR Holdings LLC .....                        | Ownership.....                                                                     | ..98.000 .....                              | Western & Southern Mutual Holding Co .     | ....NO.....                          | ..... |
| .0836 ...  | Western-Southern Group ..... | .....00000 .....  | 87-4690994 .. | .....        | ..... | .....                                                                  | BGA Capital, LLC .....                        | ..IL.....             | .....NIA.....                     | WS Real Estate Holdings LLC .....              | Ownership.....                                                                     | ..47.000 .....                              | Western & Southern Mutual Holding Co .     | ....NO.....                          | ..... |
| .0836 ...  | Western-Southern Group ..... | .....00000 .....  | 83-4499681 .. | .....        | ..... | .....                                                                  | Blackstone Real Estate Investment Trust ..... | ..NY.....             | .....NIA.....                     | WS Real Estate Holdings LLC .....              | Ownership.....                                                                     | ..100.000 .....                             | Western & Southern Mutual Holding Co .     | ....NO.....                          | ..... |
| .0836 ...  | Western-Southern Group ..... | .....00000 .....  | 88-1583182 .. | .....        | ..... | .....                                                                  | Broomfield SH Holding, LLC .....              | ..CO.....             | .....NIA.....                     | WS Real Estate Holdings LLC .....              | Ownership.....                                                                     | ..47.000 .....                              | Western & Southern Mutual Holding Co .     | ....NO.....                          | ..... |
| .0836 ...  | Western-Southern Group ..... | .....00000 .....  | 88-1472975 .. | .....        | ..... | .....                                                                  | Cabot Industrial Value Fund VII, L.P. ....    | ..MA.....             | .....NIA.....                     | Western-Southern Life Assurance Co .....       | Ownership.....                                                                     | ..2.100 .....                               | Western & Southern Mutual Holding Co .     | ....NO.....                          | ..... |
| .0836 ...  | Western-Southern Group ..... | .....00000 .....  | 88-1472975 .. | .....        | ..... | .....                                                                  | Cabot Industrial Value Fund VII, L.P. ....    | ..MA.....             | .....NIA.....                     | The Western and Southern Life Insurance Co     | Ownership.....                                                                     | ..5.400 .....                               | Western & Southern Mutual Holding Co .     | ....NO.....                          | ..... |
| .0836 ...  | Western-Southern Group ..... | .....00000 .....  | 35-2431972 .. | .....        | ..... | .....                                                                  | Canal Senate Apartments LLC .....             | ..IN.....             | .....NIA.....                     | WS Real Estate Holdings LLC .....              | Ownership.....                                                                     | ..100.000 .....                             | Western & Southern Mutual Holding Co .     | ....NO.....                          | ..... |
| .0836 ...  | Western-Southern Group ..... | .....00000 .....  | 88-3946170 .. | .....        | ..... | .....                                                                  | Candler Road Stockbridge Venture, LLC .....   | ..GA.....             | .....NIA.....                     | WS Real Estate Holdings LLC .....              | Ownership.....                                                                     | ..47.000 .....                              | Western & Southern Mutual Holding Co .     | ....NO.....                          | ..... |
| .0836 ...  | Western-Southern Group ..... | .....00000 .....  | 82-0894869 .. | .....        | ..... | .....                                                                  | Cape Barnstable Investor Holdings,LLC .....   | ..MA.....             | .....NIA.....                     | WS Real Estate Holdings LLC .....              | Ownership.....                                                                     | ..98.000 .....                              | Western & Southern Mutual Holding Co .     | ....NO.....                          | ..... |
| .0836 ...  | Western-Southern Group ..... | .....00000 .....  | 20-8819502 .. | .....        | ..... | .....                                                                  | Carmel Holdings, LLC .....                    | ..IN.....             | .....NIA.....                     | WS Real Estate Holdings LLC .....              | Ownership.....                                                                     | ..98.000 .....                              | Western & Southern Mutual Holding Co .     | ....NO.....                          | ..... |
| .0836 ...  | Western-Southern Group ..... | .....00000 .....  | 20-5862349 .. | .....        | ..... | .....                                                                  | Carmel Hotel, LLC .....                       | ..IN.....             | .....NIA.....                     | Carmel Holdings, LLC .....                     | Ownership.....                                                                     | ..36.260 .....                              | Western & Southern Mutual Holding Co .     | ....NO.....                          | ..... |
| .0836 ...  | Western-Southern Group ..... | .....00000 .....  | 31-1449186 .. | .....        | ..... | .....                                                                  | Carthage Senior Housing Ltd .....             | ..OH.....             | .....NIA.....                     | WS Real Estate Holdings LLC .....              | Ownership.....                                                                     | ..98.000 .....                              | Western & Southern Mutual Holding Co .     | ....NO.....                          | ..... |
| .0836 ...  | Western-Southern Group ..... | .....00000 .....  | 82-4579654 .. | .....        | ..... | .....                                                                  | Cedar Park Senior Inv. Holdings, LLC .....    | ..TX.....             | .....NIA.....                     | WSLR Holdings LLC .....                        | Ownership.....                                                                     | ..100.000 .....                             | Western & Southern Mutual Holding Co .     | ....NO.....                          | ..... |
| .0836 ...  | Western-Southern Group ..... | .....00000 .....  | 85-3863649 .. | .....        | ..... | .....                                                                  | Chestnut Anchor Healthcare Fund II LP .....   | ..TX.....             | .....NIA.....                     | The Western and Southern Life Insurance Co     | Ownership.....                                                                     | ..25.000 .....                              | Western & Southern Mutual Holding Co .     | ....NO.....                          | ..... |
| .0836 ...  | Western-Southern Group ..... | .....00000 .....  | 81-2810787 .. | .....        | ..... | .....                                                                  | Chestnut Heathcare Partners, LP .....         | ..TN.....             | .....NIA.....                     | The Western and Southern Life Insurance Co     | Ownership.....                                                                     | ..21.350 .....                              | Western & Southern Mutual Holding Co .     | ....NO.....                          | ..... |
| .0836 ...  | Western-Southern Group ..... | .....00000 .....  | 23-1691523 .. | .....        | ..... | .....                                                                  | Cincinnati Analyst Inc .....                  | ..OH.....             | .....NIA.....                     | Columbus Life Insurance Co .....               | Ownership.....                                                                     | ..100.000 .....                             | Western & Southern Mutual Holding Co .     | ....NO.....                          | ..... |
| .0836 ...  | Western-Southern Group ..... | .....00000 .....  | 83-3238622 .. | .....        | ..... | .....                                                                  | Cincinnati CBD Holdings, LLC .....            | ..OH.....             | .....NIA.....                     | WS Real Estate Holdings LLC .....              | Ownership.....                                                                     | ..100.000 .....                             | Western & Southern Mutual Holding Co .     | ....NO.....                          | ..... |
| .0836 ...  | Western-Southern Group ..... | .....00000 .....  | 20-0434449 .. | .....        | ..... | .....                                                                  | Cleveland East Hotel LLC .....                | ..OH.....             | .....NIA.....                     | WS CEH LLC .....                               | Ownership.....                                                                     | ..37.000 .....                              | Western & Southern Mutual Holding Co .     | ....NO.....                          | ..... |
| .0836 ...  | Western-Southern Group ..... | .....99937 .....  | 31-1191427 .. | .....        | ..... | .....                                                                  | Columbus Life Insurance Co .....              | ..OH.....             | .....IA.....                      | The Western and Southern Life Insurance Co     | Ownership.....                                                                     | ..100.000 .....                             | Western & Southern Mutual Holding Co .     | ....NO.....                          | ..... |
| .0836 ...  | Western-Southern Group ..... | .....00000 .....  | 87-4569007 .. | .....        | ..... | .....                                                                  | Concord HB K Clayton Holdings, LLC .....      | ..MO.....             | .....NIA.....                     | WS Real Estate Holdings LLC .....              | Ownership.....                                                                     | ..47.000 .....                              | Western & Southern Mutual Holding Co .     | ....NO.....                          | ..... |
| .0836 ...  | Western-Southern Group ..... | .....00000 .....  | 85-1998953 .. | .....        | ..... | .....                                                                  | Courtland Apartments,LLC .....                | ..GA.....             | .....NIA.....                     | WS Real Estate Holdings LLC .....              | Ownership.....                                                                     | ..98.000 .....                              | Western & Southern Mutual Holding Co .     | ....NO.....                          | ..... |
| .0836 ...  | Western-Southern Group ..... | .....00000 .....  | 45-2524597 .. | .....        | ..... | .....                                                                  | Cranberry NP Hotel Company LLC .....          | ..PA.....             | .....NIA.....                     | NP Cranberry Hotel Holdings, LLC .....         | Ownership.....                                                                     | ..72.520 .....                              | Western & Southern Mutual Holding Co .     | ....NO.....                          | ..... |
| .0836 ...  | Western-Southern Group ..... | .....00000 .....  | 82-3600937 .. | .....        | ..... | .....                                                                  | CrossHarbor Strategic Debt Fund, L.P. ....    | ..MA.....             | .....NIA.....                     | Western-Southern Life Assurance Co .....       | Ownership.....                                                                     | ..8.800 .....                               | Western & Southern Mutual Holding Co .     | ....NO.....                          | ..... |
| .0836 ...  | Western-Southern Group ..... | .....00000 .....  | 20-2681473 .. | .....        | ..... | .....                                                                  | Day Hill Road Land LLC .....                  | ..CT.....             | .....NIA.....                     | WS Real Estate Holdings LLC .....              | Ownership.....                                                                     | ..74.000 .....                              | Western & Southern Mutual Holding Co .     | ....NO.....                          | ..... |
| .0836 ...  | Western-Southern Group ..... | .....00000 .....  | 88-3066875 .. | .....        | ..... | .....                                                                  | Delaney Land Partners, LLC .....              | ..FL.....             | .....NIA.....                     | WS Real Estate Holdings LLC .....              | Ownership.....                                                                     | ..67.000 .....                              | Western & Southern Mutual Holding Co .     | ....NO.....                          | ..... |
| .0836 ...  | Western-Southern Group ..... | .....00000 .....  | 81-1290497 .. | .....        | ..... | .....                                                                  | Eagle Realty Capital Partners, LLC .....      | ..OH.....             | .....NIA.....                     | Eagle Realty Group, LLC .....                  | Ownership.....                                                                     | ..100.000 .....                             | Western & Southern Mutual Holding Co .     | ....NO.....                          | ..... |
| .0836 ...  | Western-Southern Group ..... | .....00000 .....  | 31-1779165 .. | .....        | ..... | .....                                                                  | Eagle Realty Group, LLC .....                 | ..OH.....             | .....NIA.....                     | Western & Southern Investment Holdings LLC     | Ownership.....                                                                     | ..100.000 .....                             | Western & Southern Mutual Holding Co .     | ....NO.....                          | ..... |
| .0836 ...  | Western-Southern Group ..... | .....00000 .....  | 31-1779151 .. | .....        | ..... | .....                                                                  | Eagle Realty Investments, Inc .....           | ..OH.....             | .....NIA.....                     | Eagle Realty Group, LLC .....                  | Ownership.....                                                                     | ..100.000 .....                             | Western & Southern Mutual Holding Co .     | ....NO.....                          | ..... |
| .0836 ...  | Western-Southern Group ..... | .....00000 .....  | 82-1940957 .. | .....        | ..... | .....                                                                  | Eagle Rose Apt. Holdings,LLC .....            | ..NY.....             | .....NIA.....                     | 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.....             | .....NIA.....                     | WS Real Estate Holdings LLC .....              | Ownership.....                                                                     | ..98.000 .....                              | Western & Southern Mutual Holding Co .     | ....NO.....                          | ..... |
| .0836 ...  | Western-Southern Group ..... | .....00000 .....  | 46-1383159 .. | .....        | ..... | .....                                                                  | Emerging Markets LLC .....                    | ..OH.....             | .....NIA.....                     | Integrity Life Insurance Co .....              | Ownership.....                                                                     | ..33.540 .....                              | Western & Southern Mutual Holding Co .     | ....NO.....                          | ..... |
| .0836 ...  | Western-Southern Group ..... | .....00000 .....  | 46-1383159 .. | .....        | ..... | .....                                                                  | Emerging Markets LLC .....                    | ..OH.....             | .....NIA.....                     | National Integrity Life Insurance Co .....     | Ownership.....                                                                     | ..16.980 .....                              | Western & Southern Mutual Holding Co .     | ....NO.....                          | ..... |
| .0836 ...  | Western-Southern Group ..... | .....00000 .....  | 46-1383159 .. | .....        | ..... | .....                                                                  | Emerging Markets LLC .....                    | ..OH.....             | .....NIA.....                     | The Lafayette Life Insurance Co .....          | Ownership.....                                                                     | ..26.370 .....                              | Western & Southern Mutual Holding Co .     | ....NO.....                          | ..... |

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

| 1          | 2                            | 3                 | 4             | 5            | 6     | 7                                                                      | 8                                             | 9                     | 10                                | 11                                             | 12                                                                                 | 13                                           | 14                                         | 15                                   | 16    |
|------------|------------------------------|-------------------|---------------|--------------|-------|------------------------------------------------------------------------|-----------------------------------------------|-----------------------|-----------------------------------|------------------------------------------------|------------------------------------------------------------------------------------|----------------------------------------------|--------------------------------------------|--------------------------------------|-------|
| Group Code | Group Name                   | NAIC Company Code | ID Number     | Federal RSSD | CIK   | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates   | Domi-ciliary Location | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Owner-ship Provide Percen-tage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Re-quired? (Yes/No) | *     |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 46-1383159 .. | .....        | ..... | .....                                                                  | Emerging Markets LLC .....                    | .. OH.....            | ..... NIA.....                    | Western-Southern Life Assurance Co .....       | Ownership.....                                                                     | ..23.110 .....                               | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 87-3176470 .. | .....        | ..... | .....                                                                  | EQT Exeter Industrial Core Plus Fund IV ..... | .. PA.....            | ..... NIA.....                    | Western-Southern Life Assurance Co .....       | Ownership.....                                                                     | ..1.200 .....                                | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 87-3176470 .. | .....        | ..... | .....                                                                  | EQT Exeter Industrial Core Plus Fund IV ..... | .. PA.....            | ..... NIA.....                    | Integrity Life Insurance Co .....              | Ownership.....                                                                     | ..1.700 .....                                | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 87-3176470 .. | .....        | ..... | .....                                                                  | EQT Exeter Industrial Core Plus Fund IV ..... | .. PA.....            | ..... NIA.....                    | The Western and Southern Life Insurance Co     | Ownership.....                                                                     | ..0.200 .....                                | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 92-3599326 .. | .....        | ..... | .....                                                                  | ERG-CP FM Portfolio JV, LLC .....             | .. FL.....            | ..... NIA.....                    | WS Real Estate Holdings LLC .....              | Ownership.....                                                                     | ..41.000 .....                               | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 92-0486096 .. | .....        | ..... | .....                                                                  | ERG-CP MN 6-Pack JV, LLC .....                | .. MN.....            | ..... NIA.....                    | WS Real Estate Holdings LLC .....              | Ownership.....                                                                     | ..41.000 .....                               | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 86-3736212 .. | .....        | ..... | .....                                                                  | Etowah Joint Venture Partners, LLC .....      | .. GA.....            | ..... NIA.....                    | WS Real Estate Holdings LLC .....              | Ownership.....                                                                     | ..98.000 .....                               | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 47-5482199 .. | .....        | ..... | .....                                                                  | Fabric Technologies, Inc. ....                | .. NY.....            | ..... NIA.....                    | 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.....            | ..... NIA.....                    | WS Real Estate Holdings LLC .....              | Ownership.....                                                                     | ..98.000 .....                               | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 82-3668056 .. | .....        | ..... | .....                                                                  | Flats Springhurst Inv Holdings, LLC .....     | .. KY.....            | ..... NIA.....                    | WS Real Estate Holdings LLC .....              | Ownership.....                                                                     | ..98.000 .....                               | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 88-0815943 .. | .....        | ..... | .....                                                                  | Forest Parkway Atlanta Venture, LLC .....     | .. GA.....            | ..... NIA.....                    | WS Real Estate Holdings LLC .....              | Ownership.....                                                                     | ..47.000 .....                               | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 45-0571051 .. | .....        | ..... | .....                                                                  | Fort Washington Active Fixed Fund .....       | .. OH.....            | ..... NIA.....                    | The Western and Southern Life Insurance Co     | Ownership.....                                                                     | ..37.050 .....                               | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 45-0571051 .. | .....        | ..... | .....                                                                  | Fort Washington Active Fixed Fund .....       | .. OH.....            | ..... NIA.....                    | Integrity Life Insurance Co .....              | Ownership.....                                                                     | ..4.160 .....                                | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 52-2206044 .. | .....        | ..... | .....                                                                  | Fort Washington Capital Partners, LLC .....   | .. OH.....            | ..... NIA.....                    | Fort Washington Investment Advisors, Inc. .... | Ownership.....                                                                     | ..100.000 .....                              | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0837 ... | Western-Southern Group ..... | ..... 00003 ..... | 31-1727947 .. | .....        | ..... | .....                                                                  | Fort Washington Flexible Income LLC .....     | .. OH.....            | ..... NIA.....                    | Integrity Life Insurance Co .....              | Ownership.....                                                                     | ..20.050 .....                               | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00001 ..... | 31-1727947 .. | .....        | ..... | .....                                                                  | Fort Washington Flexible Income LLC .....     | .. OH.....            | ..... NIA.....                    | The Western and Southern Life Insurance Co     | Ownership.....                                                                     | ..18.600 .....                               | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00002 ..... | 31-1727947 .. | .....        | ..... | .....                                                                  | Fort Washington Flexible Income LLC .....     | .. OH.....            | ..... NIA.....                    | Western & Southern Financial Group, Inc. .     | Ownership.....                                                                     | ..25.840 .....                               | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 47-3243974 .. | .....        | ..... | .....                                                                  | Fort Washington Global Alpha Domestic Fund LP | .....                 | .....                             | .....                                          | .....                                                                              | .....                                        | .....                                      | .....                                | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 98-1227949 .. | .....        | ..... | .....                                                                  | Fort Washington Global Alpha Domestic Fund LP | .. OH.....            | ..... NIA.....                    | Western & Southern Financial Group, Inc. .     | Ownership.....                                                                     | ..99.990 .....                               | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 31-1702203 .. | .....        | ..... | .....                                                                  | Fort Washington Global Alpha Master Fund LP   | .. OH.....            | ..... NIA.....                    | Fort Washington Global Alpha Domestic Fund LP  | Ownership.....                                                                     | ..99.470 .....                               | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 31-1702203 .. | .....        | ..... | .....                                                                  | Fort Washington High Yield Invt LLC .....     | .. OH.....            | ..... NIA.....                    | Columbus Life Insurance Co .....               | Ownership.....                                                                     | ..31.860 .....                               | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 31-1702203 .. | .....        | ..... | .....                                                                  | Fort Washington High Yield Invt LLC .....     | .. OH.....            | ..... NIA.....                    | Integrity Life Insurance Co .....              | Ownership.....                                                                     | ..6.050 .....                                | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 31-1702203 .. | .....        | ..... | .....                                                                  | Fort Washington High Yield Invt LLC .....     | .. OH.....            | ..... NIA.....                    | National Integrity Life Insurance Co .....     | Ownership.....                                                                     | ..6.040 .....                                | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 31-1702203 .. | .....        | ..... | .....                                                                  | Fort Washington High Yield Invt LLC .....     | .. OH.....            | ..... NIA.....                    | 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 Invt LLC .....     | .. OH.....            | ..... NIA.....                    | Western-Southern Life Assurance Co .....       | Ownership.....                                                                     | ..40.940 .....                               | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 27-0116330 .. | .....        | ..... | .....                                                                  | Fort Washington High Yield Invt LLC II .....  | .. OH.....            | ..... NIA.....                    | The Western and Southern Life Insurance Co     | Ownership.....                                                                     | ..21.900 .....                               | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 31-1301863 .. | .....        | ..... | .....                                                                  | Fort Washington High Yield Invt LLC II .....  | .....                 | .....                             | Western & Southern Investment Holdings LLC     | .....                                                                              | .....                                        | .....                                      | .....                                | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 52-2206041 .. | .....        | ..... | .....                                                                  | Fort Washington Investment Advisors, Inc. ... | .. OH.....            | ..... NIA.....                    | Fort Washington PE Invest II LP .....          | Ownership.....                                                                     | ..100.000 .....                              | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 52-2206041 .. | .....        | ..... | .....                                                                  | Fort Washington PE Invest II LP .....         | .. OH.....            | ..... NIA.....                    | Fort Washington Capital Partners, LLC .....    | Ownership.....                                                                     | ..0.500 .....                                | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 52-2206041 .. | .....        | ..... | .....                                                                  | Fort Washington PE Invest II LP .....         | .....                 | .....                             | The Western and Southern Life Insurance Co     | .....                                                                              | .....                                        | .....                                      | .....                                | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 31-1727947 .. | .....        | ..... | .....                                                                  | Fort Washington PE Invest III LP .....        | .. OH.....            | ..... NIA.....                    | Fort Washington PE Invest III LP .....         | Ownership.....                                                                     | ..99.500 .....                               | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 31-1727947 .. | .....        | ..... | .....                                                                  | Fort Washington PE Invest III LP .....        | .. OH.....            | ..... NIA.....                    | Fort Washington Capital Partners, LLC .....    | Ownership.....                                                                     | ..0.500 .....                                | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 31-1727947 .. | .....        | ..... | .....                                                                  | Fort Washington PE Invest III LP .....        | .....                 | .....                             | The Western and Southern Life Insurance Co     | .....                                                                              | .....                                        | .....                                      | .....                                | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 16-1648796 .. | .....        | ..... | .....                                                                  | Fort Washington PE Invest IV LP .....         | .. OH.....            | ..... NIA.....                    | Fort Washington PE Invest IV LP .....          | 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 .....         | .....                 | .....                             | The Western and Southern Life Insurance Co     | .....                                                                              | .....                                        | .....                                      | .....                                | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 81-1722824 .. | .....        | ..... | .....                                                                  | Fort Washington PE Invest IX-B-LP .....       | .. OH.....            | ..... NIA.....                    | Fort Washington PE Invest IV LP .....          | Ownership.....                                                                     | ..38.320 .....                               | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 81-1722824 .. | .....        | ..... | .....                                                                  | Fort Washington PE Invest IX-B-LP .....       | .. OH.....            | ..... NIA.....                    | Fort Washington PE Invest IX-B-LP .....        | Ownership.....                                                                     | ..0.500 .....                                | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 81-1722824 .. | .....        | ..... | .....                                                                  | Fort Washington PE Invest IX-B-LP .....       | .....                 | .....                             | FWPEI IX GP, LLC .....                         | .....                                                                              | .....                                        | .....                                      | .....                                | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 81-1722824 .. | .....        | ..... | .....                                                                  | Fort Washington PE Invest IX-B-LP .....       | .....                 | .....                             | The Western and Southern Life Insurance Co     | .....                                                                              | .....                                        | .....                                      | .....                                | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 81-1997777 .. | .....        | ..... | .....                                                                  | Fort Washington PE Invest IX-K .....          | .. OH.....            | ..... NIA.....                    | Fort Washington PE Invest IX-K .....           | Ownership.....                                                                     | ..99.500 .....                               | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 81-1997777 .. | .....        | ..... | .....                                                                  | Fort Washington PE Invest IX-K .....          | .. OH.....            | ..... NIA.....                    | FWPEI IX GP, LLC .....                         | Ownership.....                                                                     | ..0.500 .....                                | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 81-1710716 .. | .....        | ..... | .....                                                                  | Fort Washington PE Invest IX-LP .....         | .. OH.....            | ..... NIA.....                    | FWPEI IX GP, LLC .....                         | Ownership.....                                                                     | ..0.500 .....                                | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |

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

| 1             | 2                            | 3                       | 4             | 5               | 6     | 7                                                                                  | 8                                                 | 9                                 | 10                                                  | 11                                                | 12<br>Type<br>of Control<br>(Ownership,<br>Board,<br>Management,<br>Attorney-in-Fact,<br>Influence,<br>Other) | 13<br>If<br>Control<br>is<br>Owner-<br>ship<br>Provide<br>Percen-<br>tage | 14<br>Ultimate Controlling<br>Entity(ies)/Person(s) | 15<br>Is an<br>SCA<br>Filing<br>Re-<br>quired?<br>(Yes/No) | 16<br>* |
|---------------|------------------------------|-------------------------|---------------|-----------------|-------|------------------------------------------------------------------------------------|---------------------------------------------------|-----------------------------------|-----------------------------------------------------|---------------------------------------------------|---------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------|-----------------------------------------------------|------------------------------------------------------------|---------|
| Group<br>Code | Group Name                   | NAIC<br>Company<br>Code | ID<br>Number  | Federal<br>RSSD | CIK   | Name of Securities<br>Exchange<br>if Publicly Traded<br>(U.S. or<br>International) | Names of<br>Parent, Subsidiaries<br>Or Affiliates | Domi-<br>ciliary<br>Loca-<br>tion | Rela-<br>tion-<br>ship<br>to<br>Reporting<br>Entity | Directly Controlled by<br>(Name of Entity/Person) |                                                                                                               |                                                                           |                                                     |                                                            |         |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 81-1710716 .. | .....           | ..... | .....                                                                              | Fort Washington PE Invest IX-LP .....             | .. OH.....                        | ..... NIA.....                                      | The Western and Southern Life Insurance Co        | Ownership.....                                                                                                | .. 9.190 ....                                                             | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 87-3834210 .. | .....           | ..... | .....                                                                              | Fort Washington PE Invest SM II .....             | .. OH.....                        | ..... NIA.....                                      | FIWPEI X GP, LLC .....                            | Ownership.....                                                                                                | .. 0.500 ....                                                             | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 87-3834210 .. | .....           | ..... | .....                                                                              | Fort Washington PE Invest SM II .....             | .. OH.....                        | ..... NIA.....                                      | The Western and Southern Life Insurance Co        | Ownership.....                                                                                                | .. 26.250 ....                                                            | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 87-3815473 .. | .....           | ..... | .....                                                                              | Fort Washington PE Invest SM II-B-LP .....        | .. OH.....                        | ..... NIA.....                                      | The Western and 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-LP .....        | .. OH.....                        | ..... NIA.....                                      | FIWPEI X GP, LLC .....                            | Ownership.....                                                                                                | .. 0.500 ....                                                             | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 87-3835610 .. | .....           | ..... | .....                                                                              | Fort Washington PE Invest SM II-K .....           | .. OH.....                        | ..... NIA.....                                      | FIWPEI X GP, LLC .....                            | Ownership.....                                                                                                | .. 0.500 ....                                                             | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 20-4568842 .. | .....           | ..... | .....                                                                              | Fort Washington PE Invest V LP .....              | .. OH.....                        | ..... NIA.....                                      | FIWPEI V GP, LLC .....                            | Ownership.....                                                                                                | .. 0.500 ....                                                             | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 20-4568842 .. | .....           | ..... | .....                                                                              | Fort Washington PE Invest V LP .....              | .. OH.....                        | ..... NIA.....                                      | The Western and Southern Life Insurance Co        | Ownership.....                                                                                                | .. 45.790 ....                                                            | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 26-1073680 .. | .....           | ..... | .....                                                                              | Fort Washington PE Invest VI LP .....             | .. OH.....                        | ..... NIA.....                                      | FIWPEI VI GP, LLC .....                           | Ownership.....                                                                                                | .. 0.500 ....                                                             | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 26-1073680 .. | .....           | ..... | .....                                                                              | Fort Washington PE Invest VI LP .....             | .. OH.....                        | ..... NIA.....                                      | The Western and Southern Life Insurance Co        | Ownership.....                                                                                                | .. 35.470 ....                                                            | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 27-1321348 .. | .....           | ..... | .....                                                                              | Fort Washington PE Invest VII LP .....            | .. OH.....                        | ..... NIA.....                                      | FIWPEI VII GP, LLC .....                          | Ownership.....                                                                                                | .. 0.500 ....                                                             | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 27-1321348 .. | .....           | ..... | .....                                                                              | Fort Washington PE Invest VII LP .....            | .. OH.....                        | ..... NIA.....                                      | The Western and Southern Life Insurance Co        | Ownership.....                                                                                                | .. 30.980 ....                                                            | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 32-0418436 .. | .....           | ..... | .....                                                                              | Fort Washington PE Invest VIII-B-LP .....         | .. OH.....                        | ..... NIA.....                                      | FIWPEI VIII GP, LLC .....                         | Ownership.....                                                                                                | .. 0.500 ....                                                             | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 32-0418436 .. | .....           | ..... | .....                                                                              | Fort Washington PE Invest VIII-B-LP .....         | .. OH.....                        | ..... NIA.....                                      | The Western and Southern Life Insurance Co        | Ownership.....                                                                                                | .. 99.500 ....                                                            | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 35-2485044 .. | .....           | ..... | .....                                                                              | Fort Washington PE Invest VIII-LP .....           | .. OH.....                        | ..... NIA.....                                      | FIWPEI VIII GP, LLC .....                         | Ownership.....                                                                                                | .. 0.500 ....                                                             | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 35-2485044 .. | .....           | ..... | .....                                                                              | Fort Washington PE Invest VIII-LP .....           | .. OH.....                        | ..... NIA.....                                      | The Western and Southern Life Insurance Co        | Ownership.....                                                                                                | .. 26.250 ....                                                            | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 83-1023433 .. | .....           | ..... | .....                                                                              | Fort Washington PE Invest X-B-LP .....            | .. OH.....                        | ..... NIA.....                                      | FIWPEI X GP, LLC .....                            | Ownership.....                                                                                                | .. 0.500 ....                                                             | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 83-1023433 .. | .....           | ..... | .....                                                                              | Fort Washington PE Invest X-B-LP .....            | .. OH.....                        | ..... NIA.....                                      | The Western and Southern Life Insurance Co        | Ownership.....                                                                                                | .. 99.500 ....                                                            | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 87-3859143 .. | .....           | ..... | .....                                                                              | Fort Washington PE Invest XI .....                | .. OH.....                        | ..... NIA.....                                      | FIWPEI XI 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 and Southern Life Insurance Co        | Ownership.....                                                                                                | .. 16.360 ....                                                            | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 87-3816231 .. | .....           | ..... | .....                                                                              | Fort Washington PE Invest XI-B-LP .....           | .. OH.....                        | ..... NIA.....                                      | The Western and 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-LP .....           | .. OH.....                        | ..... NIA.....                                      | FIWPEI XI GP, LLC .....                           | Ownership.....                                                                                                | .. 0.500 ....                                                             | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 87-3859775 .. | .....           | ..... | .....                                                                              | Fort Washington PE Invest XI-K .....              | .. OH.....                        | ..... NIA.....                                      | FIWPEI XI GP, LLC .....                           | Ownership.....                                                                                                | .. 0.500 ....                                                             | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 83-1005851 .. | .....           | ..... | .....                                                                              | Fort Washington PE Invest X-LP .....              | .. OH.....                        | ..... NIA.....                                      | FIWPEI X GP, LLC .....                            | Ownership.....                                                                                                | .. 0.500 ....                                                             | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 83-1005851 .. | .....           | ..... | .....                                                                              | Fort Washington PE Invest X-LP .....              | .. OH.....                        | ..... NIA.....                                      | The Western and Southern Life Insurance Co        | Ownership.....                                                                                                | .. 9.090 ....                                                             | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 83-1036934 .. | .....           | ..... | .....                                                                              | Fort Washington PE Invest X-S .....               | .. OH.....                        | ..... NIA.....                                      | FIWPEI X GP, LLC .....                            | Ownership.....                                                                                                | .. 0.500 ....                                                             | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 20-5398098 .. | .....           | ..... | .....                                                                              | Fort Washington PE Investors V-B, L.P. ....       | .. OH.....                        | ..... NIA.....                                      | Fort Washington PE Invest V LP .....              | Ownership.....                                                                                                | .. 87.620 ....                                                            | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 20-5398098 .. | .....           | ..... | .....                                                                              | Fort Washington PE Investors V-B, L.P. ....       | .. OH.....                        | ..... NIA.....                                      | FIWPEI V GP, LLC .....                            | Ownership.....                                                                                                | .. 0.500 ....                                                             | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 20-5398156 .. | .....           | ..... | .....                                                                              | Fort Washington PE Investors V-VC, L.P. ....      | .. OH.....                        | ..... NIA.....                                      | Fort Washington PE Invest V LP .....              | Ownership.....                                                                                                | .. 89.590 ....                                                            | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 20-5398156 .. | .....           | ..... | .....                                                                              | Fort Washington PE Investors V-VC, L.P. ....      | .. OH.....                        | ..... NIA.....                                      | FIWPEI V GP, LLC .....                            | Ownership.....                                                                                                | .. 0.500 ....                                                             | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 26-3806629 .. | .....           | ..... | .....                                                                              | Fort Washington PE Opp Fund II, L.P. ....         | .. OH.....                        | ..... NIA.....                                      | Fort Washington PE Invest V LP .....              | Ownership.....                                                                                                | .. 6.700 ....                                                             | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 26-3806629 .. | .....           | ..... | .....                                                                              | Fort Washington PE Opp Fund II, L.P. ....         | .. OH.....                        | ..... NIA.....                                      | Fort Washington PE Invest VI LP .....             | Ownership.....                                                                                                | .. 9.840 ....                                                             | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 26-3806629 .. | .....           | ..... | .....                                                                              | Fort Washington PE Opp Fund II, L.P. ....         | .. OH.....                        | ..... NIA.....                                      | Fort Washington PE Invest VII LP .....            | Ownership.....                                                                                                | .. 5.410 ....                                                             | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 26-3806629 .. | .....           | ..... | .....                                                                              | Fort Washington PE Opp Fund II, L.P. ....         | .. OH.....                        | ..... NIA.....                                      | FIWPEO II GP, LLC .....                           | Ownership.....                                                                                                | .. 0.500 ....                                                             | Western & Southern Mutual Holding Co .              | ... NO.....                                                | .....   |
| . 0836 ...    | Western-Southern Group ..... | ..... 00000 .....       | 26-3806629 .. | .....           | ..... | .....                                                                              | Fort Washington PE Opp Fund II, L.P. ....         | .. OH.....                        | ..... NIA.....                                      | The Western and Southern Life Insurance Co        | Ownership.....                                                                                                | .. 15.160 ....                                                            | 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.....                                                | .....   |

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Integrity Life Insurance Company

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

| 1          | 2                            | 3                 | 4             | 5            | 6     | 7                                                                      | 8                                            | 9                     | 10                                | 11                                                                    | 12                                                                                 | 13                                          | 14                                         | 15                                   | 16    |
|------------|------------------------------|-------------------|---------------|--------------|-------|------------------------------------------------------------------------|----------------------------------------------|-----------------------|-----------------------------------|-----------------------------------------------------------------------|------------------------------------------------------------------------------------|---------------------------------------------|--------------------------------------------|--------------------------------------|-------|
| Group Code | Group Name                   | NAIC Company Code | ID Number     | Federal RSSD | CIK   | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates  | Domi-ciliary Location | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person)                        | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percen-tage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Re-quired? (Yes/No) | *     |
| . 0836 ... | Western-Southern Group ..... | .... 00000 ....   | 90-0989164 .. | .....        | ..... | .....                                                                  | Fort Washington PE Opp Fund III, L.P. ....   | .. OH.....            | ..... NIA.....                    | FWPEO III GP, LLC .....<br>The Western and Southern Life Insurance Co | Ownership.....                                                                     | .. 0.500 ....                               | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | .... 00000 ....   | 90-0989164 .. | .....        | ..... | .....                                                                  | Fort Washington PE Opp Fund III, L.P. ....   | .. OH.....            | ..... NIA.....                    | FWPEO IV GP, LLC .....<br>The Western and Southern Life Insurance Co  | Ownership.....                                                                     | .. 6.390 ....                               | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | .... 00000 ....   | 37-1736757 .. | .....        | ..... | .....                                                                  | Fort Washington PE Opp Fund III-B, L.P. .... | .. OH.....            | ..... NIA.....                    | FWPEO IV GP, LLC .....<br>The Western and Southern Life Insurance Co  | Ownership.....                                                                     | .. 0.500 ....                               | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | .... 00000 ....   | 37-1736757 .. | .....        | ..... | .....                                                                  | Fort Washington PE Opp Fund IV, L.P. ....    | .. OH.....            | ..... NIA.....                    | FWPEO IV GP, LLC .....<br>The Western and Southern Life Insurance Co  | Ownership.....                                                                     | .. 99.500 ....                              | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | .... 00000 ....   | 85-1483379 .. | .....        | ..... | .....                                                                  | Fort Washington PE Opp Fund IV-B, L.P. ....  | .. OH.....            | ..... NIA.....                    | FWPEO IV GP, LLC .....<br>The Western and Southern Life Insurance Co  | 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 .....<br>The Western and Southern Life Insurance Co  | Ownership.....                                                                     | .. 0.500 ....                               | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | .... 00000 ....   | 85-1503656 .. | .....        | ..... | .....                                                                  | Fort Washington PE Opp Fund IV-K, L.P. ....  | .. OH.....            | ..... NIA.....                    | WS Real Estate Holdings LLC .....                                     | Ownership.....                                                                     | .. 0.500 ....                               | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0837 ... | Western-Southern Group ..... | .... 00001 ....   | 85-1521520 .. | .....        | ..... | .....                                                                  | 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 ....   | 87-2353885 .. | .....        | ..... | .....                                                                  | Frontage Lodge Investor Holdings, LLC .....  | .. CO.....            | ..... NIA.....                    | Fort Washington Investment Advisors, Inc. ....                        | Ownership.....                                                                     | .. 98.000 ....                              | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | .... 00000 ....   | 47-1922641 .. | .....        | ..... | .....                                                                  | 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 ....   | 81-1698272 .. | .....        | ..... | .....                                                                  | 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 ....   | 87-1225842 .. | .....        | ..... | .....                                                                  | 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 ....   | 87-3616440 .. | .....        | ..... | .....                                                                  | 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 ....   | 20-4844372 .. | .....        | ..... | .....                                                                  | 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 ....   | 26-1073669 .. | .....        | ..... | .....                                                                  | 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 ....   | 27-1321253 .. | .....        | ..... | .....                                                                  | 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 ....   | 46-3584733 .. | .....        | ..... | .....                                                                  | 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 ....   | 83-0980611 .. | .....        | ..... | .....                                                                  | 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 ....   | 87-3656912 .. | .....        | ..... | .....                                                                  | 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 ....   | 26-3806561 .. | .....        | ..... | .....                                                                  | 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 ....   | 46-2895522 .. | .....        | ..... | .....                                                                  | 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 ....   | 85-1463366 .. | .....        | ..... | .....                                                                  | GDR Capital, LLC .....                       | .. AZ.....            | ..... NIA.....                    | WS Real Estate Holdings LLC .....                                     | Ownership.....                                                                     | .. 32.000 ....                              | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | .... 00000 ....   | 92-1415079 .. | .....        | ..... | .....                                                                  | Gerber Life Agency, LLC .....                | .. OH.....            | ..... NIA.....                    | The Western and Southern Life Insurance Co                            | Ownership.....                                                                     | .. 100.000 ....                             | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | .... 00000 ....   | 43-2081325 .. | .....        | ..... | .....                                                                  | Gerber Life Insurance Company .....          | .. NY.....            | ..... IA.....                     | WS Real Estate Holdings LLC .....                                     | Ownership.....                                                                     | .. 100.000 ....                             | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | .... 70939 ....   | 13-2611847 .. | .....        | ..... | .....                                                                  | 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 ....   | 82-2495007 .. | .....        | ..... | .....                                                                  | Hambright Road Apartments Venture, LLC ..... | .. NC.....            | ..... NIA.....                    | WS Real Estate Holdings LLC .....                                     | Ownership.....                                                                     | .. 47.000 ....                              | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | .... 00000 ....   | 92-1277121 .. | .....        | ..... | .....                                                                  | 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 ....   | 88-3437673 .. | .....        | ..... | .....                                                                  | Henley Residences Holdings, LLC .....        | .. FL.....            | ..... NIA.....                    | WS Real Estate Holdings LLC .....                                     | Ownership.....                                                                     | .. 47.270 ....                              | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | .... 00000 ....   | 88-4269012 .. | .....        | ..... | .....                                                                  | Hunters Creek JV, LLC .....                  | .. TN.....            | ..... NIA.....                    | Western-Southern Life Assurance Co .....                              | Ownership.....                                                                     | .. 67.000 ....                              | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | .... 00000 ....   | 92-1556010 .. | .....        | ..... | .....                                                                  | IFS Financial Services, Inc .....            | .. OH.....            | ..... NIA.....                    | The Western and Southern Life Insurance Co                            | Ownership.....                                                                     | .. 100.000 ....                             | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | .... 00000 ....   | 31-1328371 .. | .....        | ..... | .....                                                                  | Integrity Life Insurance Co .....            | .. OH.....            | ..... RE.....                     | The Western and Southern Life Insurance Co                            | Ownership.....                                                                     | .. 100.000 ....                             | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | .... 74780 ....   | 86-0214103 .. | .....        | ..... | .....                                                                  | IR Mall Associates LTD .....                 | .. FL.....            | ..... NIA.....                    | WS Real Estate Holdings LLC .....                                     | Ownership.....                                                                     | .. 49.500 ....                              | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | .... 00000 ....   | 34-1826874 .. | .....        | ..... | .....                                                                  | Jomax Holdings, LLC .....                    | .. FL.....            | ..... NIA.....                    | WS Real Estate Holdings LLC .....                                     | Ownership.....                                                                     | .. 98.000 ....                              | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | .... 00000 ....   | 85-3569568 .. | .....        | ..... | .....                                                                  | 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 ....   | 83-1797000 .. | .....        | ..... | .....                                                                  | Kemah Holdings, LLC .....                    | .. TX.....            | ..... NIA.....                    | WS Real Estate Holdings LLC .....                                     | Ownership.....                                                                     | .. 100.000 ....                             | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | .... 00000 ....   | 87-2435757 .. | .....        | ..... | .....                                                                  | LaFrontera Holdings, LLC .....               | .. TX.....            | ..... NIA.....                    | WSLR Holdings LLC .....                                               | Ownership.....                                                                     | .. 74.250 ....                              | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | .... 00000 ....   | 31-1705445 .. | .....        | ..... | .....                                                                  | Lennox Zionsville Inv. Holdings,LLC .....    | .. IN.....            | ..... NIA.....                    | The Lafayette Life Insurance Co .....                                 | Ownership.....                                                                     | .. 98.000 ....                              | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | .... 00000 ....   | 83-3004899 .. | .....        | ..... | .....                                                                  | LLIA, Inc. ....                              | .. OH.....            | ..... NIA.....                    | WS Real Estate Holdings LLC .....                                     | Ownership.....                                                                     | .. 100.000 ....                             | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | .... 00000 ....   | 35-2123483 .. | .....        | ..... | .....                                                                  | 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 ....   | 82-3826695 .. | .....        | ..... | .....                                                                  | Lytile Park Inn, LLC .....                   | .. OH.....            | ..... NIA.....                    | WS Real Estate Holdings LLC .....                                     | Ownership.....                                                                     | .. 98.000 ....                              | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | .... 00000 ....   | 47-2577517 .. | .....        | ..... | .....                                                                  | Main Hospitality Holdings .....              | .. OH.....            | ..... NIA.....                    | WS Real Estate Holdings LLC .....                                     | Ownership.....                                                                     | .. 98.000 ....                              | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | .... 00000 ....   | 47-3966673 .. | .....        | ..... | .....                                                                  |                                              |                       |                                   |                                                                       |                                                                                    |                                             |                                            |                                      |       |

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Integrity Life Insurance Company

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

| 1          | 2                            | 3                 | 4             | 5            | 6     | 7                                                                      | 8                                                  | 9                     | 10                                | 11                                             | 12                                                                                 | 13                                           | 14                                         | 15                                   | 16    |
|------------|------------------------------|-------------------|---------------|--------------|-------|------------------------------------------------------------------------|----------------------------------------------------|-----------------------|-----------------------------------|------------------------------------------------|------------------------------------------------------------------------------------|----------------------------------------------|--------------------------------------------|--------------------------------------|-------|
| Group Code | Group Name                   | NAIC Company Code | ID Number     | Federal RSSD | CIK   | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates        | Domi-ciliary Location | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Owner-ship Provide Percen-tage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Re-quired? (Yes/No) | *     |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 83-4499681 .. | .....        | ..... | .....                                                                  | Manchester Semmes OZ Fund II, LLC .....            | .. AL.....            | ..... NIA.....                    | WS Real Estate Holdings LLC .....              | Ownership.....                                                                     | .. 100.000 ...                               | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 83-4582162 .. | .....        | ..... | .....                                                                  | Manchester Semmes Oz Fund, LLC .....               | .. VA.....            | ..... NIA.....                    | WSLR Holdings LLC .....                        | Ownership.....                                                                     | .. 98.000 ...                                | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 87-1271007 .. | .....        | ..... | .....                                                                  | Mauna Kea Taft-Hartley Partners (ERISA), L.P. .... | .. OH.....            | ..... NIA.....                    | FIWPEI Mauna Kea GP, LLC .....                 | Ownership.....                                                                     | .. 0.500 ...                                 | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 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 ..... | 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 ..... | 45-2914674 .. | .....        | ..... | .....                                                                  | NP Cranberry Hotel Holdings, LLC .....             | .. PA.....            | ..... NIA.....                    | WS Real Estate Holdings LLC .....              | Ownership.....                                                                     | .. 98.000 ...                                | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
|            |                              |                   |               |              |       |                                                                        | The Western and Southern Life Insurance Co         |                       |                                   |                                                |                                                                                    |                                              |                                            |                                      |       |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 31-1338187 .. | .....        | ..... | .....                                                                  | OTR Housing Associates LP .....                    | .. OH.....            | ..... NIA.....                    |                                                | 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 ..... | 88-2122016 .. | .....        | ..... | .....                                                                  | Piney Plains Holdings, LLC .....                   | .. NC.....            | ..... NIA.....                    | WS Real Estate Holdings LLC .....              | Ownership.....                                                                     | .. 47.000 ...                                | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 81-1659568 .. | .....        | ..... | .....                                                                  | Pleasanton Hotel Investor Holdings,LLC .....       | .. CA.....            | ..... NIA.....                    | WS Real Estate Holdings LLC .....              | Ownership.....                                                                     | .. 98.000 ...                                | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
|            |                              |                   |               |              |       |                                                                        | The Western and Southern Life Insurance Co         |                       |                                   |                                                |                                                                                    |                                              |                                            |                                      |       |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 41-3147951 .. | .....        | ..... | .....                                                                  | Pretium Residential Real Estate Fund II, LP        | .. NY.....            | ..... NIA.....                    |                                                | Ownership.....                                                                     | .. 2.500 ...                                 | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 82-1507720 .. | .....        | ..... | .....                                                                  | Price Willis Lodging Holdings, LLC .....           | .. SC.....            | ..... NIA.....                    | WS Real Estate Holdings LLC .....              | Ownership.....                                                                     | .. 98.000 ...                                | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
|            |                              |                   |               |              |       |                                                                        | The Western and Southern Life Insurance Co         |                       |                                   |                                                |                                                                                    |                                              |                                            |                                      |       |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 34-1998937 .. | .....        | ..... | .....                                                                  | Queen City Square LLC .....                        | .. OH.....            | ..... NIA.....                    |                                                | Ownership.....                                                                     | .. 99.750 ...                                | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 84-3614873 .. | .....        | ..... | .....                                                                  | Raleigh Hotel Holding Co., LLC .....               | .. NC.....            | ..... NIA.....                    | WS Real Estate Holdings LLC .....              | Ownership.....                                                                     | .. 98.000 ...                                | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 84-3851930 .. | .....        | ..... | .....                                                                  | Rancho Presidio Land Partners,LLC .....            | .. CA.....            | ..... NIA.....                    | WS Real Estate Holdings LLC .....              | Ownership.....                                                                     | .. 98.000 ...                                | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
|            |                              |                   |               |              |       |                                                                        | The Western and Southern Life Insurance Co         |                       |                                   |                                                |                                                                                    |                                              |                                            |                                      |       |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 27-4266774 .. | .....        | ..... | .....                                                                  | Randolph Tower Affordable Inv Fund LLC .....       | .. IL.....            | ..... NIA.....                    |                                                | Ownership.....                                                                     | .. 99.990 ...                                | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
|            |                              |                   |               |              |       |                                                                        | The Western and Southern Life Insurance Co         |                       |                                   |                                                |                                                                                    |                                              |                                            |                                      |       |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 88-2173335 .. | .....        | ..... | .....                                                                  | RealTerm Logistics Fund IV, LP .....               | .. MD.....            | ..... NIA.....                    |                                                | Ownership.....                                                                     | .. 2.900 ...                                 | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 82-2188516 .. | .....        | ..... | .....                                                                  | Revel Investor Holdings, LLC .....                 | .. CO.....            | ..... NIA.....                    | WS Real Estate Holdings LLC .....              | Ownership.....                                                                     | .. 98.000 ...                                | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 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 ..... | 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 ..... | 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 ..... | 92-3712148 .. | .....        | ..... | .....                                                                  | South Orange Kissimmee .....                       | .. FL.....            | ..... NIA.....                    | WS Real Estate Holdings LLC .....              | Ownership.....                                                                     | .. 52.000 ...                                | 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.....                         | ..... |
|            |                              |                   |               |              |       |                                                                        | The Western and Southern Life Insurance Co         |                       |                                   |                                                |                                                                                    |                                              |                                            |                                      |       |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 26-4291356 .. | .....        | ..... | .....                                                                  | Sundance Lafrontera Holdings LLC .....             | .. TX.....            | ..... NIA.....                    |                                                | Ownership.....                                                                     | .. 62.720 ...                                | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 93-1867642 .. | .....        | ..... | .....                                                                  | SW Link Phase I Development, LLC .....             | .. TX.....            | ..... NIA.....                    | WS Real Estate Holdings LLC .....              | Ownership.....                                                                     | .. 46.770 ...                                | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 88-2045113 .. | .....        | ..... | .....                                                                  | TA Dakota Land Partners, LLC .....                 | .. WA.....            | ..... NIA.....                    | WS Real Estate Holdings LLC .....              | Ownership.....                                                                     | .. 62.000 ...                                | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 92-1386297 .. | .....        | ..... | .....                                                                  | TA Four Lakes Land Partners, LLC .....             | .. FL.....            | ..... NIA.....                    | WS Real Estate Holdings LLC .....              | Ownership.....                                                                     | .. 67.000 ...                                | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 88-4406810 .. | .....        | ..... | .....                                                                  | TA Loretto Land Partners, LLC .....                | .. CO.....            | ..... NIA.....                    | WS Real Estate Holdings LLC .....              | Ownership.....                                                                     | .. 67.000 ...                                | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 88-2894738 .. | .....        | ..... | .....                                                                  | TA Sawmill Land Partners, LLC .....                | .. OH.....            | ..... NIA.....                    | WS Real Estate Holdings LLC .....              | Ownership.....                                                                     | .. 62.000 ...                                | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 83-2672383 .. | .....        | ..... | .....                                                                  | Tamiami Senior Inv. Holdings,LLC .....             | .. FL.....            | ..... NIA.....                    | WSLR Holdings LLC .....                        | Ownership.....                                                                     | .. 98.000 ...                                | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
|            |                              |                   |               |              |       |                                                                        | The Western and Southern Life Insurance Co         |                       |                                   |                                                |                                                                                    |                                              |                                            |                                      |       |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 88-3631372 .. | .....        | ..... | .....                                                                  | The Cincinnati Equity Fund III, LLC .....          | .. OH.....            | ..... NIA.....                    |                                                | Ownership.....                                                                     | .. 9.580 ...                                 | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 65242 ..... | 35-0457540 .. | .....        | ..... | .....                                                                  | The Lafayette Life Insurance Co .....              | .. OH.....            | ..... IA.....                     | Western & Southern Financial Group, Inc. .     | Ownership.....                                                                     | .. 100.000 ...                               | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 70483 ..... | 31-0487145 .. | .....        | ..... | .....                                                                  | The Western and Southern Life Insurance Co ..      | .. OH.....            | ..... UDP.....                    | Western & Southern Financial Group, Inc. .     | Ownership.....                                                                     | .. 100.000 ...                               | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 83-2399724 .. | .....        | ..... | .....                                                                  | Three Choopt AA Inv. Holdings, LLC .....           | .. VA.....            | ..... NIA.....                    | WS Real Estate Holdings LLC .....              | Ownership.....                                                                     | .. 98.000 ...                                | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 83-3418626 .. | .....        | ..... | .....                                                                  | Timacuan Apt. Holdings,LLC .....                   | .. FL.....            | ..... NIA.....                    | WSLR Holdings LLC .....                        | Ownership.....                                                                     | .. 98.000 ...                                | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 31-1394672 .. | .....        | ..... | .....                                                                  | Touchstone Advisors, Inc. ....                     | .. OH.....            | ..... NIA.....                    | IFS Financial Services, Inc. ....              | Ownership.....                                                                     | .. 100.000 ...                               | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 47-6046379 .. | .....        | ..... | .....                                                                  | Touchstone Securities, Inc. ....                   | .. NE.....            | ..... NIA.....                    | IFS Financial Services, Inc. ....              | Ownership.....                                                                     | .. 100.000 ...                               | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 88-3090843 .. | .....        | ..... | .....                                                                  | Town Madison Holdings, LLC .....                   | .. AL.....            | ..... NIA.....                    | WS Real Estate Holdings LLC .....              | Ownership.....                                                                     | .. 47.000 ...                                | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |
|            |                              |                   |               |              |       |                                                                        | The Western and Southern Life Insurance Co         |                       |                                   |                                                |                                                                                    |                                              |                                            |                                      |       |
| . 0836 ... | Western-Southern Group ..... | ..... 00000 ..... | 20-5542652 .. | .....        | ..... | .....                                                                  | Tri-State Fund II Growth LP .....                  | .. OH.....            | ..... NIA.....                    |                                                | Ownership.....                                                                     | .. 29.840 ...                                | Western & Southern Mutual Holding Co .     | .... NO.....                         | ..... |

STATEMENT AS OF SEPTEMBER 30, 2023 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<br>Type<br>of Control<br>(Ownership,<br>Board,<br>Management,<br>Attorney-in-Fact,<br>Influence,<br>Other) | 13<br>If<br>Control<br>is<br>Owner-<br>ship<br>Provide<br>Perce-<br>ntage | 14<br>Ultimate Controlling<br>Entity(ies)/Person(s) | 15<br>Is an<br>SCA<br>Filing<br>Re-<br>quired?<br>(Yes/No) | 16<br>* |
|---------------|------------------------------|-------------------------|---------------|-----------------|-------|------------------------------------------------------------------------------------|---------------------------------------------------|-----------------------------------|-----------------------------------------------------|---------------------------------------------------|---------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------|-----------------------------------------------------|------------------------------------------------------------|---------|
| Group<br>Code | Group Name                   | NAIC<br>Company<br>Code | ID<br>Number  | Federal<br>RSSD | CIK   | Name of Securities<br>Exchange<br>if Publicly Traded<br>(U.S. or<br>International) | Names of<br>Parent, Subsidiaries<br>Or Affiliates | Domi-<br>ciliary<br>Loca-<br>tion | Rela-<br>tion-<br>ship<br>to<br>Reporting<br>Entity | Directly Controlled by<br>(Name of Entity/Person) |                                                                                                               |                                                                           |                                                     |                                                            |         |
| . 0836 ...    | Western-Southern Group ..... | .... 00000 ....         | 20-5542652 .. | .....           | ..... | .....                                                                              | Tri-State Fund II Growth LP .....                 | .. OH.....                        | ..... NIA.....                                      | Tri-State Ventures II, LLC .....                  | Ownership.....                                                                                                | .. 0.500 ....                                                             | Western & Southern Mutual Holding Co .              | .... NO.....                                               | .....   |
| . 0836 ...    | Western-Southern Group ..... | .... 00000 ....         | 31-1788429 .. | .....           | ..... | .....                                                                              | Tri-State Growth Captial Fund LP .....            | .. OH.....                        | ..... NIA.....                                      | The Western and Southern Life Insurance Co        | Ownership.....                                                                                                | ..12.500 ....                                                             | Western & Southern Mutual Holding Co .              | .... NO.....                                               | .....   |
| . 0836 ...    | Western-Southern Group ..... | .... 00000 ....         | 31-1788429 .. | .....           | ..... | .....                                                                              | Tri-State Growth Captial Fund LP .....            | .. OH.....                        | ..... NIA.....                                      | Tri-State Ventures, LLC .....                     | Ownership.....                                                                                                | .. 0.630 ....                                                             | Western & Southern Mutual Holding Co .              | .... NO.....                                               | .....   |
| . 0836 ...    | Western-Southern Group ..... | .... 00000 ....         | 20-5542563 .. | .....           | ..... | .....                                                                              | Tri-State Ventures II, LLC .....                  | .. OH.....                        | ..... NIA.....                                      | Fort Washington Investment Advisors, Inc.         | Ownership.....                                                                                                | ..100.000 ....                                                            | Western & Southern Mutual Holding Co .              | .... NO.....                                               | .....   |
| . 0836 ...    | Western-Southern Group ..... | .... 00000 ....         | 31-1788428 .. | .....           | ..... | .....                                                                              | Tri-State Ventures, LLC .....                     | .. OH.....                        | ..... NIA.....                                      | Fort Washington Investment Advisors, Inc.         | Ownership.....                                                                                                | ..100.000 ....                                                            | Western & Southern Mutual Holding Co .              | .... NO.....                                               | .....   |
| . 0836 ...    | Western-Southern Group ..... | .... 00000 ....         | 92-1339411 .. | .....           | ..... | .....                                                                              | TruAmerica Workforce Housing Fund II-A, LP .      | .. FL.....                        | ..... NIA.....                                      | Western-Southern Life Assurance Co .....          | Ownership.....                                                                                                | .. 6.300 ....                                                             | Western & Southern Mutual Holding Co .              | .... NO.....                                               | .....   |
|               |                              |                         |               |                 |       |                                                                                    |                                                   |                                   |                                                     | The Western and Southern Life Insurance Co        |                                                                                                               |                                                                           |                                                     |                                                            |         |
| . 0836 ...    | Western-Southern Group ..... | .... 00000 ....         | 84-3894041 .. | .....           | ..... | .....                                                                              | TruAmerica Workforce Housing Fund LP .....        | .. FL.....                        | ..... NIA.....                                      |                                                   | Ownership.....                                                                                                | ..11.000 ....                                                             | Western & Southern Mutual Holding Co .              | .... NO.....                                               | .....   |
| . 0836 ...    | Western-Southern Group ..... | .... 00000 ....         | 84-2230033 .. | .....           | ..... | .....                                                                              | TXFL NNN Office Inv. Holdings,LLC .....           | .. OH.....                        | ..... NIA.....                                      | Integrity Life Insurance Co .....                 | Ownership.....                                                                                                | ..14.810 ....                                                             | Western & Southern Mutual Holding Co .              | .... NO.....                                               | .....   |
| . 0836 ...    | Western-Southern Group ..... | .... 00000 ....         | 84-2230033 .. | .....           | ..... | .....                                                                              | TXFL NNN Office Inv. Holdings,LLC .....           | .. OH.....                        | ..... NIA.....                                      | National Integrity Life Insurance Co .....        | Ownership.....                                                                                                | ..14.810 ....                                                             | Western & Southern Mutual Holding Co .              | .... NO.....                                               | .....   |
| . 0836 ...    | Western-Southern Group ..... | .... 00000 ....         | 84-2230033 .. | .....           | ..... | .....                                                                              | TXFL NNN Office Inv. Holdings,LLC .....           | .. OH.....                        | ..... NIA.....                                      | The Lafayette Life Insurance Co .....             | Ownership.....                                                                                                | ..29.630 ....                                                             | Western & Southern Mutual Holding Co .              | .... NO.....                                               | .....   |
| . 0836 ...    | Western-Southern Group ..... | .... 00000 ....         | 84-2230033 .. | .....           | ..... | .....                                                                              | TXFL NNN Office Inv. Holdings,LLC .....           | .. OH.....                        | ..... NIA.....                                      | Western-Southern Life Assurance Co .....          | Ownership.....                                                                                                | ..40.740 ....                                                             | Western & Southern Mutual Holding Co .              | .... NO.....                                               | .....   |
| . 0836 ...    | Western-Southern Group ..... | .... 00000 ....         | 36-4107014 .. | .....           | ..... | .....                                                                              | Vinings Trace .....                               | .. OH.....                        | ..... NIA.....                                      | WS Real Estate Holdings LLC .....                 | Ownership.....                                                                                                | ..99.000 ....                                                             | Western & Southern Mutual Holding Co .              | .... NO.....                                               | .....   |
| . 0836 ...    | Western-Southern Group ..... | .... 00000 ....         | 82-1665321 .. | .....           | ..... | .....                                                                              | W Apt. Investor Holdings, LLC .....               | .. NC.....                        | ..... NIA.....                                      | WS Real Estate Holdings LLC .....                 | Ownership.....                                                                                                | ..98.000 ....                                                             | Western & Southern Mutual Holding Co .              | .... NO.....                                               | .....   |
| . 0836 ...    | Western-Southern Group ..... | .... 00000 ....         | 31-0846576 .. | .....           | ..... | .....                                                                              | W&S Brokerage Services, Inc. ....                 | .. OH.....                        | ..... NIA.....                                      | Western-Southern Life Assurance Co .....          | Ownership.....                                                                                                | ..100.000 ....                                                            | Western & Southern Mutual Holding Co .              | .... YES.....                                              | .....   |
| . 0836 ...    | Western-Southern Group ..... | .... 00000 ....         | 31-1334221 .. | .....           | ..... | .....                                                                              | W&S Financial Group Distributors, Inc. ....       | .. OH.....                        | ..... NIA.....                                      | Western-Southern Life Assurance Co .....          | Ownership.....                                                                                                | ..100.000 ....                                                            | Western & Southern Mutual Holding Co .              | .... NO.....                                               | .....   |
| . 0836 ...    | Western-Southern Group ..... | .... 00000 ....         | 83-1744878 .. | .....           | ..... | .....                                                                              | Warm Springs Apt. Holdings, LLC .....             | .. NV.....                        | ..... NIA.....                                      | WSLR Holdings LLC .....                           | Ownership.....                                                                                                | ..100.000 ....                                                            | Western & Southern Mutual Holding Co .              | .... NO.....                                               | .....   |
|               |                              |                         |               |                 |       |                                                                                    |                                                   |                                   |                                                     | The Western and Southern Life Insurance Co        |                                                                                                               |                                                                           |                                                     |                                                            |         |
| . 0836 ...    | Western-Southern Group ..... | .... 00000 ....         | 31-1413821 .. | .....           | ..... | .....                                                                              | Western & Southern Agency, Inc. ....              | .. OH.....                        | ..... NIA.....                                      |                                                   | Ownership.....                                                                                                | ..100.000 ....                                                            | Western & Southern Mutual Holding Co .              | .... NO.....                                               | .....   |
| . 0836 ...    | Western-Southern Group ..... | .... 00000 ....         | 31-1732404 .. | .....           | ..... | .....                                                                              | Western & Southern Financial Group, Inc. ....     | .. OH.....                        | ..... UIP.....                                      | Western & Southern Mutual Holding Co .....        | Ownership.....                                                                                                | ..100.000 ....                                                            | Western & Southern Mutual Holding Co .              | .... NO.....                                               | .....   |
|               |                              |                         |               |                 |       |                                                                                    |                                                   |                                   |                                                     | The Western and Southern Life Insurance Co        |                                                                                                               |                                                                           |                                                     |                                                            |         |
| . 0836 ...    | Western-Southern Group ..... | .... 00000 ....         | 06-1804434 .. | .....           | ..... | .....                                                                              | Western & Southern Investment Holdings LLC ..     | .. OH.....                        | ..... NIA.....                                      |                                                   | Ownership.....                                                                                                | ..100.000 ....                                                            | Western & Southern Mutual Holding Co .              | .... NO.....                                               | .....   |
| . 0836 ...    | Western-Southern Group ..... | .... 00000 ....         | 31-1732405 .. | .....           | ..... | .....                                                                              | Western & Southern Mutual Holding Co .....        | .. OH.....                        | ..... UIP.....                                      | Western & Southern Mutual Holding Co .....        | Ownership.....                                                                                                | ..100.000 ....                                                            | Western & Southern Mutual Holding Co .              | .... NO.....                                               | .....   |
|               |                              |                         |               |                 |       |                                                                                    |                                                   |                                   |                                                     | The Western and Southern Life Insurance Co        |                                                                                                               |                                                                           |                                                     |                                                            |         |
| . 0836 ...    | Western-Southern Group ..... | .... 92622 ....         | 31-1000236 .. | .....           | ..... | .....                                                                              | Western-Southern Life Assurance Co .....          | .. OH.....                        | ..... IA.....                                       |                                                   | Ownership.....                                                                                                | ..100.000 ....                                                            | Western & Southern Mutual Holding Co .              | .... NO.....                                               | .....   |
| . 0836 ...    | Western-Southern Group ..... | .... 00000 ....         | 20-2820067 .. | .....           | ..... | .....                                                                              | WS CEH LLC .....                                  | .. OH.....                        | ..... NIA.....                                      | WS Real Estate Holdings LLC .....                 | Ownership.....                                                                                                | ..50.000 ....                                                             | Western & Southern Mutual Holding Co .              | .... NO.....                                               | .....   |
|               |                              |                         |               |                 |       |                                                                                    |                                                   |                                   |                                                     | The Western and Southern Life Insurance Co        |                                                                                                               |                                                                           |                                                     |                                                            |         |
| . 0836 ...    | Western-Southern Group ..... | .... 00000 ....         | 06-1804432 .. | .....           | ..... | .....                                                                              | WS Real Estate Holdings LLC .....                 | .. OH.....                        | ..... NIA.....                                      |                                                   | Ownership.....                                                                                                | ..100.000 ....                                                            | Western & Southern Mutual Holding Co .              | .... NO.....                                               | .....   |
| . 0836 ...    | Western-Southern Group ..... | .... 00000 ....         | 33-1058916 .. | .....           | ..... | .....                                                                              | WSALD NPH LLC .....                               | .. PA.....                        | ..... NIA.....                                      | WS Real Estate Holdings LLC .....                 | Ownership.....                                                                                                | ..50.000 ....                                                             | Western & Southern Mutual Holding Co .              | .... NO.....                                               | .....   |
| . 0836 ...    | Western-Southern Group ..... | .... 00000 ....         | 20-0360272 .. | .....           | ..... | .....                                                                              | WSL Partners LP .....                             | .. OH.....                        | ..... NIA.....                                      | Fort Washington Capital Partners, LLC .....       | Ownership.....                                                                                                | .. 0.500 ....                                                             | Western & Southern Mutual Holding Co .              | .... NO.....                                               | .....   |
|               |                              |                         |               |                 |       |                                                                                    |                                                   |                                   |                                                     | The Western and Southern Life Insurance Co        |                                                                                                               |                                                                           |                                                     |                                                            |         |
| . 0836 ...    | Western-Southern Group ..... | .... 00000 ....         | 20-0360272 .. | .....           | ..... | .....                                                                              | WSL Partners LP .....                             | .. OH.....                        | ..... NIA.....                                      |                                                   | Ownership.....                                                                                                | ..95.500 ....                                                             | Western & Southern Mutual Holding Co .              | .... NO.....                                               | .....   |

|          |             |
|----------|-------------|
| Asterisk | Explanation |
|          |             |

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Integrity Life Insurance Company

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

AUGUST FILING

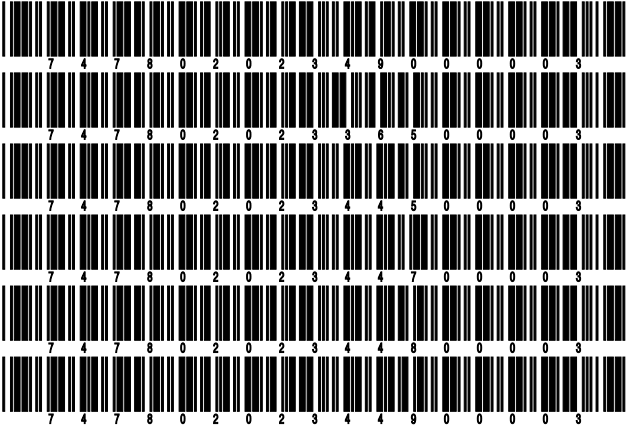
|                                                                                                                                                                                                                                                                                                                                                                                |     |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|
| 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 |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|

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, 2023 OF THE Integrity Life Insurance Company

**OVERFLOW PAGE FOR WRITE-INS**

Additional Write-ins for Summary of Operations Line 27

|                                                                     | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---------------------------------------------------------------------|------------------------------|----------------------------|--------------------------------------|
| 2704. Miscellaneous Expense .....                                   | 413                          |                            | 1,942                                |
| 2797. Summary of remaining write-ins for Line 27 from overflow page | 413                          | 0                          | 1,942                                |

SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

|                                                                                                                           | 1            | 2                               |
|---------------------------------------------------------------------------------------------------------------------------|--------------|---------------------------------|
|                                                                                                                           | Year to Date | Prior Year Ended<br>December 31 |
| 1. Book value/recorded investment excluding accrued interest, December 31 of prior year .....                             | 957,269,003  | 748,539,423                     |
| 2. Cost of acquired:                                                                                                      |              |                                 |
| 2.1 Actual cost at time of acquisition .....                                                                              | 45,989,000   | 222,236,367                     |
| 2.2 Additional investment made after acquisition .....                                                                    | 10,026,618   | 18,704,616                      |
| 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 .....                                                                             | 64,747,805   | 32,211,403                      |
| 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) ..... | 948,536,816  | 957,269,003                     |
| 12. Total valuation allowance .....                                                                                       |              |                                 |
| 13. Subtotal (Line 11 plus Line 12) .....                                                                                 | 948,536,816  | 957,269,003                     |
| 14. Deduct total nonadmitted amounts .....                                                                                |              | 0                               |
| 15. Statement value at end of current period (Line 13 minus Line 14)                                                      | 948,536,816  | 957,269,003                     |

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

|                                                                                              | 1            | 2                               |
|----------------------------------------------------------------------------------------------|--------------|---------------------------------|
|                                                                                              | Year to Date | Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year .....                             | 326,275,258  | 329,256,032                     |
| 2. Cost of acquired:                                                                         |              |                                 |
| 2.1 Actual cost at time of acquisition .....                                                 | 0            | 1,033,468                       |
| 2.2 Additional investment made after acquisition .....                                       | 23,258,848   | 42,098,922                      |
| 3. Capitalized deferred interest and other .....                                             |              | 0                               |
| 4. Accrual of discount .....                                                                 | 61           | 76                              |
| 5. Unrealized valuation increase (decrease) .....                                            | 8,825,296    | (25,331,466)                    |
| 6. Total gain (loss) on disposals .....                                                      | 0            | 0                               |
| 7. Deduct amounts received on disposals .....                                                | 10,772,891   | 20,608,358                      |
| 8. Deduct amortization of premium and depreciation .....                                     | 15,430       | 19,656                          |
| 9. Total foreign exchange change in book/adjusted carrying value .....                       | 0            | 0                               |
| 10. Deduct current year's other than temporary impairment recognized .....                   | 0            | 153,760                         |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) ..... | 347,571,142  | 326,275,258                     |
| 12. Deduct total nonadmitted amounts .....                                                   | 0            | 217,800                         |
| 13. Statement value at end of current period (Line 11 minus Line 12)                         | 347,571,142  | 326,057,458                     |

SCHEDULE D - VERIFICATION

Bonds and Stocks

|                                                                                                           | 1             | 2                               |
|-----------------------------------------------------------------------------------------------------------|---------------|---------------------------------|
|                                                                                                           | Year to Date  | Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year .....                      | 6,018,047,646 | 6,382,582,841                   |
| 2. Cost of bonds and stocks acquired .....                                                                | 513,742,518   | 1,202,287,221                   |
| 3. Accrual of discount .....                                                                              | 6,351,614     | 4,828,128                       |
| 4. Unrealized valuation increase (decrease) .....                                                         | (4,160,859)   | (176,398,653)                   |
| 5. Total gain (loss) on disposals .....                                                                   | 5,065,861     | 2,857,704                       |
| 6. Deduct consideration for bonds and stocks disposed of .....                                            | 782,120,449   | 1,370,258,785                   |
| 7. Deduct amortization of premium .....                                                                   | 15,523,147    | 20,529,963                      |
| 8. Total foreign exchange change in book/adjusted carrying value .....                                    | 0             | 0                               |
| 9. Deduct current year's other than temporary impairment recognized .....                                 | 6,720,647     | 10,781,598                      |
| 10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees ..... | (576,471)     | 3,460,751                       |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....              | 5,734,106,066 | 6,018,047,646                   |
| 12. Deduct total nonadmitted amounts .....                                                                | 0             | 0                               |
| 13. Statement value at end of current period (Line 11 minus Line 12)                                      | 5,734,106,066 | 6,018,047,646                   |

STATEMENT AS OF SEPTEMBER 30, 2023 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<br>Book/Adjusted<br>Carrying Value<br>Beginning<br>of Current Quarter | 2<br>Acquisitions<br>During<br>Current Quarter | 3<br>Dispositions<br>During<br>Current Quarter | 4<br>Non-Trading Activity<br>During<br>Current Quarter | 5<br>Book/Adjusted<br>Carrying Value<br>End of<br>First Quarter | 6<br>Book/Adjusted<br>Carrying Value<br>End of<br>Second Quarter | 7<br>Book/Adjusted<br>Carrying Value<br>End of<br>Third Quarter | 8<br>Book/Adjusted<br>Carrying Value<br>December 31<br>Prior Year |
|-------------------------------------|-------------------------------------------------------------------------|------------------------------------------------|------------------------------------------------|--------------------------------------------------------|-----------------------------------------------------------------|------------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------|
| BONDS                               |                                                                         |                                                |                                                |                                                        |                                                                 |                                                                  |                                                                 |                                                                   |
| 1. NAIC 1 (a) .....                 | 2,717,362,255                                                           | 59,280,686                                     | 115,134,877                                    | 21,767,535                                             | 2,751,552,210                                                   | 2,717,362,255                                                    | 2,683,275,599                                                   | 2,802,139,829                                                     |
| 2. NAIC 2 (a) .....                 | 1,777,490,824                                                           | 480,591,593                                    | 486,627,415                                    | (25,806,972)                                           | 1,883,428,375                                                   | 1,777,490,824                                                    | 1,745,648,030                                                   | 1,887,316,288                                                     |
| 3. NAIC 3 (a) .....                 | 226,033,478                                                             | 1,390,304                                      | 3,086,767                                      | 522,049                                                | 244,424,956                                                     | 226,033,478                                                      | 224,859,064                                                     | 256,852,852                                                       |
| 4. NAIC 4 (a) .....                 | 97,853,534                                                              | 1,010,018                                      | 2,976,434                                      | 591,332                                                | 118,268,456                                                     | 97,853,534                                                       | 96,478,450                                                      | 115,347,911                                                       |
| 5. NAIC 5 (a) .....                 | 16,304,639                                                              | 0                                              | 14,115                                         | (3,650,377)                                            | 15,304,580                                                      | 16,304,639                                                       | 12,640,147                                                      | 15,885,832                                                        |
| 6. NAIC 6 (a) .....                 | 1,244,901                                                               | 0                                              | 0                                              | 3,611,433                                              | 1,297,574                                                       | 1,244,901                                                        | 4,856,334                                                       | 1,408,571                                                         |
| 7. Total Bonds                      | 4,836,289,631                                                           | 542,272,601                                    | 607,839,608                                    | (2,965,000)                                            | 5,014,276,151                                                   | 4,836,289,631                                                    | 4,767,757,624                                                   | 5,078,951,283                                                     |
| PREFERRED STOCK                     |                                                                         |                                                |                                                |                                                        |                                                                 |                                                                  |                                                                 |                                                                   |
| 8. NAIC 1 .....                     | 0                                                                       | 0                                              | 0                                              | 0                                                      | 0                                                               | 0                                                                | 0                                                               |                                                                   |
| 9. NAIC 2 .....                     | 12,511,521                                                              | 0                                              | 0                                              | (482,730)                                              | 12,550,001                                                      | 12,511,521                                                       | 12,028,791                                                      | 12,104,170                                                        |
| 10. NAIC 3 .....                    | 0                                                                       | 0                                              | 0                                              | 0                                                      | 228,360                                                         | 0                                                                | 0                                                               | 195,910                                                           |
| 11. NAIC 4 .....                    | 0                                                                       | 0                                              | 0                                              | 0                                                      | 0                                                               | 0                                                                | 0                                                               |                                                                   |
| 12. NAIC 5 .....                    | 0                                                                       | 0                                              | 0                                              | 0                                                      | 156,132                                                         | 0                                                                | 0                                                               |                                                                   |
| 13. NAIC 6 .....                    | 258                                                                     | 0                                              | 0                                              | (252)                                                  | 0                                                               | 258                                                              | 6                                                               |                                                                   |
| 14. Total Preferred Stock .....     | 12,511,779                                                              | 0                                              | 0                                              | (482,982)                                              | 12,934,493                                                      | 12,511,779                                                       | 12,028,797                                                      | 12,300,080                                                        |
| 15. Total Bonds and Preferred Stock | 4,848,801,410                                                           | 542,272,601                                    | 607,839,608                                    | (3,447,982)                                            | 5,027,210,644                                                   | 4,848,801,410                                                    | 4,779,786,421                                                   | 5,091,251,363                                                     |

(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 \$ ..... ; NAIC 2 \$ ..... 10,760,951 ; NAIC 3 \$ ..... NAIC 4 \$ ..... ; NAIC 5 \$ ..... ; NAIC 6 \$ .....

SCHEDULE DA - PART 1

Short-Term Investments

|                   | 1                               | 2         | 3           | 4                                  | 5                                            |
|-------------------|---------------------------------|-----------|-------------|------------------------------------|----------------------------------------------|
|                   | Book/Adjusted<br>Carrying Value | Par Value | Actual Cost | Interest Collected<br>Year-to-Date | Paid for<br>Accrued Interest<br>Year-to-Date |
| 7709999999 Totals | 6,412,945                       | xxx       | 6,412,945   |                                    |                                              |

SCHEDULE DA - VERIFICATION

Short-Term Investments

|                                                                                           | 1            | 2                               |
|-------------------------------------------------------------------------------------------|--------------|---------------------------------|
|                                                                                           | Year To Date | Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year .....                          | 9,250,001    | 12,193,415                      |
| 2. Cost of short-term investments acquired .....                                          | 6,412,945    | 12,247,223                      |
| 3. Accrual of discount .....                                                              |              | 0                               |
| 4. Unrealized valuation increase (decrease) .....                                         |              | 0                               |
| 5. Total gain (loss) on disposals .....                                                   |              | 0                               |
| 6. Deduct consideration received on disposals .....                                       | 9,250,000    | 15,190,637                      |
| 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) ..... | 6,412,946    | 9,250,001                       |
| 11. Deduct total nonadmitted amounts .....                                                |              | 0                               |
| 12. Statement value at end of current period (Line 10 minus Line 11)                      | 6,412,946    | 9,250,001                       |

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)     | 27,302,273  |
| 2.  | Cost Paid/(Consideration Received) on additions                                 | 19,065,826  |
| 3.  | Unrealized Valuation increase/(decrease)                                        | 13,148,598  |
| 4.  | SSAP No. 108 adjustments                                                        | 0           |
| 5.  | Total gain (loss) on termination recognized                                     | (9,953,114) |
| 6.  | Considerations received/(paid) on terminations                                  | 9,215,465   |
| 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) | 40,348,118  |
| 11. | Deduct nonadmitted assets                                                       | 0           |
| 12. | Statement value at end of current period (Line 10 minus Line 11)                | 40,348,118  |

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

|      |                                                                                                            |                                   |
|------|------------------------------------------------------------------------------------------------------------|-----------------------------------|
| 1.   | Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)                               | 6,592,213                         |
| 2.   | Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column) | (3,637,655)                       |
| 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                                                           | (177,477)                         |
| 3.14 | Section 1, Column 18, prior year                                                                           | 1,016,152 (1,193,629) (1,193,629) |
| 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                                                           | (177,477)                         |
| 3.24 | Section 1, Column 19, prior year plus                                                                      | 1,016,152                         |
| 3.25 | SSAP No. 108 adjustments                                                                                   | (1,193,629) (1,193,629)           |
| 3.3  | Subtotal (Line 3.1 minus Line 3.2)                                                                         | 0                                 |
| 4.1  | Cumulative variation margin on terminated contracts during the year                                        | (3,636,420)                       |
| 4.2  | Less:                                                                                                      |                                   |
|      | 4.21 Amount used to adjust basis of hedged item                                                            |                                   |
|      | 4.22 Amount recognized                                                                                     | (3,636,420)                       |
|      | 4.23 SSAP No. 108 adjustments                                                                              | (3,636,420)                       |
| 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)                          | 2,954,558                         |
| 7.   | Deduct total nonadmitted amounts                                                                           |                                   |
| 8.   | Statement value at end of current period (Line 6 minus Line 7)                                             | 2,954,558                         |

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, 2023 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.....                                                             | 40,348,124                         |
| 2.  | Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance..... | 2,954,558                          |
| 3.  | Total (Line 1 plus Line 2) .....                                                              | 43,302,682                         |
| 4.  | Part D, Section 1, Column 6 .....                                                             | 65,639,918                         |
| 5.  | Part D, Section 1, Column 7 .....                                                             | (22,337,236)                       |
| 6.  | Total (Line 3 minus Line 4 minus Line 5) .....                                                | (1)                                |
|     |                                                                                               | Fair Value Check                   |
| 7.  | Part A, Section 1, Column 16 .....                                                            | 40,348,124                         |
| 8.  | Part B, Section 1, Column 13 .....                                                            | 0                                  |
| 9.  | Total (Line 7 plus Line 8) .....                                                              | 40,348,124                         |
| 10. | Part D, Section 1, Column 9 .....                                                             | 62,685,360                         |
| 11. | Part D, Section 1, Column 10 .....                                                            | (22,337,236)                       |
| 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 .....                                                            | 2,954,560                          |
| 15. | Part D, Section 1, Column 12 .....                                                            | 2,954,560                          |
| 16. | Total (Line 13 plus Line 14 minus Line 15) .....                                              | 0                                  |

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

|                                                                                           | 1             | 2                               |
|-------------------------------------------------------------------------------------------|---------------|---------------------------------|
|                                                                                           | Year To Date  | Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year .....                          | 25,915,467    | 126,898,874                     |
| 2. Cost of cash equivalents acquired .....                                                | 2,765,144,289 | 6,254,105,410                   |
| 3. Accrual of discount .....                                                              |               | 0                               |
| 4. Unrealized valuation increase (decrease) .....                                         |               | 0                               |
| 5. Total gain (loss) on disposals .....                                                   | 4,752         | 11,650                          |
| 6. Deduct consideration received on disposals .....                                       | 2,786,070,052 | 6,355,100,467                   |
| 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) ..... | 4,994,456     | 25,915,467                      |
| 11. Deduct total nonadmitted amounts .....                                                |               | 0                               |
| 12. Statement value at end of current period (Line 10 minus Line 11)                      | 4,994,456     | 25,915,467                      |

Schedule A - Part 2 - Real Estate Acquired and Additions Made  
**N O N E**

Schedule A - Part 3 - Real Estate Disposed  
**N O N E**

## SCHEDULE B - PART 2

[illegible]

## SCHEDULE B - PART 3

| 1<br><br>Loan Number                   | Location        |                | 4<br><br>Loan Type | 5<br><br>Date Acquired | 6<br><br>Disposal Date | 7<br><br>Book Value/<br>Recorded Investment<br>Excluding<br>Accrued Interest<br>Prior Year | Change in Book Value/Recorded Investment                   |                                                            |                                                                                      |                                                            |                                                              |                                                                | 14<br><br>Book Value/<br>Recorded Investment<br>Excluding<br>Accrued Interest on<br>Disposal | 15<br><br>Consid-<br>eration | 16<br><br>Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | 17<br><br>Realized<br>Gain<br>(Loss) on<br>Disposal | 18<br><br>Total<br>Gain<br>(Loss) on<br>Disposal |
|----------------------------------------|-----------------|----------------|--------------------|------------------------|------------------------|--------------------------------------------------------------------------------------------|------------------------------------------------------------|------------------------------------------------------------|--------------------------------------------------------------------------------------|------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------|----------------------------------------------------------------------------------------------|------------------------------|----------------------------------------------------------------|-----------------------------------------------------|--------------------------------------------------|
|                                        | 2<br><br>City   | 3<br><br>State |                    |                        |                        |                                                                                            | 8<br><br>Unrealized<br>Valuation<br>Increase<br>(Decrease) | 9<br><br>Current<br>Year's<br>(Amortization)<br>/Accretion | 10<br><br>Current<br>Year's Other-<br>Than-<br>Temporary<br>Impairment<br>Recognized | 11<br><br>Capitalized<br>Deferred<br>Interest and<br>Other | 12<br><br>Total<br>Change<br>in<br>Book Value<br>(8+9-10+11) | 13<br><br>Total Foreign<br>Exchange<br>Change in<br>Book Value |                                                                                              |                              |                                                                |                                                     |                                                  |
| 9079                                   | BRECKENRIDGE    | CO.            |                    | 12/19/2019             | 09/13/2023             | 24,582,805                                                                                 |                                                            |                                                            |                                                                                      |                                                            | 0                                                            |                                                                | 24,230,581                                                                                   | 24,230,581                   |                                                                |                                                     | 0                                                |
| 0199999. Mortgages closed by repayment |                 |                |                    |                        |                        | 24,582,805                                                                                 | 0                                                          | 0                                                          | 0                                                                                    | 0                                                          | 0                                                            | 0                                                              | 24,230,581                                                                                   | 24,230,581                   | 0                                                              | 0                                                   | 0                                                |
| 9044                                   | SPRINGVILLE     | UT             |                    | 04/05/2006             |                        | 2,083,003                                                                                  |                                                            |                                                            |                                                                                      |                                                            | 0                                                            |                                                                | 49,899                                                                                       | 49,899                       |                                                                |                                                     | 0                                                |
| 9050                                   | HOUSTON         | TX             |                    | 09/28/2011             |                        | 4,507,494                                                                                  |                                                            |                                                            |                                                                                      |                                                            | 0                                                            |                                                                | 103,661                                                                                      | 103,661                      |                                                                |                                                     | 0                                                |
| 9054                                   | ELDERSBURG      | MD             |                    | 12/18/2014             |                        | 22,982,032                                                                                 |                                                            |                                                            |                                                                                      |                                                            | 0                                                            |                                                                | 187,788                                                                                      | 187,788                      |                                                                |                                                     | 0                                                |
| 9055                                   | CHARLOTTESVILLE | VA             |                    | 10/06/2015             |                        | 13,063,655                                                                                 |                                                            |                                                            |                                                                                      |                                                            | 0                                                            |                                                                | 123,112                                                                                      | 123,112                      |                                                                |                                                     | 0                                                |
| 9056                                   | BLACKSBURG      | VA             |                    | 10/06/2015             |                        | 5,473,725                                                                                  |                                                            |                                                            |                                                                                      |                                                            | 0                                                            |                                                                | 80,925                                                                                       | 80,925                       |                                                                |                                                     | 0                                                |
| 9058                                   | WESTFIELD       | IN             |                    | 11/03/2015             |                        | 22,220,725                                                                                 |                                                            |                                                            |                                                                                      |                                                            | 0                                                            |                                                                | 134,012                                                                                      | 134,012                      |                                                                |                                                     | 0                                                |
| 9060                                   | VINEYARD        | UT             |                    | 12/07/2015             |                        | 28,418,353                                                                                 |                                                            |                                                            |                                                                                      |                                                            | 0                                                            |                                                                | 173,880                                                                                      | 173,880                      |                                                                |                                                     | 0                                                |
| 9061                                   | WESTMINSTER     | CO             |                    | 08/01/2016             |                        | 33,283,686                                                                                 |                                                            |                                                            |                                                                                      |                                                            | 0                                                            |                                                                | 177,366                                                                                      | 177,366                      |                                                                |                                                     | 0                                                |
| 9064                                   | COLUMBUS        | OH             |                    | 10/31/2016             |                        | 35,427,565                                                                                 |                                                            |                                                            |                                                                                      |                                                            | 0                                                            |                                                                | 183,692                                                                                      | 183,692                      |                                                                |                                                     | 0                                                |
| 9065                                   | WASHINGTON      | DC             |                    | 11/04/2016             |                        | 31,095,864                                                                                 |                                                            |                                                            |                                                                                      |                                                            | 0                                                            |                                                                | 148,018                                                                                      | 148,018                      |                                                                |                                                     | 0                                                |
| 9066                                   | WESTFIELD       | IN             |                    | 11/22/2016             |                        | 9,503,250                                                                                  |                                                            |                                                            |                                                                                      |                                                            | 0                                                            |                                                                | 50,461                                                                                       | 50,461                       |                                                                |                                                     | 0                                                |
| 9067                                   | SILVER SPRING   | MD             |                    | 01/03/2017             |                        | 17,378,184                                                                                 |                                                            |                                                            |                                                                                      |                                                            | 0                                                            |                                                                | 148,916                                                                                      | 148,916                      |                                                                |                                                     | 0                                                |
| 9069                                   | LAS VEGAS       | NV             |                    | 04/07/2017             |                        | 12,558,183                                                                                 |                                                            |                                                            |                                                                                      |                                                            | 0                                                            |                                                                | 64,660                                                                                       | 64,660                       |                                                                |                                                     | 0                                                |
| 9070                                   | LOUISVILLE      | KY             |                    | 04/20/2017             |                        | 34,404,917                                                                                 |                                                            |                                                            |                                                                                      |                                                            | 0                                                            |                                                                | 163,349                                                                                      | 163,349                      |                                                                |                                                     | 0                                                |
| 9071                                   | NAPLES          | FL             |                    | 08/07/2017             |                        | 29,400,265                                                                                 |                                                            |                                                            |                                                                                      |                                                            | 0                                                            |                                                                | 171,160                                                                                      | 171,160                      |                                                                |                                                     | 0                                                |

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Integrity Life Insurance Company

SCHEDULE B - PART 3

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

| 1<br><br>Loan Number                       | Location            |                | 4<br><br>Loan Type | 5<br><br>Date Acquired | 6<br><br>Disposal Date | 7<br><br>Book Value/<br>Recorded Investment<br>Excluding<br>Accrued Interest<br>Prior Year | Change in Book Value/Recorded Investment                   |                                                            |                                                                                      |                                                            |                                                              |                                                                | 14<br><br>Book Value/<br>Recorded Investment<br>Excluding<br>Accrued Interest on<br>Disposal | 15<br><br>Consid-<br>eration | 16<br><br>Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | 17<br><br>Realized<br>Gain<br>(Loss) on<br>Disposal | 18<br><br>Total<br>Gain<br>(Loss) on<br>Disposal |
|--------------------------------------------|---------------------|----------------|--------------------|------------------------|------------------------|--------------------------------------------------------------------------------------------|------------------------------------------------------------|------------------------------------------------------------|--------------------------------------------------------------------------------------|------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------|----------------------------------------------------------------------------------------------|------------------------------|----------------------------------------------------------------|-----------------------------------------------------|--------------------------------------------------|
|                                            | 2<br><br>City       | 3<br><br>State |                    |                        |                        |                                                                                            | 8<br><br>Unrealized<br>Valuation<br>Increase<br>(Decrease) | 9<br><br>Current<br>Year's<br>(Amortization)<br>/Accretion | 10<br><br>Current<br>Year's Other-<br>Than-<br>Temporary<br>Impairment<br>Recognized | 11<br><br>Capitalized<br>Deferred<br>Interest and<br>Other | 12<br><br>Total<br>Change<br>in<br>Book Value<br>(8+9-10+11) | 13<br><br>Total Foreign<br>Exchange<br>Change in<br>Book Value |                                                                                              |                              |                                                                |                                                     |                                                  |
| 9072 .....                                 | COLUMBUS .....      | OH .....       | .....              | .....10/25/2017 .....  | .....                  | .....41,125,622 .....                                                                      | .....                                                      | .....                                                      | .....                                                                                | .....                                                      | .....0 .....                                                 | .....                                                          | .....212,438 .....                                                                           | .....212,438 .....           | .....                                                          | .....                                               | .....0 .....                                     |
| 9073 .....                                 | SEATTLE .....       | WA .....       | .....              | .....03/28/2018 .....  | .....                  | .....39,494,852 .....                                                                      | .....                                                      | .....                                                      | .....                                                                                | .....                                                      | .....0 .....                                                 | .....                                                          | .....141,703 .....                                                                           | .....141,703 .....           | .....                                                          | .....                                               | .....0 .....                                     |
| 9074 .....                                 | EL PASO .....       | TX .....       | .....              | .....06/13/2018 .....  | .....                  | .....6,201,785 .....                                                                       | .....                                                      | .....                                                      | .....                                                                                | .....                                                      | .....0 .....                                                 | .....                                                          | .....55,537 .....                                                                            | .....55,537 .....            | .....                                                          | .....                                               | .....0 .....                                     |
| 9075 .....                                 | CLEARWATER .....    | FL .....       | .....              | .....08/21/2018 .....  | .....                  | .....40,742,676 .....                                                                      | .....                                                      | .....                                                      | .....                                                                                | .....                                                      | .....0 .....                                                 | .....                                                          | .....177,202 .....                                                                           | .....177,202 .....           | .....                                                          | .....                                               | .....0 .....                                     |
| 9076 .....                                 | COLUMBUS .....      | OH .....       | .....              | .....07/18/2019 .....  | .....                  | .....40,353,281 .....                                                                      | .....                                                      | .....                                                      | .....                                                                                | .....                                                      | .....0 .....                                                 | .....                                                          | .....337,730 .....                                                                           | .....337,730 .....           | .....                                                          | .....                                               | .....0 .....                                     |
| 9077 .....                                 | NOBLESVILLE .....   | IN .....       | .....              | .....09/10/2019 .....  | .....                  | .....31,889,402 .....                                                                      | .....                                                      | .....                                                      | .....                                                                                | .....                                                      | .....0 .....                                                 | .....                                                          | .....115,030 .....                                                                           | .....115,030 .....           | .....                                                          | .....                                               | .....0 .....                                     |
| 9078 .....                                 | LOUISVILLE .....    | KY .....       | .....              | .....09/19/2019 .....  | .....                  | .....4,794,803 .....                                                                       | .....                                                      | .....                                                      | .....                                                                                | .....                                                      | .....0 .....                                                 | .....                                                          | .....21,196 .....                                                                            | .....21,196 .....            | .....                                                          | .....                                               | .....0 .....                                     |
| 9079 .....                                 | BRECKENRIDGE .....  | CO .....       | .....              | .....12/19/2019 .....  | .....                  | .....24,582,805 .....                                                                      | .....                                                      | .....                                                      | .....                                                                                | .....                                                      | .....0 .....                                                 | .....                                                          | .....118,523 .....                                                                           | .....118,523 .....           | .....                                                          | .....                                               | .....0 .....                                     |
| 9085 .....                                 | BOYNTON BEACH ..... | FL .....       | .....              | .....10/15/2021 .....  | .....                  | .....17,197,720 .....                                                                      | .....                                                      | .....                                                      | .....                                                                                | .....                                                      | .....0 .....                                                 | .....                                                          | .....235,341 .....                                                                           | .....235,341 .....           | .....                                                          | .....                                               | .....0 .....                                     |
| INTGA-2301 .....                           | ROUND ROCK .....    | TX .....       | .....              | .....07/25/2023 .....  | .....                  | .....0 .....                                                                               | .....                                                      | .....                                                      | .....                                                                                | .....                                                      | .....0 .....                                                 | .....                                                          | .....10,250 .....                                                                            | .....10,250 .....            | .....                                                          | .....                                               | .....0 .....                                     |
| 0299999. Mortgages with partial repayments |                     |                |                    |                        |                        | 548,183,847                                                                                | 0                                                          | 0                                                          | 0                                                                                    | 0                                                          | 0                                                            | 0                                                              | 3,385,849                                                                                    | 3,385,849                    | 0                                                              | 0                                                   | 0                                                |
| 0599999 - Totals                           |                     |                |                    |                        |                        | 572,766,652                                                                                | 0                                                          | 0                                                          | 0                                                                                    | 0                                                          | 0                                                            | 0                                                              | 27,616,430                                                                                   | 27,616,430                   | 0                                                              | 0                                                   | 0                                                |

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Integrity Life Insurance Company

SCHEDULE BA - PART 2

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

| 1                                                                                                         | 2                                                     | Location           |         | 5                                                     | 6                                                                         | 7                        | 8                 | 9                                  | 10                                           | 11                     | 12                                   | 13                      |
|-----------------------------------------------------------------------------------------------------------|-------------------------------------------------------|--------------------|---------|-------------------------------------------------------|---------------------------------------------------------------------------|--------------------------|-------------------|------------------------------------|----------------------------------------------|------------------------|--------------------------------------|-------------------------|
|                                                                                                           |                                                       | 3                  | 4       |                                                       |                                                                           |                          |                   |                                    |                                              |                        |                                      |                         |
| CUSIP Identification                                                                                      | Name or Description                                   | City               | State   | Name of Vendor or General Partner                     | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Date Originally Acquired | Type and Strategy | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Amount of Encumbrances | Commitment for Additional Investment | Percentage of Ownership |
| 000000-00-0 .....                                                                                         | First Eagle Direct Lending Fund III, LLC .....        | BOSTON .....       | MA..... | First Eagle Direct Lending Fund III, LLC .....        | 1.E FE .....                                                              | 10/24/2016 ...           | 1.....            | 0                                  | 28,237                                       | 0                      | 10,626,804                           | 4.680                   |
| 1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated     |                                                       |                    |         |                                                       |                                                                           |                          |                   |                                    | 0                                            | 28,237                 | 0                                    | XXX                     |
| 000000-00-0 .....                                                                                         | AUDAX MEZZANINE IV .....                              | WILMINGTON .....   | DE..... | AUDAX MEZZANINE IV .....                              | .....                                                                     | 09/30/2016 ...           | 2.....            | 0                                  | 138,434                                      | 0                      | 3,877,411                            | 1.980                   |
| 1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated |                                                       |                    |         |                                                       |                                                                           |                          |                   |                                    | 0                                            | 138,434                | 0                                    | XXX                     |
| 000000-00-0 .....                                                                                         | NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP ..... | NEW YORK .....     | NY..... | NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP ..... | .....                                                                     | 01/05/2012 ...           | 2.....            | 0                                  | 3,765                                        | 0                      | 185,314                              | 0.000                   |
| 1999999. Joint Venture Interests - Common Stock - Unaffiliated                                            |                                                       |                    |         |                                                       |                                                                           |                          |                   |                                    | 0                                            | 3,765                  | 0                                    | XXX                     |
| 000000-00-0 .....                                                                                         | EQT Exeter Industrial Core Plus Fund IV .....         | Conshohocken ..... | PA..... | EQT Exeter .....                                      | .....                                                                     | 12/03/2021 ...           | .....             | 0                                  | 5,410,000                                    | 0                      | 39,770,000                           | 1.700                   |
| 2299999. Joint Venture Interests - Real Estate - Affiliated                                               |                                                       |                    |         |                                                       |                                                                           |                          |                   |                                    | 0                                            | 5,410,000              | 0                                    | XXX                     |
| 6099999. Total - Unaffiliated                                                                             |                                                       |                    |         |                                                       |                                                                           |                          |                   |                                    | 0                                            | 170,436                | 0                                    | XXX                     |
| 6199999. Total - Affiliated                                                                               |                                                       |                    |         |                                                       |                                                                           |                          |                   |                                    | 0                                            | 5,410,000              | 0                                    | XXX                     |
| .....                                                                                                     | .....                                                 | .....              | .....   | .....                                                 | .....                                                                     | .....                    | .....             | .....                              | .....                                        | .....                  | .....                                | .....                   |
| .....                                                                                                     | .....                                                 | .....              | .....   | .....                                                 | .....                                                                     | .....                    | .....             | .....                              | .....                                        | .....                  | .....                                | .....                   |
| .....                                                                                                     | .....                                                 | .....              | .....   | .....                                                 | .....                                                                     | .....                    | .....             | .....                              | .....                                        | .....                  | .....                                | .....                   |
| 6299999 - Totals                                                                                          |                                                       |                    |         |                                                       |                                                                           |                          |                   |                                    | 0                                            | 5,580,436              | 0                                    | XXX                     |

SCHEDULE BA - PART 3

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

| 1                                                                                                         | 2                                                     | Location            |         | 5                                                     | 6                        | 7             | 8                                                           | Change in Book/Adjusted Carrying Value   |                                                            |                                                           |                                         |                                                            |                                                                | 15                                                          | 16             | 17                                       | 18                               | 19                            | 20                 |
|-----------------------------------------------------------------------------------------------------------|-------------------------------------------------------|---------------------|---------|-------------------------------------------------------|--------------------------|---------------|-------------------------------------------------------------|------------------------------------------|------------------------------------------------------------|-----------------------------------------------------------|-----------------------------------------|------------------------------------------------------------|----------------------------------------------------------------|-------------------------------------------------------------|----------------|------------------------------------------|----------------------------------|-------------------------------|--------------------|
|                                                                                                           |                                                       | 3                   | 4       |                                                       |                          |               |                                                             | 9                                        | 10                                                         | 11                                                        | 12                                      | 13                                                         | 14                                                             |                                                             |                |                                          |                                  |                               |                    |
| CUSIP Identification                                                                                      | Name or Description                                   | City                | State   | Name of Purchaser or Nature of Disposal               | Date Originally Acquired | Disposal Date | Book/ Adjusted Carrying Value Less Encumbrances, Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Depreciation) or (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book/ Adjusted Carrying Value (9+10-11+12) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value Less Encumbrances on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Invest-ment Income |
| 000000-00-0 .....                                                                                         | First Eagle Direct Lending Fund III, LLC .....        | BOSTON .....        | MA..... | First Eagle Direct Lending Fund III, LLC              | 10/24/2016 ...           | 08/31/2023    | 63,455                                                      | .....                                    | .....                                                      | .....                                                     | .....                                   | 0                                                          | .....                                                          | 63,455                                                      | 63,455         | .....                                    | .....                            | .....                         | 0                  |
| 1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated     |                                                       |                     |         |                                                       |                          |               |                                                             | 0                                        | 0                                                          | 0                                                         | 0                                       | 0                                                          | 0                                                              | 63,455                                                      | 63,455         | 0                                        | 0                                | 0                             | 0                  |
| 000000-00-0 .....                                                                                         | Audax Direct Lending Solutions D .....                | WILMINGTON .....    | DE..... | Audax Direct Lending Solutions D .....                | 10/24/2018 ...           | 06/07/2023    | 310,659                                                     | .....                                    | .....                                                      | .....                                                     | .....                                   | 0                                                          | .....                                                          | 310,659                                                     | 310,659        | .....                                    | .....                            | .....                         | 0                  |
| 000000-00-0 .....                                                                                         | AUDAX MEZZANINE IV .....                              | WILMINGTON .....    | DE..... | AUDAX MEZZANINE IV .....                              | 09/30/2016 ...           | 07/10/2023    | 203,893                                                     | .....                                    | .....                                                      | .....                                                     | .....                                   | 0                                                          | .....                                                          | 203,893                                                     | 203,893        | .....                                    | .....                            | .....                         | 0                  |
| 000000-00-0 .....                                                                                         | Benefit Street Partners Debt Fund IV LP .....         | WILMINGTON .....    | DE..... | Benefit Street Partners Debt Fund IV LP               | 01/24/2017 ...           | 08/10/2023    | 429,394                                                     | .....                                    | .....                                                      | .....                                                     | .....                                   | 0                                                          | .....                                                          | 429,394                                                     | 429,394        | .....                                    | .....                            | .....                         | 0                  |
| 000000-00-0 .....                                                                                         | Goldman Sachs LP LP .....                             | New York .....      | NY..... | Goldman Sachs LP LP .....                             | 07/18/2016 ...           | 08/16/2023    | 400,966                                                     | .....                                    | .....                                                      | .....                                                     | .....                                   | 0                                                          | .....                                                          | 400,966                                                     | 400,966        | .....                                    | .....                            | .....                         | 0                  |
| 000000-00-0 .....                                                                                         | Maranon Capital L.P. MA SCSE X .....                  | CHICAGO .....       | IL..... | Maranon Capital L.P. MA SCSE X .....                  | 10/22/2021               | 09/01/2023    | 1,508,333                                                   | .....                                    | .....                                                      | .....                                                     | .....                                   | 0                                                          | .....                                                          | 1,508,333                                                   | 1,508,333      | .....                                    | .....                            | .....                         | 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               | 09/06/2023    | 130,496                                                     | .....                                    | .....                                                      | .....                                                     | .....                                   | 0                                                          | .....                                                          | 130,496                                                     | 130,496        | .....                                    | .....                            | .....                         | 0                  |
| 000000-00-0 .....                                                                                         | NEWSTONE CAPITAL PARTNERS II LP .....                 | MONTEREY PARK ..... | CA..... | NEWSTONE CAPITAL PARTNERS II LP .....                 | 03/15/2011               | 08/04/2023    | 131,685                                                     | .....                                    | .....                                                      | .....                                                     | .....                                   | 0                                                          | .....                                                          | 131,685                                                     | 131,685        | .....                                    | .....                            | .....                         | 0                  |
| 1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated |                                                       |                     |         |                                                       |                          |               |                                                             | 0                                        | 0                                                          | 0                                                         | 0                                       | 0                                                          | 0                                                              | 3,115,426                                                   | 3,115,426      | 0                                        | 0                                | 0                             | 0                  |
| 000000-00-0 .....                                                                                         | NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP ..... | NEW YORK .....      | NY..... | NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP ..... | 01/05/2012 ...           | 08/15/2023    | 32,446                                                      | .....                                    | .....                                                      | .....                                                     | .....                                   | 0                                                          | .....                                                          | 32,446                                                      | 32,446         | .....                                    | .....                            | .....                         | 0                  |
| 1999999. Joint Venture Interests - Common Stock - Unaffiliated                                            |                                                       |                     |         |                                                       |                          |               |                                                             | 0                                        | 0                                                          | 0                                                         | 0                                       | 0                                                          | 0                                                              | 32,446                                                      | 32,446         | 0                                        | 0                                | 0                             | 0                  |

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Integrity Life Insurance Company

SCHEDULE BA - PART 3

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

| 1                                                           | 2                                       | Location         |         | 5                                          | 6                              | 7                | 8                                                                                     | Change in Book/Adjusted Carrying Value                 |                                                                                  |                                                                                       |                                                          |                                                                                  |                                                                                     | 15                                                                                    | 16                 | 17                                                      | 18                                        | 19                                     | 20                        |
|-------------------------------------------------------------|-----------------------------------------|------------------|---------|--------------------------------------------|--------------------------------|------------------|---------------------------------------------------------------------------------------|--------------------------------------------------------|----------------------------------------------------------------------------------|---------------------------------------------------------------------------------------|----------------------------------------------------------|----------------------------------------------------------------------------------|-------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------|--------------------|---------------------------------------------------------|-------------------------------------------|----------------------------------------|---------------------------|
|                                                             |                                         | 3                | 4       |                                            |                                |                  |                                                                                       | 9                                                      | 10                                                                               | 11                                                                                    | 12                                                       | 13                                                                               | 14                                                                                  |                                                                                       |                    |                                                         |                                           |                                        |                           |
| CUSIP<br>Identification                                     | Name or Description                     | City             | State   | Name of Purchaser or<br>Nature of Disposal | Date<br>Originally<br>Acquired | Disposal<br>Date | Book/<br>Adjusted<br>Carrying<br>Value<br>Less<br>Encum-<br>brances,<br>Prior<br>Year | Unrealized<br>Valuation<br>Increase<br>(De-<br>crease) | Current<br>Year's<br>(Depre-<br>ciation) or<br>(Amorti-<br>zation)/<br>Accretion | Current<br>Year's<br>Other<br>Than<br>Temporary<br>Impair-<br>ment<br>Recog-<br>nized | Capital-<br>ized<br>Deferred<br>Interest<br>and<br>Other | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(9+10-<br>11+12) | Total<br>Foreign<br>Exchange<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value<br>Less<br>Encum-<br>brances<br>on<br>Disposal | Consid-<br>eration | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total<br>Gain<br>(Loss) on<br>Disposal | Invest-<br>ment<br>Income |
| 000000-00-0 .....                                           | TXFL INN Office Inv Holdings, LLC ..... | Cincinnati ..... | OH..... | Cash Return Distribution .....             | 07/01/2019 ...                 | 07/14/2023 ...   | 11,575,227                                                                            |                                                        |                                                                                  |                                                                                       |                                                          | 0                                                                                |                                                                                     | 12,500                                                                                | 12,500             |                                                         |                                           | 0                                      | 245,833                   |
| 2299999. Joint Venture Interests - Real Estate - Affiliated |                                         |                  |         |                                            |                                |                  | 11,575,227                                                                            | 0                                                      | 0                                                                                | 0                                                                                     | 0                                                        | 0                                                                                | 0                                                                                   | 12,500                                                                                | 12,500             | 0                                                       | 0                                         | 0                                      | 245,833                   |
| 6099999. Total - Unaffiliated                               |                                         |                  |         |                                            |                                |                  | 3,211,327                                                                             | 0                                                      | 0                                                                                | 0                                                                                     | 0                                                        | 0                                                                                | 0                                                                                   | 3,211,327                                                                             | 3,211,327          | 0                                                       | 0                                         | 0                                      | 0                         |
| 6199999. Total - Affiliated                                 |                                         |                  |         |                                            |                                |                  | 11,575,227                                                                            | 0                                                      | 0                                                                                | 0                                                                                     | 0                                                        | 0                                                                                | 0                                                                                   | 12,500                                                                                | 12,500             | 0                                                       | 0                                         | 0                                      | 245,833                   |
| 6299999 - Totals                                            |                                         |                  |         |                                            |                                |                  | 14,786,554                                                                            | 0                                                      | 0                                                                                | 0                                                                                     | 0                                                        | 0                                                                                | 0                                                                                   | 3,223,827                                                                             | 3,223,827          | 0                                                       | 0                                         | 0                                      | 245,833                   |

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 3

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

| 1                                                   | 2                                                                | 3       | 4                   | 5                               | 6                         | 7                     | 8                     | 9                                       | 10                                                                        |
|-----------------------------------------------------|------------------------------------------------------------------|---------|---------------------|---------------------------------|---------------------------|-----------------------|-----------------------|-----------------------------------------|---------------------------------------------------------------------------|
| CUSIP Identification                                | Description                                                      | Foreign | Date Acquired       | Name of Vendor                  | Number of Shares of Stock | Actual Cost           | Par Value             | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 36176F-2C-1 .....                                   | G2 G2 765171 4.700% 12/20/61 .....                               |         | ...08/01/2023 ..... | Interest Capitalization .....   |                           | ..... 24 .....        | ..... 24 .....        | .....0 .....                            | 1.A .....                                                                 |
| 36297E-ZY-4 .....                                   | G2 G2 710059 4.500% 11/20/60 .....                               |         | ...09/01/2023 ..... | Interest Capitalization .....   |                           | ..... 370 .....       | ..... 370 .....       | .....0 .....                            | 1.A .....                                                                 |
| 912810-TL-2 .....                                   | U S TREASURY 4.000% 11/15/52 .....                               |         | ...08/03/2023 ..... | GOLDMAN SACHS .....             |                           | ..... 213,391 .....   | ..... 225,000 .....   | ..... 1,981 .....                       | 1.A .....                                                                 |
| 912810-TP-3 .....                                   | U S TREASURY 1.500% 02/15/53 .....                               |         | ...08/10/2023 ..... | Various .....                   |                           | ..... 1,394,043 ..... | ..... 1,490,000 ..... | ..... 11,037 .....                      | 1.A .....                                                                 |
| 912810-TR-9 .....                                   | U S TREASURY 3.625% 05/15/53 .....                               |         | ...08/15/2023 ..... | CITIGROUP GLOBAL MKTS .....     |                           | ..... 1,678,316 ..... | ..... 1,900,000 ..... | ..... 17,406 .....                      | 1.A .....                                                                 |
| 912810-TS-7 .....                                   | U S TREASURY 3.875% 05/15/43 .....                               |         | ...08/03/2023 ..... | MORGAN STANLEY FIXED INC .....  |                           | ..... 4,975,594 ..... | ..... 5,400,000 ..... | ..... 46,058 .....                      | 1.A .....                                                                 |
| 91282C-HC-8 .....                                   | US TREASURY NOTES 3.375% 05/15/33 .....                          |         | ...07/21/2023 ..... | Various .....                   |                           | ..... 1,600,723 ..... | ..... 1,670,000 ..... | ..... 10,242 .....                      | 1.A .....                                                                 |
| 91282C-HP-9 .....                                   | US TREASURY NOTES 1.375% 07/15/33 .....                          |         | ...09/07/2023 ..... | BNP SECURITIES .....            |                           | ..... 5,400,498 ..... | ..... 5,670,000 ..... | ..... 11,711 .....                      | 1.A FE .....                                                              |
| 91282C-HT-1 .....                                   | US TREASURY NOTES 3.875% 08/15/33 .....                          |         | ...09/11/2023 ..... | KEY BANC-MCDONALD .....         |                           | ..... 1,751,411 ..... | ..... 1,812,000 ..... | ..... 5,533 .....                       | 1.A .....                                                                 |
| 91282C-HU-8 .....                                   | US TREASURY NOTES 4.375% 08/15/26 .....                          |         | ...08/22/2023 ..... | BNP SECURITIES .....            |                           | ..... 1,484,824 ..... | ..... 1,500,000 ..... | ..... 1,427 .....                       | 1.A FE .....                                                              |
| 0109999999 Subtotal - Bonds - U.S. Governments      |                                                                  |         |                     |                                 |                           | 18,499,194            | 19,667,394            | 105,395                                 | XXX                                                                       |
| 3136AU-09-5 .....                                   | FNR 2016-98 BZ 4.000% 01/25/57 .....                             |         | ...09/01/2023 ..... | Interest Capitalization .....   |                           | ..... 104,056 .....   | ..... 104,056 .....   | .....0 .....                            | 1.A .....                                                                 |
| 62630U-NR-4 .....                                   | TXBL MUNI FUNDING TRUST VARIOU GENERAL 5.600% 06/30/28 .....     |         | ...07/05/2023 ..... | BARCLAYS .....                  |                           | ..... 1,300,000 ..... | ..... 1,300,000 ..... | ..... 17,477 .....                      | 1.E FE .....                                                              |
| 0909999999 Subtotal - Bonds - U.S. Special Revenues |                                                                  |         |                     |                                 |                           | 1,404,056             | 1,404,056             | 17,477                                  | XXX                                                                       |
| 00155B-AA-6 .....                                   | AKM ISSUING TRUST 5.653% 08/01/73 .....                          |         | ...08/23/2023 ..... | STERN .....                     |                           | ..... 2,000,000 ..... | ..... 2,000,000 ..... | .....0 .....                            | 1.B FE .....                                                              |
| 025816-DH-9 .....                                   | AMERICAN EXPRESS CO 5.282% 07/27/29 .....                        |         | ...07/25/2023 ..... | BARCLAYS .....                  |                           | ..... 2,327,000 ..... | ..... 2,327,000 ..... | .....0 .....                            | 1.F FE .....                                                              |
| 03027X-CF-5 .....                                   | AMERICAN TOWER CORP 5.900% 11/15/33 .....                        |         | ...09/12/2023 ..... | RBC/DAIN .....                  |                           | ..... 2,299,899 ..... | ..... 2,308,000 ..... | .....0 .....                            | 2.C FE .....                                                              |
| 053807-AV-5 .....                                   | AVNET INC 5.500% 06/01/32 .....                                  |         | ...07/14/2023 ..... | J P MORGAN SEC .....            |                           | ..... 8,475,782 ..... | ..... 8,880,000 ..... | ..... 63,763 .....                      | 2.C FE .....                                                              |
| 054989-AB-4 .....                                   | BAT CAPITAL CORP 6.421% 08/02/33 .....                           |         | ...07/31/2023 ..... | BANK of AMERICA SEC .....       |                           | ..... 5,000,000 ..... | ..... 5,000,000 ..... | .....0 .....                            | 2.B FE .....                                                              |
| 05526D-BB-0 .....                                   | BAT CAPITAL CORP 3.557% 08/15/27 .....                           |         | ...09/27/2023 ..... | BARCLAYS .....                  |                           | ..... 1,222,051 ..... | ..... 1,334,000 ..... | ..... 5,799 .....                       | 2.B FE .....                                                              |
| 10638M-AA-8 .....                                   | Brean Asset Back2021RM2 itities 2021-RM2 A 1.750% 10/25/61 ..... |         | ...09/25/2023 ..... | Interest Capitalization .....   |                           | ..... 56,439 .....    | ..... 56,439 .....    | .....0 .....                            | 1.A FE .....                                                              |
| 17888H-AA-1 .....                                   | CIVITAS RESOURCES INC 8.375% 07/01/28 .....                      |         | ...07/13/2023 ..... | CITIGROUP GLOBAL MKTS .....     |                           | ..... 303,400 .....   | ..... 296,000 .....   | ..... 1,240 .....                       | 3.C FE .....                                                              |
| 23311R-AA-4 .....                                   | DOP MIDSTREAM LLC 6.750% 09/15/37 .....                          |         | ...08/30/2023 ..... | J P MORGAN SEC .....            |                           | ..... 1,768,274 ..... | ..... 1,672,000 ..... | ..... 52,041 .....                      | 2.C FE .....                                                              |
| 29278N-AM-5 .....                                   | ENERGY TRANSFER PARTNERS 5.875% 01/15/24 .....                   |         | ...08/22/2023 ..... | GOLDMAN SACHS .....             |                           | ..... 2,297,976 ..... | ..... 2,300,000 ..... | ..... 14,639 .....                      | 2.C FE .....                                                              |
| 364760-AP-3 .....                                   | GAP INC 3.625% 10/01/29 .....                                    |         | ...09/13/2023 ..... | BNP SECURITIES .....            |                           | ..... 283,050 .....   | ..... 370,000 .....   | ..... 6,110 .....                       | 4.A FE .....                                                              |
| 42704M-AA-0 .....                                   | HERBALIFE/HLF FINANCING 7.875% 09/01/25 .....                    |         | ...09/13/2023 ..... | BANK of AMERICA SEC .....       |                           | ..... 321,475 .....   | ..... 334,000 .....   | ..... 1,023 .....                       | 4.A FE .....                                                              |
| 45258L-AA-5 .....                                   | INMOLA MERGER CORP 4.750% 05/15/29 .....                         |         | ...09/13/2023 ..... | JEFFERIES & CO .....            |                           | ..... 285,774 .....   | ..... 324,000 .....   | ..... 5,130 .....                       | 3.C FE .....                                                              |
| 577081-AW-2 .....                                   | MATTEL INC 5.450% 11/01/41 .....                                 |         | ...09/07/2023 ..... | ROBERT W. BAIRD .....           |                           | ..... 1,317,284 ..... | ..... 1,542,000 ..... | ..... 29,180 .....                      | 3.A FE .....                                                              |
| 58769J-AH-0 .....                                   | MERCEDES-BENZ FIN NA 5.880% 08/01/25 .....                       |         | ...07/31/2023 ..... | CITIGROUP GLOBAL MKTS .....     |                           | ..... 6,200,000 ..... | ..... 6,200,000 ..... | .....0 .....                            | 1.F FE .....                                                              |
| 594918-CC-6 .....                                   | MICROSOFT CORP 2.525% 06/01/50 .....                             |         | ...09/27/2023 ..... | BARCLAYS .....                  |                           | ..... 1,922,852 ..... | ..... 3,116,000 ..... | ..... 25,789 .....                      | 1.A FE .....                                                              |
| 59833C-AC-6 .....                                   | MIDWEST CONNECTOR CAPIT 4.625% 04/01/29 .....                    |         | ...09/18/2023 ..... | J P MORGAN SEC .....            |                           | ..... 880,906 .....   | ..... 956,000 .....   | ..... 20,756 .....                      | 2.B FE .....                                                              |
| 674599-DH-5 .....                                   | OCCIDENTAL PETROLEUM CORP 7.950% 06/15/39 .....                  |         | ...08/07/2023 ..... | Various .....                   |                           | ..... 878,059 .....   | ..... 774,000 .....   | ..... 7,253 .....                       | 2.C FE .....                                                              |
| 682695-AA-9 .....                                   | ONEMAIN FINANCE CORP 9.000% 01/15/29 .....                       |         | ...09/13/2023 ..... | UBS WARBURG .....               |                           | ..... 287,138 .....   | ..... 285,000 .....   | ..... 5,914 .....                       | 3.B FE .....                                                              |
| 69354N-AC-0 .....                                   | PRA GROUP INC 7.375% 09/01/25 .....                              |         | ...08/08/2023 ..... | SUNTRUST .....                  |                           | ..... 264,128 .....   | ..... 273,000 .....   | ..... 8,892 .....                       | 3.B FE .....                                                              |
| 78016H-ZS-2 .....                                   | ROYAL BANK OF CANADA 5.200% 08/01/28 .....                       |         | ...07/13/2023 ..... | RBC/DAIN .....                  |                           | ..... 1,977,090 ..... | ..... 1,978,000 ..... | .....0 .....                            | 1.E FE .....                                                              |
| 817826-AB-6 .....                                   | 7-ELEVEN INC 0.800% 02/10/24 .....                               |         | ...09/29/2023 ..... | TD SECURITIES .....             |                           | ..... 932,150 .....   | ..... 950,000 .....   | ..... 1,119 .....                       | 2.B FE .....                                                              |
| 82873M-AA-1 .....                                   | SIMMONS FOOD INC/SIMMONS 4.625% 03/01/29 .....                   |         | ...09/21/2023 ..... | Various .....                   |                           | ..... 99,068 .....    | ..... 120,000 .....   | ..... 697 .....                         | 4.C FE .....                                                              |
| 883556-CY-6 .....                                   | THERMO FISHER SCIENTIFIC 5.404% 08/10/43 .....                   |         | ...08/07/2023 ..... | CITIGROUP GLOBAL MKTS .....     |                           | ..... 1,489,000 ..... | ..... 1,489,000 ..... | .....0 .....                            | 1.G FE .....                                                              |
| 94106L-BW-8 .....                                   | WASTE MANAGEMENT INC 4.875% 02/15/34 .....                       |         | ...07/27/2023 ..... | SCOTIA .....                    |                           | ..... 2,299,037 ..... | ..... 2,334,000 ..... | .....0 .....                            | 1.G FE .....                                                              |
| 683715-AD-8 .....                                   | OPEN TEXT CORP 3.875% 12/01/29 .....                             | A.....  | ...07/13/2023 ..... | BARCLAYS .....                  |                           | ..... 249,865 .....   | ..... 295,000 .....   | ..... 1,461 .....                       | 3.C FE .....                                                              |
| 000000-00-0 .....                                   | SUZANO INTL FINANCE 5.500% 01/17/27 .....                        | D.....  | ...09/01/2023 ..... | Tax Free Exchange .....         |                           | ..... 2,038,961 ..... | ..... 2,000,000 ..... | .....0 .....                            | 2.C FE .....                                                              |
| 00928Q-AX-9 .....                                   | AIRCASSTLE LTD 6.500% 07/18/28 .....                             | D.....  | ...07/13/2023 ..... | GOLDMAN SACHS .....             |                           | ..... 4,990,750 ..... | ..... 5,000,000 ..... | .....0 .....                            | 2.C FE .....                                                              |
| 03665Y-AE-5 .....                                   | ANTR 2019-2A B 8.207% 01/23/32 .....                             | D.....  | ...08/16/2023 ..... | DEUTSCHE BANK .....             |                           | ..... 744,844 .....   | ..... 750,000 .....   | ..... 4,275 .....                       | 1.C FE .....                                                              |
| 05565E-CD-5 .....                                   | BMW US Capital LLC 5.930% 08/11/25 .....                         | C.....  | ...08/08/2023 ..... | BANK of AMERICA SEC .....       |                           | ..... 5,500,000 ..... | ..... 5,500,000 ..... | .....0 .....                            | 1.F FE .....                                                              |
| 06759M-AL-5 .....                                   | Babson CLO Ltd 20161A 2016-1A CR 7.707% 07/23/30 .....           | D.....  | ...09/19/2023 ..... | ROBERT W. BAIRD .....           |                           | ..... 1,041,495 ..... | ..... 1,050,000 ..... | ..... 13,263 .....                      | 1.E FE .....                                                              |
| 10554T-AG-0 .....                                   | BRASKEM NETHERLANDS 7.250% 02/13/33 .....                        | D.....  | ...09/08/2023 ..... | MORGAN STANLEY FIXED INC .....  |                           | ..... 323,701 .....   | ..... 353,000 .....   | ..... 2,062 .....                       | 2.C FE .....                                                              |
| 13876R-AG-9 .....                                   | Canyon Capital C20203A 2020-3A C 8.070% 01/15/34 .....           | D.....  | ...08/09/2023 ..... | MITSUBISHI UFJ SECURITIES ..... |                           | ..... 994,000 .....   | ..... 1,000,000 ..... | ..... 5,604 .....                       | 1.F FE .....                                                              |
| 38175W-AE-8 .....                                   | Golub Capital Pa201631A LO Ltd 2016-31A BR 7.731% 08/05/30 ..... | D.....  | ...08/16/2023 ..... | DEUTSCHE BANK .....             |                           | ..... 740,250 .....   | ..... 750,000 .....   | ..... 1,772 .....                       | 1.C FE .....                                                              |
| 404280-AP-4 .....                                   | HSBC HOLDINGS PLC-SPONS 4.250% 03/14/24 .....                    | D.....  | ...09/21/2023 ..... | TD SECURITIES .....             |                           | ..... 1,784,142 ..... | ..... 1,800,000 ..... | ..... 2,338 .....                       | 2.A FE .....                                                              |

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 3

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

| 1                                                                                                  | 2                                                   | 3       | 4             | 5                            | 6                         | 7           | 8           | 9                                       | 10                                                                        |
|----------------------------------------------------------------------------------------------------|-----------------------------------------------------|---------|---------------|------------------------------|---------------------------|-------------|-------------|-----------------------------------------|---------------------------------------------------------------------------|
| CUSIP Identification                                                                               | Description                                         | Foreign | Date Acquired | Name of Vendor               | Number of Shares of Stock | Actual Cost | Par Value   | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 456837-AK-9                                                                                        | ING GROEP N V 4.100% 10/02/23                       | D       | 09/05/2023    | RBC/DAIN                     |                           | 1,498,020   | 1,500,000   | 26,479                                  | 1.G FE                                                                    |
| 46091R-AC-7                                                                                        | Invesco CLO LTD 20233A 2023-3A B 7.958% 07/15/36    | D       | 07/06/2023    | MORGAN STANLEY FIXED INC     |                           | 5,000,000   | 5,000,000   | 0                                       | 1.C FE                                                                    |
| 46590X-AL-0                                                                                        | JBS USA FOOD FINANCE 5.500% 01/15/30                | D       | 08/22/2023    | Tax Free Exchange            |                           | 3,287,671   | 3,279,000   | 18,535                                  | 2.C FE                                                                    |
| 46590X-AQ-9                                                                                        | JBS USA FOOD FINANCE 4.375% 02/02/52                | D       | 08/22/2023    | Tax Free Exchange            |                           | 709,772     | 710,000     | 1,726                                   | 2.C FE                                                                    |
| 46590X-AS-5                                                                                        | JBS USA FOOD FINANCE 2.500% 01/15/27                | D       | 08/22/2023    | Tax Free Exchange            |                           | 2,222,893   | 2,238,000   | 5,750                                   | 2.C FE                                                                    |
| 46590X-AX-4                                                                                        | JBS USA FOOD FINANCE 6.500% 12/01/52                | D       | 08/24/2023    | Tax Free Exchange            |                           | 565,818     | 550,000     | 8,242                                   | 2.C FE                                                                    |
| 55819Y-AE-0                                                                                        | Madison Park Fun201726A 2017-26A CR 7.681% 07/29/30 | D       | 09/11/2023    | WELLS FARGO                  |                           | 1,041,075   | 1,050,000   | 9,857                                   | 1.F FE                                                                    |
| 892331-AQ-2                                                                                        | TOYOTA MOTOR CORP -SPON ADR 5.118% 07/13/28         | D       | 07/06/2023    | J P MORGAN SEC               |                           | 2,400,000   | 2,400,000   | 0                                       | 1.E FE                                                                    |
| 64701H-AB-5                                                                                        | IHS HOLDING LTD 5.625% 11/29/26                     | D       | 07/27/2023    | GOLDMAN SACHS                |                           | 306,425     | 350,000     | 3,336                                   | 4.A FE                                                                    |
| 1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)                         |                                                     |         |               |                              |                           | 80,627,514  | 82,793,439  | 354,045                                 | XXX                                                                       |
| 2509999997. Total - Bonds - Part 3                                                                 |                                                     |         |               |                              |                           | 100,530,764 | 103,864,889 | 476,917                                 | XXX                                                                       |
| 2509999998. Total - Bonds - Part 5                                                                 |                                                     |         |               |                              |                           | XXX         | XXX         | XXX                                     | XXX                                                                       |
| 2509999999. Total - Bonds                                                                          |                                                     |         |               |                              |                           | 100,530,764 | 103,864,889 | 476,917                                 | XXX                                                                       |
| 4509999997. Total - Preferred Stocks - Part 3                                                      |                                                     |         |               |                              |                           | 0           | XXX         | 0                                       | XXX                                                                       |
| 4509999998. Total - Preferred Stocks - Part 5                                                      |                                                     |         |               |                              |                           | XXX         | XXX         | XXX                                     | XXX                                                                       |
| 4509999999. Total - Preferred Stocks                                                               |                                                     |         |               |                              |                           | 0           | XXX         | 0                                       | XXX                                                                       |
| 00206R-10-2                                                                                        | AT&T INC                                            |         | 09/14/2023    | S. G. COWEN SECURITIES CORP. | 62,332,000                | 939,723     |             | 0                                       |                                                                           |
| 015271-10-9                                                                                        | ALEXANDRIA REAL ESTATE REIT                         |         | 09/14/2023    | GOLDMAN SACHS                | 11,553,000                | 1,315,351   |             | 0                                       |                                                                           |
| 03027X-10-0                                                                                        | AMERICAN TOWER CORP REIT                            |         | 08/24/2023    | GOLDMAN SACHS                | 5,627,000                 | 997,125     |             | 0                                       |                                                                           |
| 126650-10-0                                                                                        | CVS CORP                                            |         | 07/20/2023    | S. G. COWEN SECURITIES CORP. | 13,128,000                | 979,338     |             | 0                                       |                                                                           |
| 26441C-20-4                                                                                        | DUKE ENERGY                                         |         | 09/25/2023    | S. G. COWEN SECURITIES CORP. | 7,950,000                 | 736,965     |             | 0                                       |                                                                           |
| 29364G-10-3                                                                                        | Entergy Corp                                        |         | 08/28/2023    | S. G. COWEN SECURITIES CORP. | 11,780,000                | 1,124,489   |             | 0                                       |                                                                           |
| 30231G-10-2                                                                                        | EXXON MOBIL CORP                                    |         | 09/25/2023    | S. G. COWEN SECURITIES CORP. | 3,974,000                 | 461,321     |             | 0                                       |                                                                           |
| 459506-10-1                                                                                        | Fragrances Inc COMMON                               |         | 08/08/2023    | S. G. COWEN SECURITIES CORP. | 45,385,000                | 3,669,709   |             | 0                                       |                                                                           |
| 65339F-10-1                                                                                        | NEXTERA ENERGY INC                                  |         | 09/14/2023    | GOLDMAN SACHS                | 10,575,000                | 730,416     |             | 0                                       |                                                                           |
| 717081-10-3                                                                                        | PFIZER INC                                          |         | 07/21/2023    | S. G. COWEN SECURITIES CORP. | 43,741,000                | 1,623,748   |             | 0                                       |                                                                           |
| 718172-10-9                                                                                        | PHILIP MORRIS INTERNAT-III/I                        |         | 09/25/2023    | S. G. COWEN SECURITIES CORP. | 5,451,000                 | 512,995     |             | 0                                       |                                                                           |
| 718546-10-4                                                                                        | PHILLIPS 66                                         |         | 09/25/2023    | S. G. COWEN SECURITIES CORP. | 4,347,000                 | 522,720     |             | 0                                       |                                                                           |
| 808513-10-5                                                                                        | SCHWAB CORP                                         |         | 08/29/2023    | Keefe Bruyette & Woods Eq    | 24,461,000                | 1,458,783   |             | 0                                       |                                                                           |
| 844741-10-8                                                                                        | SOUTHWEST AIR                                       |         | 08/22/2023    | Various                      | 90,478,000                | 3,089,975   |             | 0                                       |                                                                           |
| 871829-10-7                                                                                        | SYSCO CORP                                          |         | 09/25/2023    | S. G. COWEN SECURITIES CORP. | 10,130,000                | 695,387     |             | 0                                       |                                                                           |
| 87612E-10-6                                                                                        | TARGET CORP                                         |         | 09/25/2023    | S. G. COWEN SECURITIES CORP. | 4,711,000                 | 521,747     |             | 0                                       |                                                                           |
| 88579Y-10-1                                                                                        | 3M CO.                                              |         | 09/25/2023    | S. G. COWEN SECURITIES CORP. | 4,670,000                 | 443,295     |             | 0                                       |                                                                           |
| 902973-30-4                                                                                        | U S BANCORP                                         |         | 07/26/2023    | S. G. COWEN SECURITIES CORP. | 22,660,000                | 881,331     |             | 0                                       |                                                                           |
| 91913Y-10-0                                                                                        | VALERO ENERGY CORP                                  |         | 09/25/2023    | S. G. COWEN SECURITIES CORP. | 3,307,000                 | 486,762     |             | 0                                       |                                                                           |
| 92343V-10-4                                                                                        | VERIZON COMMUNICATIONS                              |         | 09/25/2023    | S. G. COWEN SECURITIES CORP. | 24,780,000                | 821,192     |             | 0                                       |                                                                           |
| 5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded |                                                     |         |               |                              |                           | 22,012,372  | XXX         | 0                                       | XXX                                                                       |
| 31337#-10-5                                                                                        | FHLB CINCINNATI                                     |         | 09/29/2023    | PRIVATE PLACEMENT            | 15,671,000                | 1,567,100   |             | 0                                       |                                                                           |
| 5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other           |                                                     |         |               |                              |                           | 1,567,100   | XXX         | 0                                       | XXX                                                                       |
| 5989999997. Total - Common Stocks - Part 3                                                         |                                                     |         |               |                              |                           | 23,579,472  | XXX         | 0                                       | XXX                                                                       |
| 5989999998. Total - Common Stocks - Part 5                                                         |                                                     |         |               |                              |                           | XXX         | XXX         | XXX                                     | XXX                                                                       |
| 5989999999. Total - Common Stocks                                                                  |                                                     |         |               |                              |                           | 23,579,472  | XXX         | 0                                       | XXX                                                                       |
| 5999999999. Total - Preferred and Common Stocks                                                    |                                                     |         |               |                              |                           | 23,579,472  | XXX         | 0                                       | XXX                                                                       |
| 6009999999 - Totals                                                                                |                                                     |         |               |                              |                           | 124,110,236 | XXX         | 476,917                                 | XXX                                                                       |

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

| 1                                                                                                | 2                                                                    | 3            | 4                | 5                            | 6                               | 7                  | 8          | 9              | 10                                                   | Change In Book/Adjusted Carrying Value             |                                                        |                                                                               |                                                                                   |                                                                                     | 16                                                            | 17                                                   | 18                                        | 19                                  | 20                                                                    | 21                                             | 22                                                                                                               |
|--------------------------------------------------------------------------------------------------|----------------------------------------------------------------------|--------------|------------------|------------------------------|---------------------------------|--------------------|------------|----------------|------------------------------------------------------|----------------------------------------------------|--------------------------------------------------------|-------------------------------------------------------------------------------|-----------------------------------------------------------------------------------|-------------------------------------------------------------------------------------|---------------------------------------------------------------|------------------------------------------------------|-------------------------------------------|-------------------------------------|-----------------------------------------------------------------------|------------------------------------------------|------------------------------------------------------------------------------------------------------------------|
|                                                                                                  |                                                                      |              |                  |                              |                                 |                    |            |                |                                                      | 11                                                 | 12                                                     | 13                                                                            | 14                                                                                | 15                                                                                  |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| CUSIP Identification                                                                             | Description                                                          | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser         | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value  | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| ..36176F-2C-1                                                                                    | G2 G2 765171 4.700% 12/20/61 .....                                   |              | 09/01/2023       | Paydown .....                |                                 | 16                 | 16         | 18             | 17                                                   | 0                                                  | (1)                                                    | 0                                                                             | (1)                                                                               | 0                                                                                   | 16                                                            | 0                                                    | 0                                         | 0                                   | 0                                                                     | 12/20/2061                                     | 1.A                                                                                                              |
| ..36194S-PD-4                                                                                    | GN GN AU4920 3.020% 09/15/41 .....                                   |              | 09/01/2023       | Paydown .....                |                                 | 80,873             | 80,873     | 82,328         | 81,972                                               | 0                                                  | (1,099)                                                | 0                                                                             | (1,099)                                                                           | 0                                                                                   | 80,873                                                        | 0                                                    | 0                                         | 0                                   | 1,629                                                                 | 09/15/2041                                     | 1.A                                                                                                              |
| ..38373Y-6Z-2                                                                                    | GNMA - CMO 2003-16 Z 5.675% 02/16/44 .....                           |              | 09/01/2023       | Paydown .....                |                                 | 3,495              | 3,495      | 3,373          | 3,454                                                | 0                                                  | .41                                                    | 0                                                                             | .41                                                                               | 0                                                                                   | 3,495                                                         | 0                                                    | 0                                         | 0                                   | 132                                                                   | 02/16/2044                                     | 1.A                                                                                                              |
| ..38378K-DQ-9                                                                                    | GNR 2013-46 IO 0.874% 08/16/42 .....                                 |              | 09/01/2023       | Paydown .....                |                                 | 0                  | 0          | 9,129          | 102                                                  | 0                                                  | (102)                                                  | 0                                                                             | (102)                                                                             | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 643                                                                   | 08/16/2042                                     | 1.A                                                                                                              |
| ..38379U-CK-0                                                                                    | GNR 2016-2 IO 0.500% 04/16/57 .....                                  |              | 09/01/2023       | Paydown .....                |                                 | 0                  | 0          | 7,972          | 8,547                                                | 0                                                  | (8,547)                                                | 0                                                                             | (8,547)                                                                           | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 1,093                                                                 | 04/16/2057                                     | 1.A                                                                                                              |
| ..38379U-Q2-5                                                                                    | GNR 2016-140 IO 0.743% 05/16/58 .....                                |              | 09/01/2023       | Paydown .....                |                                 | 0                  | 0          | 12,867         | 13,725                                               | 0                                                  | (13,725)                                               | 0                                                                             | (13,725)                                                                          | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 1,441                                                                 | 05/16/2058                                     | 1.A                                                                                                              |
| ..38379U-TJ-5                                                                                    | GNR 2016-72 IO 0.768% 12/16/55 .....                                 |              | 09/01/2023       | Paydown .....                |                                 | 0                  | 0          | 12,914         | 2,974                                                | 0                                                  | (2,974)                                                | 0                                                                             | (2,974)                                                                           | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 872                                                                   | 12/16/2055                                     | 1.A                                                                                                              |
| ..38379U-VS-2                                                                                    | GNR 2016-85 IO 1.041% 03/16/57 .....                                 |              | 09/01/2023       | Paydown .....                |                                 | 0                  | 0          | 3,397          | 2,028                                                | 0                                                  | (2,028)                                                | 0                                                                             | (2,028)                                                                           | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 278                                                                   | 03/16/2057                                     | 1.A                                                                                                              |
| ..38379U-XP-6                                                                                    | GNR 2016-98 IO 0.854% 05/16/58 .....                                 |              | 09/01/2023       | Paydown .....                |                                 | 0                  | 0          | 60,832         | 16,777                                               | 0                                                  | (16,777)                                               | 0                                                                             | (16,777)                                                                          | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 4,050                                                                 | 05/16/2058                                     | 1.A                                                                                                              |
| ..690353-3C-9                                                                                    | DFC AGENCY DEBENTURES 5.340% 05/15/24 .....                          |              | 08/15/2023       | Redemption 100.0000 .....    |                                 | 113,636            | 113,636    | 113,636        | 113,636                                              | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 113,636                                                       | 0                                                    | 0                                         | 0                                   | 4,160                                                                 | 05/15/2024                                     | 1.A                                                                                                              |
| ..690353-4D-6                                                                                    | DFC AGENCY DEBENTURES 5.340% 01/20/35 .....                          |              | 07/20/2023       | Redemption 100.0000 .....    |                                 | 48,000             | 48,000     | 48,000         | 48,000                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 48,000                                                        | 0                                                    | 0                                         | 0                                   | 1,710                                                                 | 01/20/2035                                     | 1.A                                                                                                              |
| ..690353-4F-1                                                                                    | DFC AGENCY DEBENTURES 5.320% 09/20/27 .....                          |              | 09/20/2023       | Redemption 100.0000 .....    |                                 | 21,428             | 21,428     | 21,428         | 21,428                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 21,428                                                        | 0                                                    | 0                                         | 0                                   | 820                                                                   | 09/20/2027                                     | 1.A                                                                                                              |
| ..690353-4W-4                                                                                    | DFC AGENCY DEBENTURES 5.340% 06/20/27 .....                          |              | 09/20/2023       | Redemption 100.0000 .....    |                                 | 66,667             | 66,667     | 66,667         | 66,667                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 66,667                                                        | 0                                                    | 0                                         | 0                                   | 2,550                                                                 | 06/20/2027                                     | 1.A                                                                                                              |
| ..690353-5A-1                                                                                    | DFC AGENCY DEBENTURES 5.340% 05/15/24 .....                          |              | 08/15/2023       | Redemption 100.0000 .....    |                                 | 150,000            | 150,000    | 150,000        | 150,000                                              | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 150,000                                                       | 0                                                    | 0                                         | 0                                   | 5,491                                                                 | 05/15/2024                                     | 1.A                                                                                                              |
| ..690353-W7-8                                                                                    | DFC 5.340% 05/15/24 .....                                            |              | 08/15/2023       | Redemption 100.0000 .....    |                                 | 76,923             | 76,923     | 76,923         | 76,923                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 76,923                                                        | 0                                                    | 0                                         | 0                                   | 2,816                                                                 | 05/15/2024                                     | 1.A                                                                                                              |
| ..690353-XQ-5                                                                                    | DFC VRDN 5.350% 07/15/25 .....                                       |              | 07/15/2023       | Redemption 100.0000 .....    |                                 | 236,111            | 236,111    | 236,111        | 236,111                                              | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 236,111                                                       | 0                                                    | 0                                         | 0                                   | 8,424                                                                 | 07/15/2025                                     | 1.A                                                                                                              |
| ..90376P-BS-9                                                                                    | JNT DEV FIN CORP AGENCY DEBENTURES 5.340% 05/15/26 .....             |              | 08/15/2023       | Redemption 100.0000 .....    |                                 | 166,667            | 166,667    | 166,667        | 166,667                                              | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 166,667                                                       | 0                                                    | 0                                         | 0                                   | 6,101                                                                 | 05/15/2026                                     | 1.A                                                                                                              |
| ..912810-SQ-2                                                                                    | U S TREASURY 1.125% 08/15/40 .....                                   |              | 08/07/2023       | CITADEL SECURITIES LLC ..... |                                 | 610,855            | 1,000,000  | 861,098        | 870,204                                              | 0                                                  | 3,726                                                  | 0                                                                             | 3,726                                                                             | 0                                                                                   | 873,929                                                       | 0                                                    | (263,074)                                 | (263,074)                           | 11,032                                                                | 08/15/2040                                     | 1.A                                                                                                              |
| ..912810-TL-2                                                                                    | U S TREASURY 4.000% 11/15/52 .....                                   |              | 09/07/2023       | Various .....                |                                 | 3,130,809          | 3,277,000  | 3,418,377      | 0                                                    | 0                                                  | (919)                                                  | 0                                                                             | (919)                                                                             | 0                                                                                   | 3,417,458                                                     | 0                                                    | (286,649)                                 | (286,649)                           | 81,764                                                                | 11/15/2052                                     | 1.A                                                                                                              |
| ..91282C-GK-1                                                                                    | US TREASURY NOTES 1.125% 01/15/33 .....                              |              | 09/07/2023       | BNP SECURITIES .....         |                                 | 5,368,377          | 5,670,000  | 5,500,238      | 0                                                    | 0                                                  | 5,823                                                  | 0                                                                             | 5,823                                                                             | 0                                                                                   | 5,506,061                                                     | 0                                                    | (137,683)                                 | (137,683)                           | 42,288                                                                | 01/15/2033                                     | 1.A                                                                                                              |
| ..91282C-GM-7                                                                                    | US TREASURY NOTES 3.500% 02/15/33 .....                              |              | 08/03/2023       | GOLDMAN SACHS .....          |                                 | 5,134,298          | 5,430,000  | 5,357,443      | 0                                                    | 0                                                  | 1,516                                                  | 0                                                                             | 1,516                                                                             | 0                                                                                   | 5,358,959                                                     | 0                                                    | (224,661)                                 | (224,661)                           | 89,250                                                                | 02/15/2033                                     | 1.A                                                                                                              |
| ..91282C-HC-8                                                                                    | US TREASURY NOTES 3.375% 05/15/33 .....                              |              | 08/07/2023       | Various .....                |                                 | 1,582,024          | 1,670,000  | 1,600,723      | 0                                                    | 0                                                  | 196                                                    | 0                                                                             | 196                                                                               | 0                                                                                   | 1,600,919                                                     | 0                                                    | (18,895)                                  | (18,895)                            | 11,955                                                                | 05/15/2033                                     | 1.A                                                                                                              |
| ..91282C-HE-4                                                                                    | US TREASURY NOTES 3.625% 05/31/28 .....                              |              | 07/06/2023       | MARKET AXESS .....           |                                 | 1,740,116          | 1,798,000  | 1,757,545      | 0                                                    | 0                                                  | 90                                                     | 0                                                                             | 90                                                                                | 0                                                                                   | 1,757,635                                                     | 0                                                    | (17,519)                                  | (17,519)                            | 6,589                                                                 | 05/31/2028                                     | 1.A                                                                                                              |
| ..91282C-HT-1                                                                                    | US TREASURY NOTES 3.875% 08/15/33 .....                              |              | 09/12/2023       | BNP SECURITIES .....         |                                 | 1,754,860          | 1,812,000  | 1,751,411      | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 1,751,411                                                     | 0                                                    | 3,249                                     | 3,249                               | 5,533                                                                 | 08/15/2033                                     | 1.A                                                                                                              |
| ..91282C-HJ-8                                                                                    | US TREASURY NOTES 4.375% 08/15/26 .....                              |              | 09/27/2023       | Various .....                |                                 | 1,481,569          | 1,500,000  | 1,484,824      | 0                                                    | 0                                                  | 454                                                    | 0                                                                             | 454                                                                               | 0                                                                                   | 1,485,278                                                     | 0                                                    | (3,709)                                   | (3,709)                             | 7,632                                                                 | 08/15/2026                                     | 1.A                                                                                                              |
| 0109999999 Subtotal - Bonds - U.S. Governments                                                   |                                                                      |              |                  |                              |                                 | 21,766,524         | 23,120,816 | 22,803,921     | 1,879,232                                            | 0                                                  | (34,326)                                               | 0                                                                             | (34,326)                                                                          | 0                                                                                   | 22,715,466                                                    | 0                                                    | (948,941)                                 | (948,941)                           | 298,253                                                               | XXX                                            | XXX                                                                                                              |
| ..65412J-AB-9                                                                                    | REPUBLIC OF NIGERIA SOVEREIGN 7.625% 11/28/47 .....                  | D            | 08/07/2023       | ABSA BANK LTD .....          |                                 | 211,700            | 290,000    | 275,790        | 276,039                                              | 0                                                  | 111                                                    | 0                                                                             | 111                                                                               | 0                                                                                   | 276,150                                                       | 0                                                    | (64,450)                                  | (64,450)                            | 15,417                                                                | 11/28/2047                                     | 4.C FE                                                                                                           |
| 0309999999 Subtotal - Bonds - All Other Governments                                              |                                                                      |              |                  |                              |                                 | 211,700            | 290,000    | 275,790        | 276,039                                              | 0                                                  | 111                                                    | 0                                                                             | 111                                                                               | 0                                                                                   | 276,150                                                       | 0                                                    | (64,450)                                  | (64,450)                            | 15,417                                                                | XXX                                            | XXX                                                                                                              |
| ..952347-S6-0                                                                                    | W CONTRA COSTA CA UNIF SCH DIS SCHOOL DISTRICT 3.541% 08/01/34 ..... |              | 08/01/2023       | Call 92.6740 .....           |                                 | 2,780,220          | 3,000,000  | 3,000,000      | 3,000,000                                            | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 3,000,000                                                     | 0                                                    | 0                                         | 0                                   | (113,550)                                                             | 08/01/2034                                     | 1.E FE                                                                                                           |
| 0709999999 Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions |                                                                      |              |                  |                              |                                 | 2,780,220          | 3,000,000  | 3,000,000      | 3,000,000                                            | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 3,000,000                                                     | 0                                                    | 0                                         | 0                                   | (113,550)                                                             | XXX                                            | XXX                                                                                                              |
| ..25477P-NF-8                                                                                    | DCHFA 2014-A A 3.875% 06/15/45 .....                                 |              | 09/01/2023       | Redemption 100.0000 .....    |                                 | 15,458             | 15,458     | 15,458         | 15,458                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 15,458                                                        | 0                                                    | 0                                         | 0                                   | 350                                                                   | 06/15/2045                                     | 1.B FE                                                                                                           |
| ..30316K-AE-1                                                                                    | FRESB 2020-SB78 X1 1.248% 06/25/40 .....                             |              | 09/01/2023       | Paydown .....                |                                 | 0                  | 0          | 4,146          | 3,220                                                | 0                                                  | (3,220)                                                | 0                                                                             | (3,220)                                                                           | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 389                                                                   | 06/25/2040                                     | 1.A                                                                                                              |
| ..3128HX-W7-6                                                                                    | FREDDIEMAC STRIP 270 FHS 270 300 3.000% 08/15/42 .....               |              | 09/01/2023       | Paydown .....                |                                 | 25,531             | 25,531     | 26,532         | 26,409                                               | 0                                                  | (878)                                                  | 0                                                                             | (878)                                                                             | 0                                                                                   | 25,531                                                        | 0                                                    | 0                                         | 0                                   | 491                                                                   | 08/15/2042                                     | 1.A                                                                                                              |
| ..3128PP-MF-7                                                                                    | FGLMC J10358 4.500% 07/01/24 .....                                   |              | 09/01/2023       | Paydown .....                |                                 | 2,734              | 2,734      | 2,787          | 2,740                                                | 0                                                  | (7)                                                    | 0                                                                             | (7)                                                                               | 0                                                                                   | 2,734                                                         | 0                                                    | 0                                         | 0                                   | 82                                                                    | 07/01/2024                                     | 1.A                                                                                                              |
| ..3128PP-MJ-9                                                                                    | FGLMC J10361 4.500% 07/01/24 .....                                   |              | 09/01/2023       | Paydown .....                |                                 | 2,952              | 2,952      | 3,018          | 2,966                                                | 0                                                  | (15)                                                   | 0                                                                             | (15)                                                                              | 0                                                                                   | 2,952                                                         | 0                                                    | 0                                         | 0                                   | 88                                                                    | 07/01/2024                                     | 1.A                                                                                                              |
| ..3128PR-V8-9                                                                                    | FG FG J12439 4.500% 06/01/25 .....                                   |              | 09/01/2023       | Paydown .....                |                                 | 1,827              | 1,827      | 1,943          | 1,873                                                | 0                                                  | (45)                                                   | 0                                                                             | (45)                                                                              | 0                                                                                   | 1,827                                                         | 0                                                    | 0                                         | 0                                   | 55                                                                    | 06/01/2025                                     | 1.A                                                                                                              |

STATEMENT AS OF SEPTEMBER 30, 2023 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<br>Ident-<br>ification | Description                           | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| ..3128PR-YD-5                | FG FG J12508 4.500% 07/01/25          |              | 09/01/2023       | Paydown              |                                 | 3,697              | 3,697     | 3,930          | 3,780                                                | 0                                                  | (84)                                                   | 0                                                                             | (84)                                                                              | 0                                                                                   | 3,697                                                         | 0                                                    | 0                                         | 0                                   | 111                                                                   | 07/01/2025                                     | 1.A                                                                                                              |
| ..3128PT-UT-0                | FG J14194 3.000% 01/01/26             |              | 09/01/2023       | Paydown              |                                 | 7,144              | 7,144     | 6,912          | 7,058                                                | 0                                                  | 86                                                     | 0                                                                             | 86                                                                                | 0                                                                                   | 7,144                                                         | 0                                                    | 0                                         | 0                                   | 141                                                                   | 01/01/2026                                     | 1.A                                                                                                              |
| ..31335A-UL-0                | FG FG G60587 4.000% 02/01/46          |              | 09/01/2023       | Paydown              |                                 | 165,479            | 165,479   | 174,231        | 178,837                                              | 0                                                  | (13,358)                                               | 0                                                                             | (13,358)                                                                          | 0                                                                                   | 165,479                                                       | 0                                                    | 0                                         | 0                                   | 4,896                                                                 | 02/01/2046                                     | 1.A                                                                                                              |
| ..3136A3-EE-7                | FNR 2011-143 PZ 4.500% 01/25/42       |              | 09/01/2023       | Paydown              |                                 | 209,725            | 209,725   | 229,246        | 218,934                                              | 0                                                  | (9,209)                                                | 0                                                                             | (9,209)                                                                           | 0                                                                                   | 209,725                                                       | 0                                                    | 0                                         | 0                                   | 6,281                                                                 | 01/25/2042                                     | 1.A                                                                                                              |
| ..3136A7-HR-6                | FNR 2012-67 HW 4.500% 07/25/27        |              | 09/01/2023       | Paydown              |                                 | 713,073            | 713,073   | 834,741        | 721,568                                              | 0                                                  | (8,495)                                                | 0                                                                             | (8,495)                                                                           | 0                                                                                   | 713,073                                                       | 0                                                    | 0                                         | 0                                   | 21,348                                                                | 07/25/2027                                     | 1.A                                                                                                              |
| ..3136A9-P8-5                | FNR 2012-120 AH 2.500% 02/25/32       |              | 09/01/2023       | Paydown              |                                 | 23,599             | 23,599    | 23,304         | 23,467                                               | 0                                                  | 132                                                    | 0                                                                             | 132                                                                               | 0                                                                                   | 23,599                                                        | 0                                                    | 0                                         | 0                                   | 394                                                                   | 02/25/2032                                     | 1.A                                                                                                              |
| ..3136AG-HW-5                | FNR 2013-94 CZ 3.500% 09/25/43        |              | 09/01/2023       | Paydown              |                                 | 131,425            | 131,425   | 113,487        | 121,301                                              | 0                                                  | 10,124                                                 | 0                                                                             | 10,124                                                                            | 0                                                                                   | 131,425                                                       | 0                                                    | 0                                         | 0                                   | 2,298                                                                 | 09/25/2043                                     | 1.A                                                                                                              |
| ..3136AH-VS-6                | FNR 2013-136 CZ 3.500% 01/25/44       |              | 09/01/2023       | Paydown              |                                 | 92,234             | 92,234    | 78,330         | 84,236                                               | 0                                                  | 7,998                                                  | 0                                                                             | 7,998                                                                             | 0                                                                                   | 92,234                                                        | 0                                                    | 0                                         | 0                                   | 2,236                                                                 | 01/25/2044                                     | 1.A                                                                                                              |
| ..31371M-JC-2                | FNMA FN 255959 6.000% 10/01/35        |              | 09/01/2023       | Paydown              |                                 | 188                | 188       | 191            | 191                                                  | 0                                                  | (3)                                                    | 0                                                                             | (3)                                                                               | 0                                                                                   | 188                                                           | 0                                                    | 0                                         | 0                                   | 8                                                                     | 10/01/2035                                     | 1.A                                                                                                              |
| ..3137AB-YF-2                | FHR FHR 3870 WB 4.000% 06/15/31       |              | 09/01/2023       | Paydown              |                                 | 94,849             | 94,849    | 105,816        | 98,134                                               | 0                                                  | (3,285)                                                | 0                                                                             | (3,285)                                                                           | 0                                                                                   | 94,849                                                        | 0                                                    | 0                                         | 0                                   | 2,530                                                                 | 06/15/2031                                     | 1.A                                                                                                              |
| ..3137B1-ZD-7                | FHR 4204 QA 1.500% 07/15/42           |              | 09/01/2023       | Paydown              |                                 | 15,999             | 15,999    | 14,903         | 15,183                                               | 0                                                  | 816                                                    | 0                                                                             | 816                                                                               | 0                                                                                   | 15,999                                                        | 0                                                    | 0                                         | 0                                   | 161                                                                   | 07/15/2042                                     | 1.A                                                                                                              |
| ..3137BC-6T-0                | FHR FHR 4361 HV 3.500% 05/15/44       |              | 09/01/2023       | Paydown              |                                 | 30,320             | 30,320    | 30,087         | 30,200                                               | 0                                                  | 120                                                    | 0                                                                             | 120                                                                               | 0                                                                                   | 30,320                                                        | 0                                                    | 0                                         | 0                                   | 701                                                                   | 05/15/2044                                     | 1.A                                                                                                              |
| ..3137BM-7D-2                | FHMS FHMS K051 X1 0.632% 09/25/25     |              | 09/01/2023       | Paydown              |                                 | 0                  | 0         | 43,661         | 18,414                                               | 0                                                  | (18,414)                                               | 0                                                                             | (18,414)                                                                          | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 5,068                                                                 | 09/25/2025                                     | 1.A                                                                                                              |
| ..3137BV-ZA-7                | FHMS FHMS K063 X1 0.410% 01/25/27     |              | 09/01/2023       | Paydown              |                                 | 0                  | 0         | 31,402         | 16,438                                               | 0                                                  | (16,438)                                               | 0                                                                             | (16,438)                                                                          | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 3,115                                                                 | 01/25/2027                                     | 1.A                                                                                                              |
| ..3137FM-U8-3                | FHMS K735 X1 1.094% 05/25/26          |              | 09/01/2023       | Paydown              |                                 | 0                  | 0         | 21,883         | 13,113                                               | 0                                                  | (13,113)                                               | 0                                                                             | (13,113)                                                                          | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 3,183                                                                 | 05/25/2026                                     | 1.A                                                                                                              |
| ..3137FU-ZE-7                | FHR K111 X1 1.680% 05/25/30           |              | 09/01/2023       | Paydown              |                                 | 0                  | 0         | 1,892          | 1,826                                                | 0                                                  | (1,826)                                                | 0                                                                             | (1,826)                                                                           | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 215                                                                   | 05/25/2030                                     | 1.A                                                                                                              |
| ..3138A0-PN-7                | FNMA FN 530629 5.192% 04/01/30        |              | 09/01/2023       | Paydown              |                                 | 1,413              | 1,413     | 1,400          | 1,345                                                | 0                                                  | 68                                                     | 0                                                                             | 68                                                                                | 0                                                                                   | 1,413                                                         | 0                                                    | 0                                         | 0                                   | 40                                                                    | 04/01/2030                                     | 1.A                                                                                                              |
| ..3138E0-YE-3                | FN FN AJ7908 3.000% 01/01/27          |              | 09/01/2023       | Paydown              |                                 | 39,554             | 39,554    | 38,411         | 38,881                                               | 0                                                  | 674                                                    | 0                                                                             | 674                                                                               | 0                                                                                   | 39,554                                                        | 0                                                    | 0                                         | 0                                   | 799                                                                   | 01/01/2027                                     | 1.A                                                                                                              |
| ..3138EJ-YV-4                | FN FN AL2523 3.500% 09/01/32          |              | 09/01/2023       | Paydown              |                                 | 36,279             | 36,279    | 37,259         | 37,067                                               | 0                                                  | (788)                                                  | 0                                                                             | (788)                                                                             | 0                                                                                   | 36,279                                                        | 0                                                    | 0                                         | 0                                   | 857                                                                   | 09/01/2032                                     | 1.A                                                                                                              |
| ..3138EM-LE-9                | FNMA FN AL4824 4.000% 09/01/43        |              | 09/01/2023       | Paydown              |                                 | 24,389             | 24,389    | 25,609         | 25,357                                               | 0                                                  | (967)                                                  | 0                                                                             | (967)                                                                             | 0                                                                                   | 24,389                                                        | 0                                                    | 0                                         | 0                                   | 649                                                                   | 09/01/2043                                     | 1.A                                                                                                              |
| ..3138EP-YZ-1                | FN FN AL7027 3.660% 06/01/45          |              | 09/01/2023       | Paydown              |                                 | 19,361             | 19,361    | 19,013         | 19,143                                               | 0                                                  | 218                                                    | 0                                                                             | 218                                                                               | 0                                                                                   | 19,361                                                        | 0                                                    | 0                                         | 0                                   | 477                                                                   | 06/01/2045                                     | 1.A                                                                                                              |
| ..3138MR-V8-8                | FN FN AQ9734 3.500% 01/01/33          |              | 09/01/2023       | Paydown              |                                 | 18,101             | 18,101    | 19,357         | 18,961                                               | 0                                                  | (860)                                                  | 0                                                                             | (860)                                                                             | 0                                                                                   | 18,101                                                        | 0                                                    | 0                                         | 0                                   | 422                                                                   | 01/01/2033                                     | 1.A                                                                                                              |
| ..3138XT-UL-7                | FNMA AW4186 FN AW4186 3.500% 05/01/44 |              | 09/01/2023       | Paydown              |                                 | 44,679             | 44,679    | 44,684         | 44,756                                               | 0                                                  | (77)                                                   | 0                                                                             | (77)                                                                              | 0                                                                                   | 44,679                                                        | 0                                                    | 0                                         | 0                                   | 969                                                                   | 05/01/2044                                     | 1.A                                                                                                              |
| ..31392J-TL-3                | FNR 2003-20 MZ 5.750% 03/25/33        |              | 09/01/2023       | Paydown              |                                 | 15,560             | 15,560    | 14,904         | 15,239                                               | 0                                                  | 320                                                    | 0                                                                             | 320                                                                               | 0                                                                                   | 15,560                                                        | 0                                                    | 0                                         | 0                                   | 582                                                                   | 03/25/2033                                     | 1.A                                                                                                              |
| ..31393B-FN-0                | FNR 2003-33 AH 4.000% 05/25/33        |              | 09/01/2023       | Paydown              |                                 | 15,976             | 15,976    | 17,109         | 16,404                                               | 0                                                  | (428)                                                  | 0                                                                             | (428)                                                                             | 0                                                                                   | 15,976                                                        | 0                                                    | 0                                         | 0                                   | 426                                                                   | 05/25/2033                                     | 1.A                                                                                                              |
| ..31393E-LQ-0                | FNW 2003-W12 2A6 5.000% 06/25/43      |              | 09/01/2023       | Paydown              |                                 | 22,512             | 22,512    | 21,748         | 22,174                                               | 0                                                  | 338                                                    | 0                                                                             | 338                                                                               | 0                                                                                   | 22,512                                                        | 0                                                    | 0                                         | 0                                   | 763                                                                   | 06/25/2043                                     | 1.A                                                                                                              |
| ..31393U-A6-0                | FNW 2003-W19 1A7 5.620% 11/25/33      |              | 09/01/2023       | Paydown              |                                 | 38,630             | 38,630    | 41,555         | 39,908                                               | 0                                                  | (1,278)                                                | 0                                                                             | (1,278)                                                                           | 0                                                                                   | 38,630                                                        | 0                                                    | 0                                         | 0                                   | 1,467                                                                 | 11/25/2033                                     | 1.A                                                                                                              |
| ..31393U-AK-9                | FNW 2003-W17 1A7 5.750% 08/25/33      |              | 09/01/2023       | Paydown              |                                 | 30,772             | 30,772    | 33,445         | 31,958                                               | 0                                                  | (1,186)                                                | 0                                                                             | (1,186)                                                                           | 0                                                                                   | 30,772                                                        | 0                                                    | 0                                         | 0                                   | 1,162                                                                 | 08/25/2033                                     | 1.A                                                                                                              |
| ..31394R-VW-6                | FHLMC FHR 2758 ZG 5.500% 03/15/34     |              | 09/01/2023       | Paydown              |                                 | 118,042            | 118,042   | 114,578        | 116,462                                              | 0                                                  | 1,581                                                  | 0                                                                             | 1,581                                                                             | 0                                                                                   | 118,042                                                       | 0                                                    | 0                                         | 0                                   | 4,393                                                                 | 03/15/2034                                     | 1.A                                                                                                              |
| ..31397N-LM-5                | FNR 2009-11 NB 5.000% 03/25/29        |              | 09/01/2023       | Paydown              |                                 | 20,348             | 20,348    | 22,522         | 20,699                                               | 0                                                  | (352)                                                  | 0                                                                             | (352)                                                                             | 0                                                                                   | 20,348                                                        | 0                                                    | 0                                         | 0                                   | 677                                                                   | 03/25/2029                                     | 1.A                                                                                                              |
| ..31398F-DP-3                | FNR 2009-85 BC 4.500% 10/25/24        |              | 09/01/2023       | Paydown              |                                 | 3,271              | 3,271     | 3,309          | 3,262                                                | 0                                                  | 9                                                      | 0                                                                             | 9                                                                                 | 0                                                                                   | 3,271                                                         | 0                                                    | 0                                         | 0                                   | 94                                                                    | 10/25/2024                                     | 1.A                                                                                                              |
| ..31398F-XA-4                | FNR 2009-95 BY 4.000% 11/25/24        |              | 09/01/2023       | Paydown              |                                 | 1,841              | 1,841     | 1,761          | 1,829                                                | 0                                                  | 12                                                     | 0                                                                             | 12                                                                                | 0                                                                                   | 1,841                                                         | 0                                                    | 0                                         | 0                                   | 49                                                                    | 11/25/2024                                     | 1.A                                                                                                              |
| ..31398J-MR-1                | FHR FHR 3573 JB 4.500% 09/15/24       |              | 09/01/2023       | Paydown              |                                 | 85,457             | 85,457    | 87,326         | 85,459                                               | 0                                                  | (2)                                                    | 0                                                                             | (2)                                                                               | 0                                                                                   | 85,457                                                        | 0                                                    | 0                                         | 0                                   | 2,563                                                                 | 09/15/2024                                     | 1.A                                                                                                              |
| ..31398J-RE-5                | FHR FHR 3579 MB 4.500% 09/15/24       |              | 09/01/2023       | Paydown              |                                 | 7,637              | 7,637     | 7,671          | 7,628                                                | 0                                                  | 9                                                      | 0                                                                             | 9                                                                                 | 0                                                                                   | 7,637                                                         | 0                                                    | 0                                         | 0                                   | 228                                                                   | 09/15/2024                                     | 1.A                                                                                                              |
| ..31398K-UP-6                | FHR FHR 3584 MY 4.000% 10/15/24       |              | 09/01/2023       | Paydown              |                                 | 35,786             | 35,786    | 34,019         | 35,600                                               | 0                                                  | 186                                                    | 0                                                                             | 186                                                                               | 0                                                                                   | 35,786                                                        | 0                                                    | 0                                         | 0                                   | 955                                                                   | 10/15/2024                                     | 1.A                                                                                                              |
| ..31398L-W9-5                | FHR FHR 3627 QH 4.000% 01/15/25       |              | 09/01/2023       | Paydown              |                                 | 18,774             | 18,774    | 19,754         | 18,869                                               | 0                                                  | (95)                                                   | 0                                                                             | (95)                                                                              | 0                                                                                   | 18,774                                                        | 0                                                    | 0                                         | 0                                   | 492                                                                   | 01/15/2025                                     | 1.A                                                                                                              |
| ..31398M-BZ-8                | FNMA 2010-9 B 4.000% 02/25/25         |              | 09/01/2023       | Paydown              |                                 | 5,726              | 5,726     | 5,479          | 5,690                                                | 0                                                  | 36                                                     | 0                                                                             | 36                                                                                | 0                                                                                   | 5,726                                                         | 0                                                    | 0                                         | 0                                   | 152                                                                   | 02/25/2025                                     | 1.A                                                                                                              |
| ..31398N-HK-3                | FNR 2010-100 DB 4.500% 09/25/25       |              | 09/01/2023       | Paydown              |                                 | 3,649              | 3,649     | 3,966          | 3,655                                                | 0                                                  | (6)                                                    | 0                                                                             | (6)                                                                               | 0                                                                                   | 3,649                                                         | 0                                                    | 0                                         | 0                                   | 109                                                                   | 09/25/2025                                     | 1.A                                                                                                              |
| ..31398V-4P-8                | FHR FHR 3643 DB 4.500% 03/15/25       |              | 09/01/2023       | Paydown              |                                 | 11,454             | 11,454    | 11,261         | 11,418                                               | 0                                                  | 36                                                     | 0                                                                             | 36                                                                                | 0                                                                                   | 11,454                                                        | 0                                                    | 0                                         | 0                                   | 344                                                                   | 03/15/2025                                     | 1.A                                                                                                              |
| ..31398W-MG-6                | FHR FHR 3637 AY 4.000% 02/15/25       |              | 09/01/2023       | Paydown              |                                 | 5,873              | 5,873     | 5,572          | 5,832                                                | 0                                                  | 41                                                     | 0                                                                             | 41                                                                                | 0                                                                                   | 5,873                                                         | 0                                                    | 0                                         | 0                                   | 157                                                                   | 02/15/2025                                     | 1.A                                                                                                              |
| ..31402H-3X-7                | FNMA FN 729914 5.500% 08/01/33        |              | 09/01/2023       | Paydown              |                                 | 325                | 325       | 322            | 322                                                  | 0                                                  | 3                                                      | 0                                                                             | 3                                                                                 | 0                                                                                   | 325                                                           | 0                                                    | 0                                         | 0                                   | 12                                                                    | 08/01/2033                                     | 1.A                                                                                                              |
| ..3140HK-2H-0                | FN FN BK6175 4.000% 10/01/48          |              | 09/01/2023       | Paydown              |                                 | 2,300              | 2,300     | 2,341          | 2,413                                                | 0                                                  | (112)                                                  | 0                                                                             | (112)                                                                             | 0                                                                                   | 2,300                                                         | 0                                                    | 0                                         | 0                                   | 58                                                                    | 10/01/2048                                     | 1.A                                                                                                              |
| ..3140JG-AM-7                | FN FN BN0011 4.000% 08/01/48          |              | 09/01/2023       | Paydown              |                                 | 2,017              | 2,017     | 2,054          | 2,119                                                | 0                                                  | (102)                                                  | 0                                                                             | (102)                                                                             | 0                                                                                   | 2,017                                                         | 0                                                    | 0                                         | 0                                   | 54                                                                    | 08/01/2048                                     | 1.A                                                                                                              |
| ..3140JG-WT-8                | FN FN BN0657 4.000% 09/01/48          |              | 09/01/2023       | Paydown              |                                 | 6,405              | 6,405     | 6,419          | 6,470                                                | 0                                                  | (65)                                                   | 0                                                                             | (65)                                                                              | 0                                                                                   | 6,405                                                         | 0                                                    | 0                                         | 0                                   | 171                                                                   | 09/01/2048                                     | 1.A                                                                                                              |
| ..31412S-D3-6                | FN FN 933122 5.500% 01/01/38          |              | 09/01/2023       | Paydown              |                                 | 7,270              | 7,270     | 7,361          | 7,503                                                | 0                                                  | (233)                                                  | 0                                                                             | (233)                                                                             | 0                                                                                   | 7,270                                                         | 0                                                    | 0                                         | 0                                   | 267                                                                   | 01/01/2038                                     | 1.A                                                                                                              |

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

| 1                                                    | 2                                                                                                             | 3            | 4                | 5                         | 6                               | 7                  | 8         | 9              | 10                                                   | Change In Book/Adjusted Carrying Value             |                                                        |                                                                               |                                                                                   |                                                                                     | 16                                                            | 17                                                   | 18                                        | 19                                  | 20                                                                    | 21                                             | 22                                                                                                               |
|------------------------------------------------------|---------------------------------------------------------------------------------------------------------------|--------------|------------------|---------------------------|---------------------------------|--------------------|-----------|----------------|------------------------------------------------------|----------------------------------------------------|--------------------------------------------------------|-------------------------------------------------------------------------------|-----------------------------------------------------------------------------------|-------------------------------------------------------------------------------------|---------------------------------------------------------------|------------------------------------------------------|-------------------------------------------|-------------------------------------|-----------------------------------------------------------------------|------------------------------------------------|------------------------------------------------------------------------------------------------------------------|
|                                                      |                                                                                                               |              |                  |                           |                                 |                    |           |                |                                                      | 11                                                 | 12                                                     | 13                                                                            | 14                                                                                | 15                                                                                  |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| CUSIP Identification                                 | Description                                                                                                   | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser      | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| ..31414M-4W-3                                        | FNMA FN 970737 5.000% 11/01/23 .....                                                                          | .....        | 09/01/2023       | Paydown .....             | .....                           | 3,730              | 3,730     | 3,893          | 3,748                                                | .....0                                             | .....(18)                                              | .....0                                                                        | .....(18)                                                                         | .....0                                                                              | 3,730                                                         | .....0                                               | .....0                                    | .....0                              | .....124                                                              | 11/01/2023                                     | 1.A .....                                                                                                        |
| ..31416X-LG-3                                        | FN CN FN AB2126 3.000% 01/01/26 .....                                                                         | .....        | 09/01/2023       | Paydown .....             | .....                           | 43,206             | 43,206    | 42,362         | 42,878                                               | .....0                                             | .....327                                               | .....0                                                                        | .....327                                                                          | .....0                                                                              | 43,206                                                        | .....0                                               | .....0                                    | .....0                              | .....857                                                              | 01/01/2026                                     | 1.A .....                                                                                                        |
| ..31417C-UJ-2                                        | FN FN AB5984 3.000% 08/01/32 .....                                                                            | .....        | 09/01/2023       | Paydown .....             | .....                           | 17,782             | 17,782    | 17,748         | 17,748                                               | .....0                                             | .....34                                                | .....0                                                                        | .....34                                                                           | .....0                                                                              | 17,782                                                        | .....0                                               | .....0                                    | .....0                              | .....365                                                              | 08/01/2032                                     | 1.A .....                                                                                                        |
| ..31417H-C5-1                                        | FN FN AB9991 3.000% 07/01/33 .....                                                                            | .....        | 09/01/2023       | Paydown .....             | .....                           | 17,738             | 17,738    | 17,722         | 17,715                                               | .....0                                             | .....23                                                | .....0                                                                        | .....23                                                                           | .....0                                                                              | 17,738                                                        | .....0                                               | .....0                                    | .....0                              | .....343                                                              | 07/01/2033                                     | 1.A .....                                                                                                        |
| ..31417V-RS-4                                        | FNMA FN AC8596 4.000% 01/01/25 .....                                                                          | .....        | 09/01/2023       | Paydown .....             | .....                           | 10,332             | 10,332    | 10,419         | 10,341                                               | .....0                                             | .....(9)                                               | .....0                                                                        | .....(9)                                                                          | .....0                                                                              | 10,332                                                        | .....0                                               | .....0                                    | .....0                              | .....274                                                              | 01/01/2025                                     | 1.A .....                                                                                                        |
| ..31417Y-E3-7                                        | FNMA FN MA0153 4.500% 08/01/24 .....                                                                          | .....        | 09/01/2023       | Paydown .....             | .....                           | 5,998              | 5,998     | 6,171          | 6,024                                                | .....0                                             | .....(26)                                              | .....0                                                                        | .....(26)                                                                         | .....0                                                                              | 5,998                                                         | .....0                                               | .....0                                    | .....0                              | .....180                                                              | 08/01/2024                                     | 1.A .....                                                                                                        |
| ..31417Y-V4-6                                        | FNMA FN MA0634 4.500% 01/01/31 .....                                                                          | .....        | 09/01/2023       | Paydown .....             | .....                           | 26,763             | 26,763    | 27,842         | 27,481                                               | .....0                                             | .....(718)                                             | .....0                                                                        | .....(718)                                                                        | .....0                                                                              | 26,763                                                        | .....0                                               | .....0                                    | .....0                              | .....785                                                              | 01/01/2031                                     | 1.A .....                                                                                                        |
| ..31418A-WD-6                                        | FN FN MA1543 3.500% 08/01/33 .....                                                                            | .....        | 09/01/2023       | Paydown .....             | .....                           | 5,958              | 5,958     | 6,126          | 6,088                                                | .....0                                             | .....(130)                                             | .....0                                                                        | .....(130)                                                                        | .....0                                                                              | 5,958                                                         | .....0                                               | .....0                                    | .....0                              | .....140                                                              | 08/01/2033                                     | 1.A .....                                                                                                        |
| ..31418D-4X-7                                        | FN CL 4 N MA4437 2.000% 10/01/51 .....                                                                        | .....        | 09/01/2023       | Paydown .....             | .....                           | 283,767            | 283,767   | 287,502        | 287,352                                              | .....0                                             | .....(3,585)                                           | .....0                                                                        | .....(3,585)                                                                      | .....0                                                                              | 283,767                                                       | .....0                                               | .....0                                    | .....0                              | .....3,803                                                            | 10/01/2051                                     | 1.A .....                                                                                                        |
| ..31418X-ZQ-4                                        | FNMA FN AD9750 3.500% 12/01/25 .....                                                                          | .....        | 09/01/2023       | Paydown .....             | .....                           | 10,153             | 10,153    | 10,316         | 10,212                                               | .....0                                             | .....(59)                                              | .....0                                                                        | .....(59)                                                                         | .....0                                                                              | 10,153                                                        | .....0                                               | .....0                                    | .....0                              | .....237                                                              | 12/01/2025                                     | 1.A .....                                                                                                        |
| ..31419K-U4-5                                        | FNMA FN AE8702 3.500% 11/01/25 .....                                                                          | .....        | 09/01/2023       | Paydown .....             | .....                           | 17,197             | 17,197    | 17,492         | 17,276                                               | .....0                                             | .....(80)                                              | .....0                                                                        | .....(80)                                                                         | .....0                                                                              | 17,197                                                        | .....0                                               | .....0                                    | .....0                              | .....400                                                              | 11/01/2025                                     | 1.A .....                                                                                                        |
| ..60416Q-GK-4                                        | MN HSG FIN AGY 2.730% 08/01/46 .....                                                                          | .....        | 09/01/2023       | Redemption 100.0000 ..... | .....                           | 28,999             | 28,999    | 28,999         | 28,999                                               | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | 28,999                                                        | .....0                                               | .....0                                    | .....0                              | .....530                                                              | 08/01/2046                                     | 1.A FE .....                                                                                                     |
| ..62630W-FV-4                                        | TXBL MUNI FUNDING TRUST VARIOU GENERAL<br>5.600% 05/15/56 .....                                               | .....        | 08/02/2023       | Redemption 100.0000 ..... | .....                           | 100,000            | 100,000   | 100,000        | 100,000                                              | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | 100,000                                                       | .....0                                               | .....0                                    | .....0                              | .....2,897                                                            | 05/15/2056                                     | 1.E FE .....                                                                                                     |
| ..62630W-JY-4                                        | TXBL MUNI FUNDING TRUST VARIOU TRANSPORTATION<br>5.600% 12/31/23 .....                                        | .....        | 09/01/2023       | Redemption 100.0000 ..... | .....                           | 1,600,000          | 1,600,000 | 1,600,000      | 1,600,000                                            | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | 1,600,000                                                     | .....0                                               | .....0                                    | .....0                              | .....39,311                                                           | 12/31/2023                                     | 1.F FE .....                                                                                                     |
| ..677377-2P-7                                        | OHIO HSG FIN 2.650% 11/01/41 .....                                                                            | .....        | 09/01/2023       | Redemption 100.0000 ..... | .....                           | 95,000             | 95,000    | 95,000         | 95,000                                               | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | 95,000                                                        | .....0                                               | .....0                                    | .....0                              | .....1,740                                                            | 11/01/2041                                     | 1.A FE .....                                                                                                     |
| ..67756Q-NP-8                                        | OHIO ST HSG FIN AGY 2.700% 03/01/36 .....                                                                     | .....        | 09/01/2023       | Redemption 100.0000 ..... | .....                           | 76,552             | 76,552    | 76,552         | 76,552                                               | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | 76,552                                                        | .....0                                               | .....0                                    | .....0                              | .....1,373                                                            | 03/01/2036                                     | 1.A FE .....                                                                                                     |
| ..67756Q-NS-2                                        | OHIO ST HSG FIN AGY 2.900% 09/01/37 .....                                                                     | .....        | 09/01/2023       | Redemption 100.0000 ..... | .....                           | 80,981             | 80,981    | 80,981         | 80,981                                               | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | 80,981                                                        | .....0                                               | .....0                                    | .....0                              | .....1,606                                                            | 09/01/2037                                     | 1.A FE .....                                                                                                     |
| ..751093-FE-0                                        | RALEIGH NC CTF5 PRTN VRDN 5.380% 08/01/33<br>TEXAS ST DEPT HSG REV SINGLE FAMILY HSG<br>3.100% 09/01/47 ..... | .....        | 08/01/2023       | Redemption 100.0000 ..... | .....                           | 235,000            | 235,000   | 235,000        | 235,000                                              | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | 235,000                                                       | .....0                                               | .....0                                    | .....0                              | .....7,575                                                            | 08/01/2033                                     | 1.E FE .....                                                                                                     |
| ..88275F-PA-1                                        | .....                                                                                                         | .....        | 09/01/2023       | Redemption 100.0000 ..... | .....                           | 46,802             | 46,802    | 46,742         | 46,749                                               | .....0                                             | .....53                                                | .....0                                                                        | .....53                                                                           | .....0                                                                              | 46,802                                                        | .....0                                               | .....0                                    | .....0                              | .....909                                                              | 09/01/2047                                     | 1.B FE .....                                                                                                     |
| ..92812U-M2-1                                        | VASHSG 2013-C A 4.250% 10/25/43 .....                                                                         | .....        | 09/01/2023       | Redemption 100.0000 ..... | .....                           | 8,853              | 8,853     | 8,853          | 8,853                                                | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | 8,853                                                         | .....0                                               | .....0                                    | .....0                              | .....235                                                              | 10/25/2043                                     | 1.A FE .....                                                                                                     |
| ..92812U-Q4-3                                        | VASHSG 2014-A A 3.500% 10/25/37 .....                                                                         | .....        | 09/01/2023       | .....                     | .....                           | 14,263             | 14,263    | 14,263         | 14,263                                               | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | 14,263                                                        | .....0                                               | .....0                                    | .....0                              | .....291                                                              | 10/25/2037                                     | 1.A FE .....                                                                                                     |
| ..92812U-Q5-0                                        | VASHSG 2015-A A 3.250% 06/25/42 .....                                                                         | .....        | 09/01/2023       | Various .....             | .....                           | 215,570            | 215,570   | 215,682        | 210,601                                              | .....0                                             | .....4,969                                             | .....0                                                                        | .....4,969                                                                        | .....0                                                                              | 215,570                                                       | .....0                                               | .....0                                    | .....0                              | .....4,022                                                            | 06/25/2042                                     | 1.A FE .....                                                                                                     |
| ..92813T-EE-6                                        | VIRGINIA ST HSG DEV AUTH HOME REV 3.250%<br>08/25/42 .....                                                    | .....        | 09/01/2023       | Redemption 100.0000 ..... | .....                           | 3,718              | 3,718     | 3,718          | 3,718                                                | .....0                                             | .....0                                                 | .....0                                                                        | .....0                                                                            | .....0                                                                              | 3,718                                                         | .....0                                               | .....0                                    | .....0                              | .....71                                                               | 08/25/2042                                     | 1.B FE .....                                                                                                     |
| 0909999999. Subtotal - Bonds - U.S. Special Revenues |                                                                                                               |              |                  |                           |                                 | 5,127,997          | 5,127,997 | 5,371,491      | 5,199,348                                            | 0                                                  | (71,353)                                               | 0                                                                             | (71,353)                                                                          | 0                                                                                   | 5,127,997                                                     | 0                                                    | 0                                         | 0                                   | 141,597                                                               | XXX                                            | XXX                                                                                                              |
| ..000780-GR-1                                        | AMAC 2003-6 1A4 5.500% 05/25/33 .....                                                                         | .....        | 09/01/2023       | Paydown .....             | .....                           | 8,255              | 8,255     | 7,120          | 7,182                                                | .....0                                             | .....1,074                                             | .....0                                                                        | .....1,074                                                                        | .....0                                                                              | 8,255                                                         | .....0                                               | .....0                                    | .....0                              | .....284                                                              | 05/25/2033                                     | 1.A FM .....                                                                                                     |
| ..00091J-AA-6                                        | AB Issuer LLC 20211 2021-1 A2 3.734%<br>07/30/51 .....                                                        | .....        | 07/30/2023       | Paydown .....             | .....                           | 67,800             | 67,800    | 66,981         | 67,080                                               | .....0                                             | .....720                                               | .....0                                                                        | .....720                                                                          | .....0                                                                              | 67,800                                                        | .....0                                               | .....0                                    | .....0                              | .....1,899                                                            | 07/30/2051                                     | 2.C FE .....                                                                                                     |
| ..006346-AS-9                                        | ADMSO 2018-1 A 4.810% 11/15/48 .....                                                                          | .....        | 07/31/2023       | Paydown .....             | .....                           | 4,213,722          | 4,213,722 | 4,284,170      | 4,246,912                                            | .....0                                             | .....(33,190)                                          | .....0                                                                        | .....(33,190)                                                                     | .....0                                                                              | 4,213,722                                                     | .....0                                               | .....0                                    | .....0                              | .....127,193                                                          | 11/15/2048                                     | 1.F FE .....                                                                                                     |
| ..008414-AB-0                                        | ABMT 2013-1 B1 3.555% 07/25/43 .....                                                                          | .....        | 09/01/2023       | Paydown .....             | .....                           | 147,765            | 147,765   | 150,138        | 147,800                                              | .....0                                             | .....(35)                                              | .....0                                                                        | .....(35)                                                                         | .....0                                                                              | 147,765                                                       | .....0                                               | .....0                                    | .....0                              | .....3,557                                                            | 07/25/2043                                     | 1.A .....                                                                                                        |
| ..00841X-AN-0                                        | ABMT 2015-2 A13 3.500% 03/25/45 .....                                                                         | .....        | 09/01/2023       | Paydown .....             | .....                           | 57,480             | 57,480    | 58,198         | 57,878                                               | .....0                                             | .....(398)                                             | .....0                                                                        | .....(398)                                                                        | .....0                                                                              | 57,480                                                        | .....0                                               | .....0                                    | .....0                              | .....1,479                                                            | 03/25/2045                                     | 1.A .....                                                                                                        |
| ..00842A-AU-3                                        | ABMT 2015-4 A19 3.500% 06/25/45 .....                                                                         | .....        | 09/01/2023       | Paydown .....             | .....                           | 20,102             | 20,102    | 20,391         | 20,186                                               | .....0                                             | .....(85)                                              | .....0                                                                        | .....(85)                                                                         | .....0                                                                              | 20,102                                                        | .....0                                               | .....0                                    | .....0                              | .....445                                                              | 06/25/2045                                     | 1.A .....                                                                                                        |
| ..00842A-CB-3                                        | ABMT 2015-4 B1 3.501% 06/25/45 .....                                                                          | .....        | 09/01/2023       | Paydown .....             | .....                           | 266,025            | 266,025   | 271,994        | 266,285                                              | .....0                                             | .....(260)                                             | .....0                                                                        | .....(260)                                                                        | .....0                                                                              | 266,025                                                       | .....0                                               | .....0                                    | .....0                              | .....5,930                                                            | 06/25/2045                                     | 1.A .....                                                                                                        |
| ..00842E-AS-0                                        | ABMT 2016-2 B1 3.759% 03/25/46 .....                                                                          | .....        | 09/01/2023       | Paydown .....             | .....                           | 111,275            | 111,275   | 109,953        | 110,584                                              | .....0                                             | .....691                                               | .....0                                                                        | .....691                                                                          | .....0                                                                              | 111,275                                                       | .....0                                               | .....0                                    | .....0                              | .....2,794                                                            | 03/25/2046                                     | 1.A .....                                                                                                        |
| ..02151F-AF-6                                        | CWALT 2007-21CB 1A6 6.000% 09/25/37 .....                                                                     | .....        | 09/01/2023       | Paydown .....             | .....                           | 9,025              | 12,847    | 11,673         | 9,628                                                | .....0                                             | .....(603)                                             | .....0                                                                        | .....(603)                                                                        | .....0                                                                              | 9,025                                                         | .....0                                               | .....0                                    | .....0                              | .....568                                                              | 09/25/2037                                     | 1.A FM .....                                                                                                     |
| ..02376U-AA-3                                        | AMERICAN AIRLINES INC 3.575% 01/15/28 .....                                                                   | .....        | 07/15/2023       | .....                     | .....                           | 130,183            | 130,183   | 129,665        | 129,955                                              | .....0                                             | .....228                                               | .....0                                                                        | .....228                                                                          | .....0                                                                              | 130,183                                                       | .....0                                               | .....0                                    | .....0                              | .....4,654                                                            | 01/15/2028                                     | 2.A FE .....                                                                                                     |
| ..02406P-AU-4                                        | AMERICAN AXLE 6.500% 04/01/27 .....                                                                           | .....        | 07/10/2023       | Various .....             | .....                           | 53,805             | 57,000    | 51,061         | 51,687                                               | .....0                                             | .....558                                               | .....0                                                                        | .....558                                                                          | .....0                                                                              | 52,245                                                        | .....0                                               | .....1,560                                | .....1,560                          | .....2,892                                                            | 04/01/2027                                     | 4.B FE .....                                                                                                     |

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

| 1                     | 2                                                                           | 3        | 4             | 5                                  | 6                         | 7              | 8         | 9           | 10                                       | Change In Book/Adjusted Carrying Value    |                                           |                                                            |                                                              |                                                                | 16                                             | 17                                       | 18                               | 19                            | 20                                                  | 21                                | 22                                                                           |
|-----------------------|-----------------------------------------------------------------------------|----------|---------------|------------------------------------|---------------------------|----------------|-----------|-------------|------------------------------------------|-------------------------------------------|-------------------------------------------|------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|-----------------------------------------------------|-----------------------------------|------------------------------------------------------------------------------|
|                       |                                                                             |          |               |                                    |                           |                |           |             |                                          | 11                                        | 12                                        | 13                                                         | 14                                                           | 15                                                             |                                                |                                          |                                  |                               |                                                     |                                   |                                                                              |
| CUSIP Ident-ification | Description                                                                 | For-eign | Disposal Date | Name of Purchaser                  | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recogn-ized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..02660T-ER-0         | AHM 2005-2 5A1 5.564% 09/25/35                                              |          | 09/01/2023    | Paydown                            |                           | 452            | 452       | 415         | 415                                      | 0                                         | 38                                        | 0                                                          | 38                                                           | 0                                                              | 452                                            | 0                                        | 0                                | 0                             | 8                                                   | 09/25/2035                        | 1.A FM                                                                       |
| ..02665U-AA-3         | AH4R 2014-SFR2 A 3.786% 10/17/36                                            |          | 09/01/2023    | Paydown                            |                           | 26,566         | 26,566    | 26,446      | 26,432                                   | 0                                         | 134                                       | 0                                                          | 134                                                          | 0                                                              | 26,566                                         | 0                                        | 0                                | 0                             | 671                                                 | 10/17/2036                        | 1.A FE                                                                       |
| ..02666A-AA-6         | AH4R 2015-SFR1 A 3.467% 04/17/52                                            |          | 09/01/2023    | Paydown                            |                           | 26,924         | 26,924    | 26,813      | 26,801                                   | 0                                         | 123                                       | 0                                                          | 123                                                          | 0                                                              | 26,924                                         | 0                                        | 0                                | 0                             | 622                                                 | 04/17/2052                        | 1.A FE                                                                       |
| ..02666A-AG-3         | AH4R 2015-SFR1 XS 0.000% 04/17/52                                           |          | 09/01/2023    | Paydown                            |                           | 0              | 0         | 0           | 0                                        | 0                                         | 0                                         | 0                                                          | 0                                                            | 0                                                              | 0                                              | 0                                        | 0                                | 0                             | 0                                                   | 04/17/2052                        | 6. *                                                                         |
| ..02666B-AA-4         | AH4R 2015-SFR2 A 3.732% 10/17/52                                            |          | 09/01/2023    | Paydown                            |                           | 7,624          | 7,624     | 7,449       | 7,470                                    | 0                                         | 154                                       | 0                                                          | 154                                                          | 0                                                              | 7,624                                          | 0                                        | 0                                | 0                             | 188                                                 | 10/17/2052                        | 1.A FE                                                                       |
| ..03522A-AJ-9         | ANHEUSER-BUSCH CO/INBEV 4.900% 02/01/46                                     |          | 07/27/2023    | RBC/DAIN                           |                           | 664,616        | 703,000   | 761,662     | 442,944                                  | 0                                         | (1,040)                                   | 0                                                          | (1,040)                                                      | 0                                                              | 755,053                                        | 0                                        | (90,437)                         | (90,437)                      | 26,257                                              | 02/01/2046                        | 1.G FE                                                                       |
| ..038779-AB-0         | ARBYS 2020-1A A2 3.237% 07/30/50                                            |          | 07/30/2023    | Paydown                            |                           | 12,500         | 12,500    | 12,500      | 12,500                                   | 0                                         | 0                                         | 0                                                          | 0                                                            | 0                                                              | 12,500                                         | 0                                        | 0                                | 0                             | 303                                                 | 07/30/2050                        | 2.C FE                                                                       |
| ..039524-AA-1         | ARCHES BUYER INC 4.250% 06/01/28                                            |          | 09/13/2023    | Various                            |                           | 292,673        | 339,000   | 337,719     | 338,012                                  | 0                                         | 116                                       | 0                                                          | 116                                                          | 0                                                              | 338,128                                        | 0                                        | (45,455)                         | (45,455)                      | 11,366                                              | 06/01/2028                        | 4.B FE                                                                       |
| ..053807-AS-2         | AVNET INC 4.625% 04/15/26                                                   |          | 07/18/2023    | SEAPORT GROUP LLC                  |                           | 1,944,350      | 2,000,000 | 1,985,520   | 1,994,517                                | 0                                         | 860                                       | 0                                                          | 860                                                          | 0                                                              | 1,995,377                                      | 0                                        | (51,027)                         | (51,027)                      | 70,403                                              | 04/15/2026                        | 2.C FE                                                                       |
| ..055260-BB-0         | BAT CAPITAL CORP 3.557% 08/15/27<br>BLACKROCK CAPITAL FINANCIAL 1997-R1 WAC |          | 08/16/2023    | Call 93.5590                       |                           | 1,655,994      | 1,770,000 | 1,838,411   | 1,826,732                                | 0                                         | (7,683)                                   | 0                                                          | (7,683)                                                      | 0                                                              | 1,819,049                                      | 0                                        | 0                                | 0                             | (99,921)                                            | 08/15/2027                        | 2.B FE                                                                       |
| ..05535D-AM-6         | 2.098% 03/25/37                                                             |          | 09/01/2023    | Paydown                            |                           | 5,153          | 5,153     | 4,325       | 4,735                                    | 0                                         | 418                                       | 0                                                          | 418                                                          | 0                                                              | 5,153                                          | 0                                        | 0                                | 0                             | 105                                                 | 03/25/2037                        | 4.C FM                                                                       |
| ..05604F-AA-3         | BIWAY 2013-1515 A1 2.809% 03/10/33<br>BMO 2022-C1 Mort2022C1 st 2022-C1 XA  |          | 09/01/2023    | Paydown                            |                           | 122,582        | 122,582   | 125,646     | 122,989                                  | 0                                         | (407)                                     | 0                                                          | (407)                                                        | 0                                                              | 122,582                                        | 0                                        | 0                                | 0                             | 2,292                                               | 03/10/2033                        | 1.A                                                                          |
| ..05609M-CE-3         | 0.608% 02/17/55                                                             |          | 09/01/2023    | Paydown                            |                           | 0              | 0         | 8,781       | 7,931                                    | 0                                         | (7,931)                                   | 0                                                          | (7,931)                                                      | 0                                                              | 0                                              | 0                                        | 0                                | 0                             | 806                                                 | 02/17/2055                        | 1.A FE                                                                       |
| ..05946X-GP-2         | BAFC 2004-3 1A1 5.500% 10/25/34                                             |          | 09/01/2023    | Paydown                            |                           | 447            | 447       | 422         | 439                                      | 0                                         | 8                                         | 0                                                          | 8                                                            | 0                                                              | 447                                            | 0                                        | 0                                | 0                             | 16                                                  | 10/25/2034                        | 1.A FM                                                                       |
| ..05946X-S6-1         | BAFC 2005-7 3A1 5.750% 11/25/35                                             |          | 09/01/2023    | Paydown                            |                           | 3,125          | 3,125     | 3,099       | 3,112                                    | 0                                         | 13                                        | 0                                                          | 13                                                           | 0                                                              | 3,125                                          | 0                                        | 0                                | 0                             | 108                                                 | 11/25/2035                        | 1.A FM                                                                       |
| ..05951F-AG-9         | BAFC 2007-1 TA5 6.590% 01/25/37                                             |          | 09/01/2023    | Paydown                            |                           | 2,118          | 2,117     | 1,933       | 2,132                                    | 0                                         | (14)                                      | 0                                                          | (14)                                                         | 0                                                              | 2,118                                          | 0                                        | 0                                | 0                             | 72                                                  | 01/25/2037                        | 4.A FM                                                                       |
| ..06053F-AA-7         | BANK OF AMERICA CORP 4.100% 07/24/23                                        |          | 07/24/2023    | Maturity                           |                           | 720,000        | 720,000   | 717,768     | 0                                        | 0                                         | 2,232                                     | 0                                                          | 2,232                                                        | 0                                                              | 720,000                                        | 0                                        | 0                                | 0                             | 14,760                                              | 07/24/2023                        | 1.G FE                                                                       |
| ..06054A-AV-1         | BACM 2015-UBS7 ASB 3.429% 09/15/48<br>Bank nBNK43 2022-BNK43 XA 1.069%      |          | 09/01/2023    | Paydown                            |                           | 568,221        | 568,221   | 585,261     | 571,035                                  | 0                                         | (2,815)                                   | 0                                                          | (2,815)                                                      | 0                                                              | 568,221                                        | 0                                        | 0                                | 0                             | 13,116                                              | 09/15/2048                        | 1.A                                                                          |
| ..06541Q-BV-6         | 08/15/55<br>BASIN ELECTRIC PRIVATE PLACEMENT 2.720%                         |          | 09/01/2023    | Paydown<br>Redemption 100.0000     |                           | 0              | 0         | 6,926       | 6,738                                    | 0                                         | (6,738)                                   | 0                                                          | (6,738)                                                      | 0                                                              | 0                                              | 0                                        | 0                                | 0                             | 648                                                 | 08/15/2055                        | 1.A FE                                                                       |
| ..070101-G#-1         | 02/15/42                                                                    |          | 08/15/2023    |                                    |                           | 231,437        | 231,437   | 231,437     | 231,437                                  | 0                                         | 0                                         | 0                                                          | 0                                                            | 0                                                              | 231,437                                        | 0                                        | 0                                | 0                             | 6,295                                               | 02/15/2042                        | 1.F                                                                          |
| ..096630-AG-3         | BOARDWALK PIPELINES LLC 4.800% 05/03/29                                     |          | 08/30/2023    | J P MORGAN SEC                     |                           | 1,329,442      | 1,398,000 | 1,619,331   | 1,583,238                                | 0                                         | (18,969)                                  | 0                                                          | (18,969)                                                     | 0                                                              | 1,564,269                                      | 0                                        | (234,827)                        | (234,827)                     | 55,547                                              | 05/03/2029                        | 2.C FE                                                                       |
| ..09774X-AG-7         | BCM 1998-A B1 7.430% 04/15/28                                               |          | 09/01/2023    | Paydown<br>Cantor Fitzgerald Fixed |                           | 1,103,717      | 1,103,717 | 1           | 1                                        | 0                                         | (1)                                       | 0                                                          | (1)                                                          | 0                                                              | 0                                              | 0                                        | 0                                | 0                             | 54,248                                              | 04/15/2028                        | 6. FE                                                                        |
| ..117043-AU-3         | BRUNSWICK CORP 4.400% 09/15/32<br>Cascade Funding 2022HB8 Trust 2022-HB8 A  |          | 07/21/2023    |                                    |                           | 403,590        | 460,000   | 426,546     | 427,154                                  | 0                                         | 1,392                                     | 0                                                          | 1,392                                                        | 0                                                              | 428,546                                        | 0                                        | (24,956)                         | (24,956)                      | 17,429                                              | 09/15/2032                        | 2.B FE                                                                       |
| ..12526W-AA-7         | 3.750% 04/25/25<br>Cascade Funding 2023HB11 Trust 2023-HB11 A               |          | 09/25/2023    | Paydown                            |                           | 688,711        | 688,711   | 675,071     | 678,535                                  | 0                                         | 10,176                                    | 0                                                          | 10,176                                                       | 0                                                              | 688,711                                        | 0                                        | 0                                | 0                             | 16,886                                              | 04/25/2025                        | 1.A FE                                                                       |
| ..12530K-AA-7         | 4.000% 02/25/37                                                             |          | 09/25/2023    | Paydown                            |                           | 1,413,591      | 1,413,591 | 1,341,372   | 0                                        | 0                                         | 72,219                                    | 0                                                          | 72,219                                                       | 0                                                              | 1,413,591                                      | 0                                        | 0                                | 0                             | 27,619                                              | 02/25/2037                        | 1.A FE                                                                       |
| ..12531W-AZ-5         | CFPRE 2016-C3 ASB 3.688% 01/10/48                                           |          | 09/01/2023    | Paydown                            |                           | 108,308        | 108,308   | 111,551     | 108,861                                  | 0                                         | (554)                                     | 0                                                          | (554)                                                        | 0                                                              | 108,308                                        | 0                                        | 0                                | 0                             | 2,656                                               | 01/10/2048                        | 1.A                                                                          |
| ..12543P-AQ-6         | CIWL 2006-21 A15 6.000% 02/25/37                                            |          | 09/01/2023    | Paydown                            |                           | 769            | (4,269)   | (1,138)     | (777)                                    | 0                                         | 1,546                                     | 0                                                          | 1,546                                                        | 0                                                              | 769                                            | 0                                        | 0                                | 0                             | 156                                                 | 02/25/2037                        | 1.A FM                                                                       |
| ..12592L-BK-7         | COMM 2014-CR20 XA 1.074% 11/10/47                                           |          | 09/01/2023    | Paydown                            |                           | 0              | 0         | 6,504       | 4,108                                    | 0                                         | (4,108)                                   | 0                                                          | (4,108)                                                      | 0                                                              | 0                                              | 0                                        | 0                                | 0                             | 1,908                                               | 11/10/2047                        | 1.A FE                                                                       |
| ..12593F-BB-9         | COMM 2015-LC21 ASB 3.421% 07/10/48                                          |          | 09/01/2023    | Paydown                            |                           | 276,681        | 276,681   | 284,973     | 277,770                                  | 0                                         | (1,089)                                   | 0                                                          | (1,089)                                                      | 0                                                              | 276,681                                        | 0                                        | 0                                | 0                             | 6,290                                               | 07/10/2048                        | 1.A                                                                          |
| ..12593J-BC-9         | COMM 2015-CR24 ASB 3.445% 08/10/48                                          |          | 09/01/2023    | Paydown                            |                           | 520,923        | 520,923   | 536,545     | 523,021                                  | 0                                         | (2,098)                                   | 0                                                          | (2,098)                                                      | 0                                                              | 520,923                                        | 0                                        | 0                                | 0                             | 11,940                                              | 08/10/2048                        | 1.A                                                                          |
| ..12628K-AF-9         | CSAB 2006-3 A3A 6.450% 11/25/36                                             |          | 09/01/2023    | Paydown                            |                           | 3,279          | 3,279     | 576         | 576                                      | 0                                         | 2,703                                     | 0                                                          | 2,703                                                        | 0                                                              | 3,279                                          | 0                                        | 0                                | 0                             | 25                                                  | 11/25/2036                        | 1.A FM                                                                       |
| ..12630D-AW-4         | COMM 2014-CR14 ASB 3.743% 02/10/47                                          |          | 09/01/2023    | Paydown                            |                           | 154,149        | 154,149   | 158,769     | 154,305                                  | 0                                         | (156)                                     | 0                                                          | (156)                                                        | 0                                                              | 154,149                                        | 0                                        | 0                                | 0                             | 3,834                                               | 02/10/2047                        | 1.A                                                                          |
| ..12647P-AF-5         | CSMC 2013-7 A5 3.000% 08/25/43                                              |          | 09/01/2023    | Paydown                            |                           | 4,133          | 4,133     | 4,123       | 4,124                                    | 0                                         | 9                                         | 0                                                          | 9                                                            | 0                                                              | 4,133                                          | 0                                        | 0                                | 0                             | 86                                                  | 08/25/2043                        | 1.A                                                                          |
| ..12649K-AL-1         | CSMC 2015-WIN1 A7 3.000% 12/25/44                                           |          | 09/01/2023    | Paydown                            |                           | 1,817          | 1,817     | 1,819       | 1,817                                    | 0                                         | (1)                                       | 0                                                          | (1)                                                          | 0                                                              | 1,817                                          | 0                                        | 0                                | 0                             | 37                                                  | 12/25/2044                        | 1.A                                                                          |
| ..12649K-AU-1         | CSMC 2015-WIN1 B1 3.769% 12/25/44                                           |          | 09/01/2023    | Paydown                            |                           | 28,414         | 28,414    | 29,804      | 28,604                                   | 0                                         | (190)                                     | 0                                                          | (190)                                                        | 0                                                              | 28,414                                         | 0                                        | 0                                | 0                             | 718                                                 | 12/25/2044                        | 1.A                                                                          |
| ..12649N-AS-0         | CSMC 2015-1 B1 3.902% 01/25/45                                              |          | 09/01/2023    | Paydown                            |                           | 225,947        | 225,947   | 229,760     | 226,700                                  | 0                                         | (753)                                     | 0                                                          | (753)                                                        | 0                                                              | 225,947                                        | 0                                        | 0                                | 0                             | 5,881                                               | 01/25/2045                        | 1.A                                                                          |
| ..12653T-BW-0         | CSMC 2018-J1 B2 3.585% 02/25/48                                             |          | 09/01/2023    | Paydown                            |                           | 71,978         | 71,978    | 72,832      | 72,646                                   | 0                                         | (669)                                     | 0                                                          | (669)                                                        | 0                                                              | 71,978                                         | 0                                        | 0                                | 0                             | 1,721                                               | 02/25/2048                        | 1.A                                                                          |
| ..12654P-AE-8         | CSMC 2018-RPL9 A 3.850% 09/25/57                                            |          | 09/01/2023    | Paydown<br>Redemption 100.0000     |                           | 48,956         | 48,956    | 48,855      | 48,838                                   | 0                                         | 118                                       | 0                                                          | 118                                                          | 0                                                              | 48,956                                         | 0                                        | 0                                | 0                             | 1,251                                               | 09/25/2057                        | 1.A                                                                          |
| ..12665U-AA-2         | CVS PASS-THROUGH TRUST 4.704% 01/10/36                                      |          | 09/10/2023    |                                    |                           | 50,775         | 50,775    | 50,775      | 50,775                                   | 0                                         | 0                                         | 0                                                          | 0                                                            | 0                                                              | 50,775                                         | 0                                        | 0                                | 0                             | 1,593                                               | 01/10/2036                        | 2.B FE                                                                       |
| ..12667G-7H-0         | CWALT 2005-46CB A14 5.500% 10/25/35                                         |          | 09/01/2023    | Paydown                            |                           | 6,047          | 6,847     | 5,174       | 5,319                                    | 0                                         | 761                                       | 33                                                         | 728                                                          | 0                                                              | 6,047                                          | 0                                        | 0                                | 0                             | 270                                                 | 10/25/2035                        | 1.A FM                                                                       |

STATEMENT AS OF SEPTEMBER 30, 2023 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<br>Ident-<br>ification | Description                                   | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser     | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| ..12667G-BD-4                | CWALT 2005-10CB 1A8 5.500% 05/25/35 .....     |              | 09/01/2023       | Paydown .....            |                                 | 5,943              | 5,943     | 4,847          | 5,943                                                | 0                                                  | 1,096                                                  | 1,096                                                                         | 0                                                                                 | 0                                                                                   | 5,943                                                         | 0                                                    | 0                                         | 0                                   | 211                                                                   | 05/25/2035                                     | 1.A FM                                                                                                           |
| ..12667G-XD-0                | CWALT 2005-28CB 2A4 5.750% 08/25/35 .....     |              | 09/01/2023       | Paydown .....            |                                 | 28,895             | 27,907    | 24,328         | 20,353                                               | 0                                                  | 8,542                                                  | 8,542                                                                         | 0                                                                                 | 0                                                                                   | 28,895                                                        | 0                                                    | 0                                         | 0                                   | 1,152                                                                 | 08/25/2035                                     | 1.A FM                                                                                                           |
| ..12668A-MH-5                | CWALT 2005-49CB A3 5.500% 11/25/35 .....      |              | 09/01/2023       | Paydown .....            |                                 | 21,841             | 21,841    | 20,203         | 16,769                                               | 0                                                  | 5,072                                                  | 5,072                                                                         | 0                                                                                 | 0                                                                                   | 21,841                                                        | 0                                                    | 0                                         | 0                                   | 822                                                                   | 11/25/2035                                     | 1.A FM                                                                                                           |
| ..12668A-NH-1                | CWALT 2005-54CB 1A4 5.500% 11/25/35 .....     |              | 09/01/2023       | Paydown .....            |                                 | 4,093              | 4,210     | 3,943          | 3,345                                                | 0                                                  | 748                                                    | 748                                                                           | 0                                                                                 | 0                                                                                   | 4,093                                                         | 0                                                    | 0                                         | 0                                   | 161                                                                   | 11/25/2035                                     | 1.A FM                                                                                                           |
| ..126694-HK-7                | CWHL 2005-25 A6 5.500% 11/25/35 .....         |              | 07/01/2023       | Paydown .....            |                                 | 0                  | 10        | 9              | 6                                                    | 0                                                  | (6)                                                    | 0                                                                             | (6)                                                                               | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 0                                                                     | 11/25/2035                                     | 1.A FM                                                                                                           |
| ..126694-JX-7                | CWHL 2005-24 A7 5.500% 11/25/35 .....         |              | 09/01/2023       | Paydown .....            |                                 | 842                | 848       | 718            | 522                                                  | 0                                                  | 320                                                    | 0                                                                             | 320                                                                               | 0                                                                                   | 842                                                           | 0                                                    | 0                                         | 0                                   | 28                                                                    | 11/25/2035                                     | 1.A FM                                                                                                           |
|                              | Redemption 100.0000                           |              |                  |                          |                                 |                    |           |                |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| ..12695*-AA-3                | CVS HEALTH PP 3.416% 10/10/38 .....           |              | 09/10/2023       |                          |                                 | 57,701             | 57,701    | 57,701         | 57,701                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 57,701                                                        | 0                                                    | 0                                         | 0                                   | 1,314                                                                 | 10/10/2038                                     | 2.B                                                                                                              |
| ..13123X-AZ-5                | CALLON PETROLEUM CO 6.375% 07/01/26 .....     |              | 07/17/2023       | CITIGROUP GLOBAL MKTS .. |                                 | 290,080            | 296,000   | 277,500        | 0                                                    | 0                                                  | 1,999                                                  | 0                                                                             | 1,999                                                                             | 0                                                                                   | 279,499                                                       | 0                                                    | 10,581                                    | 10,581                              | 10,379                                                                | 07/01/2026                                     | 4.A FE                                                                                                           |
| ..15132E-LC-0                | CDMC 2005-1 A5 5.105% 02/18/35 .....          |              | 09/01/2023       | Paydown .....            |                                 | 464                | 464       | 464            | 463                                                  | 0                                                  | 1                                                      | 0                                                                             | 1                                                                                 | 0                                                                                   | 464                                                           | 0                                                    | 0                                         | 0                                   | 16                                                                    | 02/18/2035                                     | 1.A FM                                                                                                           |
| ..172062-AF-8                | CINCINNATI FINANCIAL 6.920% 05/15/28 .....    |              | 08/22/2023       | STIFEL NICHOLAS          |                                 | 5,284,100          | 5,000,000 | 4,261,700      | 4,663,536                                            | 0                                                  | 33,067                                                 | 0                                                                             | 33,067                                                                            | 0                                                                                   | 4,696,603                                                     | 0                                                    | 587,497                                   | 587,497                             | 268,150                                                               | 05/15/2028                                     | 1.G FE                                                                                                           |
| ..173100-AR-9                | CMSI 2006-6 B1 6.000% 11/25/36 .....          |              | 09/01/2023       | Paydown .....            |                                 | 380                | 4,864     | 2,396          | 3,335                                                | 0                                                  | (3,155)                                                | 0                                                                             | (3,155)                                                                           | 0                                                                                   | 380                                                           | 0                                                    | 0                                         | 0                                   | 90                                                                    | 11/25/2036                                     | 1.A FM                                                                                                           |
| ..17312H-AE-9                | CRMSI 2007-2 A5 7.152% 06/25/37 .....         |              | 09/01/2023       | Paydown .....            |                                 | 26,285             | 26,285    | 26,284         | 26,021                                               | 0                                                  | 265                                                    | 0                                                                             | 265                                                                               | 0                                                                                   | 26,285                                                        | 0                                                    | 0                                         | 0                                   | 864                                                                   | 06/25/2037                                     | 1.A FM                                                                                                           |
| ..17321J-AE-0                | CGMT 2013-GC15 AAB 3.942% 09/10/46 .....      |              | 07/01/2023       | Paydown .....            |                                 | 0                  | 0         | 0              | 0                                                    | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 828                                                                   | 09/10/2046                                     | 1.A                                                                                                              |
| ..17322N-AA-2                | CMLTI 2014-J1 A1 3.500% 06/25/44 .....        |              | 09/01/2023       | Paydown .....            |                                 | 9,838              | 9,838     | 9,873          | 9,846                                                | 0                                                  | (8)                                                    | 0                                                                             | (8)                                                                               | 0                                                                                   | 9,838                                                         | 0                                                    | 0                                         | 0                                   | 228                                                                   | 06/25/2044                                     | 1.A                                                                                                              |
| ..17324D-BA-1                | CGMT 2015-P1 XA 0.848% 09/15/48 .....         |              | 09/01/2023       | Paydown .....            |                                 | 0                  | 0         | 5,373          | 3,045                                                | 0                                                  | (3,045)                                                | 0                                                                             | (3,045)                                                                           | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 966                                                                   | 09/15/2048                                     | 1.A FE                                                                                                           |
| ..18064P-AD-1                | CALRIV SCI HLD CORP 4.875% 07/01/29 .....     |              | 07/13/2023       | JEFFERIES & CO           |                                 | 264,763            | 295,000   | 298,585        | 298,585                                              | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 298,585                                                       | 0                                                    | (33,823)                                  | (33,823)                            | 679                                                                   | 07/01/2029                                     | 4.C FE                                                                                                           |
| ..19260M-AA-4                | COIN 2017-1A A2 5.216% 04/25/47 .....         |              | 07/25/2023       | Paydown .....            |                                 | 12,500             | 12,500    | 12,500         | 12,500                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 12,500                                                        | 0                                                    | 0                                         | 0                                   | 570                                                                   | 04/25/2047                                     | 2.C FE                                                                                                           |
|                              | CoreVest America20182 e Ltd 2018-2 A          |              |                  |                          |                                 |                    |           |                |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| ..21872M-AA-0                | 4.026% 11/15/52 .....                         |              | 09/01/2023       | Paydown .....            |                                 | 3,453,751          | 3,453,751 | 3,431,369      | 3,235,396                                            | 0                                                  | 17,444                                                 | 0                                                                             | 17,444                                                                            | 0                                                                                   | 3,453,751                                                     | 0                                                    | 0                                         | 0                                   | 99,945                                                                | 11/15/2052                                     | 1.A FE                                                                                                           |
|                              | CoreVest America20221 e Ltd 2022-1 A          |              |                  |                          |                                 |                    |           |                |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| ..21873E-AA-7                | 4.744% 06/17/55 .....                         |              | 09/01/2023       | Paydown .....            |                                 | 48,876             | 48,876    | 48,110         | 48,150                                               | 0                                                  | 725                                                    | 0                                                                             | 725                                                                               | 0                                                                                   | 48,876                                                        | 0                                                    | 0                                         | 0                                   | 1,575                                                                 | 06/17/2055                                     | 1.A FE                                                                                                           |
| ..225310-AM-3                | CREDIT ACCEPTANC 6.625% 03/15/26 .....        |              | 08/09/2023       | STIFEL NICHOLAS          |                                 | 345,290            | 355,000   | 365,218        | 361,141                                              | 0                                                  | (3,067)                                                | 0                                                                             | (3,067)                                                                           | 0                                                                                   | 358,074                                                       | 0                                                    | (12,784)                                  | (12,784)                            | 21,298                                                                | 03/15/2026                                     | 3.C FE                                                                                                           |
| ..22541Q-FV-9                | CSFB 2003-17 1A4 5.500% 06/25/33 .....        |              | 09/01/2023       | Paydown .....            |                                 | 354                | 354       | 341            | 346                                                  | 0                                                  | 8                                                      | 0                                                                             | 8                                                                                 | 0                                                                                   | 354                                                           | 0                                                    | 0                                         | 0                                   | 13                                                                    | 06/25/2033                                     | 1.F FM                                                                                                           |
|                              | Redemption 100.0000                           |              |                  |                          |                                 |                    |           |                |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| ..22970*-AA-8                | BNSF LEASE PP 4.070% 05/15/34 .....           |              | 09/15/2023       |                          |                                 | 34,868             | 34,868    | 34,868         | 34,868                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 34,868                                                        | 0                                                    | 0                                         | 0                                   | 967                                                                   | 05/15/2034                                     | 1.D PL                                                                                                           |
| ..233046-AF-8                | DNKN 2017-1A A211 4.030% 11/20/47 .....       |              | 08/20/2023       | Paydown .....            |                                 | 17,500             | 17,500    | 17,500         | 17,500                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 17,500                                                        | 0                                                    | 0                                         | 0                                   | 529                                                                   | 11/20/2047                                     | 2.B FE                                                                                                           |
| ..233046-AK-7                | DNKN 2019-1A A211 4.021% 05/20/49 .....       |              | 08/20/2023       | Paydown .....            |                                 | 15,000             | 15,000    | 15,000         | 15,000                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 15,000                                                        | 0                                                    | 0                                         | 0                                   | 452                                                                   | 05/20/2049                                     | 2.B FE                                                                                                           |
| ..233046-AQ-4                | DNKN 2021-1A A211 2.493% 11/20/51 .....       |              | 08/20/2023       | Paydown .....            |                                 | 25,000             | 25,000    | 25,000         | 25,000                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 25,000                                                        | 0                                                    | 0                                         | 0                                   | 467                                                                   | 11/20/2051                                     | 2.B FE                                                                                                           |
|                              | Deephaven Reside20222 rtgage 2022-2 A1        |              |                  |                          |                                 |                    |           |                |                                                      |                                                    |                                                        |                                                                               |                                                                                   |                                                                                     |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| ..24380X-AA-5                | 4.300% 03/25/67 .....                         |              | 09/01/2023       | Paydown .....            |                                 | 109,641            | 109,641   | 107,551        | 107,591                                              | 0                                                  | 2,049                                                  | 0                                                                             | 2,049                                                                             | 0                                                                                   | 109,641                                                       | 0                                                    | 0                                         | 0                                   | 3,042                                                                 | 03/25/2067                                     | 1.A FE                                                                                                           |
| ..24703T-AD-8                | DELL INT LLC / EMC CORP 6.020% 06/15/26 ..... |              | 07/05/2023       | Call 101.4850 .....      |                                 | 485,098            | 478,000   | 504,304        | 496,391                                              | 0                                                  | (2,746)                                                | 0                                                                             | (2,746)                                                                           | 0                                                                                   | 493,645                                                       | 0                                                    | (15,645)                                  | (15,645)                            | 23,085                                                                | 06/15/2026                                     | 2.B FE                                                                                                           |
| ..251510-FX-6                | DBALT 2005-4 A6 5.300% 09/25/35 .....         |              | 09/01/2023       | Paydown .....            |                                 | 4,714              | 4,136     | 3,769          | 3,691                                                | 0                                                  | 1,023                                                  | 0                                                                             | 1,023                                                                             | 0                                                                                   | 4,714                                                         | 0                                                    | 0                                         | 0                                   | 162                                                                   | 09/25/2035                                     | 1.A FM                                                                                                           |
| ..25151E-AD-5                | DBALT 2006-AB3 A4 6.923% 07/25/36 .....       |              | 09/01/2023       | Paydown .....            |                                 | 3,411              | 3,411     | 2,942          | 2,775                                                | 0                                                  | 636                                                    | 0                                                                             | 636                                                                               | 0                                                                                   | 3,411                                                         | 0                                                    | 0                                         | 0                                   | 107                                                                   | 07/25/2036                                     | 1.A FM                                                                                                           |
| ..25755T-AE-0                | DPABS 2015-1A A211 4.474% 10/25/45 .....      |              | 07/25/2023       | Paydown .....            |                                 | 12,500             | 12,500    | 12,776         | 12,597                                               | 0                                                  | (97)                                                   | 0                                                                             | (97)                                                                              | 0                                                                                   | 12,500                                                        | 0                                                    | 0                                         | 0                                   | 419                                                                   | 10/25/2045                                     | 2.A FE                                                                                                           |
| ..25755T-AH-3                | DPABS 2017-1A A23 4.118% 07/25/47 .....       |              | 07/25/2023       | Paydown .....            |                                 | 20,000             | 20,000    | 20,216         | 20,216                                               | 0                                                  | (216)                                                  | 0                                                                             | (216)                                                                             | 0                                                                                   | 20,000                                                        | 0                                                    | 0                                         | 0                                   | 618                                                                   | 07/25/2047                                     | 2.A FE                                                                                                           |
| ..25755T-AJ-9                | DPABS 2018-1A A21 4.116% 07/25/48 .....       |              | 07/25/2023       | Paydown .....            |                                 | 10,000             | 10,000    | 10,000         | 10,000                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 10,000                                                        | 0                                                    | 0                                         | 0                                   | 309                                                                   | 07/25/2048                                     | 2.A FE                                                                                                           |
| ..25755T-AL-4                | DPABS 2019-1A A2 3.668% 10/25/49 .....        |              | 07/25/2023       | Paydown .....            |                                 | 17,500             | 17,500    | 17,500         | 17,500                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 17,500                                                        | 0                                                    | 0                                         | 0                                   | 481                                                                   | 10/25/2049                                     | 2.A FE                                                                                                           |
| ..26208L-AD-0                | HONK 2019-1A A2 4.641% 04/20/49 .....         |              | 07/20/2023       | Paydown .....            |                                 | 2,500              | 2,500     | 2,500          | 2,500                                                | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 2,500                                                         | 0                                                    | 0                                         | 0                                   | 87                                                                    | 04/20/2049                                     | 2.C FE                                                                                                           |
| ..26209X-AA-9                | HONK 2020-1A A2 3.786% 07/20/50 .....         |              | 07/20/2023       | Paydown .....            |                                 | 1,250              | 1,250     | 1,312          | 1,296                                                | 0                                                  | (46)                                                   | 0                                                                             | (46)                                                                              | 0                                                                                   | 1,250                                                         | 0                                                    | 0                                         | 0                                   | 35                                                                    | 07/20/2050                                     | 2.C FE                                                                                                           |
| ..26209X-AC-5                | HONK 2020-2A A2 3.237% 01/20/51 .....         |              | 07/20/2023       | Paydown .....            |                                 | 1,250              | 1,250     | 1,287          | 1,278                                                | 0                                                  | (28)                                                   | 0                                                                             | (28)                                                                              | 0                                                                                   | 1,250                                                         | 0                                                    | 0                                         | 0                                   | 30                                                                    | 01/20/2051                                     | 2.C FE                                                                                                           |
| ..26209X-AD-3                | HONK 2021-1A A2 2.791% 10/20/51 .....         |              | 07/20/2023       | Paydown .....            |                                 | 23,750             | 23,750    | 23,750         | 23,750                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 23,750                                                        | 0                                                    | 0                                         | 0                                   | 497                                                                   | 10/20/2051                                     | 2.C FE                                                                                                           |
| ..28932M-AG-0                | ELMI RD GENERATING STAT 4.673% 01/19/31 ..... |              | 07/19/2023       | Various .....            |                                 | 137,855            | 137,855   | 137,855        | 137,855                                              | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 137,855                                                       | 0                                                    | 0                                         | 0                                   | 6,442                                                                 | 01/19/2031                                     | 1.F FE                                                                                                           |
| ..29364D-AS-9                | ENTERGY ARKANSAS INC 3.700% 06/01/24 .....    |              | 08/02/2023       | KEY BANC-MCDONALD        |                                 | 4,917,350          | 5,000,000 | 5,056,650      | 5,007,962                                            | 0                                                  | (3,899)                                                | 0                                                                             | (3,899)                                                                           | 0                                                                                   | 5,004,063                                                     | 0                                                    | (86,713)                                  | (86,713)                            | 124,875                                                               | 06/01/2024                                     | 1.F FE                                                                                                           |
| ..29977J-AA-4                | EVER 2013-1 A1 2.250% 03/25/43 .....          |              | 09/01/2023       | Paydown .....            |                                 | 5,677              | 5,677     | 5,074          | 5,428                                                | 0                                                  | 249                                                    | 0                                                                             | 249                                                                               | 0                                                                                   | 5,677                                                         | 0                                                    | 0                                         | 0                                   | 85                                                                    | 03/25/2043                                     | 1.A                                                                                                              |
| ..29978C-AA-8                | EVER 2018-1 A1 3.500% 02/25/48 .....          |              | 09/01/2023       | Paydown .....            |                                 | 20,493             | 20,493    | 20,263         | 20,371                                               | 0                                                  | 122                                                    | 0                                                                             | 122                                                                               | 0                                                                                   | 20,493                                                        | 0                                                    | 0                                         | 0                                   | 522                                                                   | 02/25/2048                                     | 1.A                                                                                                              |
| ..32051G-TE-5                | PHASI 2005-FA6 A5 5.500% 09/25/35 .....       |              | 09/01/2023       | Paydown .....            |                                 | 827                | 846       | 530            | 491                                                  | 0                                                  | 337                                                    | 0                                                                             | 337                                                                               | 0                                                                                   | 827                                                           | 0                                                    | 0                                         | 0                                   | 31                                                                    | 09/25/2035                                     | 1.A FM                                                                                                           |

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

| 1                     | 2                                                                                                  | 3       | 4             | 5                           | 6                         | 7              | 8         | 9           | 10                                       | Change In Book/Adjusted Carrying Value    |                                           |                                                            |                                                              |                                                                | 16                                             | 17                                       | 18                               | 19                            | 20                                                  | 21                                | 22                                                                           |
|-----------------------|----------------------------------------------------------------------------------------------------|---------|---------------|-----------------------------|---------------------------|----------------|-----------|-------------|------------------------------------------|-------------------------------------------|-------------------------------------------|------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|-----------------------------------------------------|-----------------------------------|------------------------------------------------------------------------------|
|                       |                                                                                                    |         |               |                             |                           |                |           |             |                                          | 11                                        | 12                                        | 13                                                         | 14                                                           | 15                                                             |                                                |                                          |                                  |                               |                                                     |                                   |                                                                              |
| CUSIP Ident-ification | Description                                                                                        | For-ign | Disposal Date | Name of Purchaser           | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recogn-ized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..34417M-AB-3         | FOCUS 2017-1A A211 5.093% 04/30/47 .....<br>Focus Brands Fun20171A 2022-1 A2 7.206% 07/30/52 ..... |         | 07/30/2023    | Paydown .....               |                           | 38,288         | 38,288    | 38,439      | 38,386                                   | 0                                         | (98)                                      | 0                                                          | (98)                                                         | 0                                                              | 38,288                                         | 0                                        | 0                                | 0                             | 1,463                                               | 04/30/2047                        | 2.B FE ....                                                                  |
| ..34417R-AB-2         | ..34417R-AB-2                                                                                      |         | 07/30/2023    | Paydown .....               |                           | 12,500         | 12,500    | 12,500      | 12,500                                   | 0                                         | 0                                         | 0                                                          | 0                                                            | 0                                                              | 12,500                                         | 0                                        | 0                                | 0                             | 676                                                 | 07/30/2052                        | 2.B FE ....                                                                  |
| ..345370-DA-5         | FORD MOTOR 3.250% 02/12/32 .....                                                                   |         | 07/20/2023    | CITIGROUP GLOBAL MKTS ..... |                           | 958,204        | 1,211,000 | 1,211,000   | 1,211,000                                | 0                                         | 0                                         | 0                                                          | 0                                                            | 0                                                              | 1,211,000                                      | 0                                        | (252,796)                        | (252,796)                     | 37,390                                              | 02/12/2032                        | 3.A FE ....                                                                  |
| ..3622MW-AH-6         | GSR 2007-3F 2A7 5.750% 05/25/37 .....                                                              |         | 09/01/2023    | Paydown .....               |                           | 1,896          | 2,211     | 2,106       | 2,221                                    | 0                                         | (326)                                     | 0                                                          | (326)                                                        | 0                                                              | 1,896                                          | 0                                        | 0                                | 0                             | 84                                                  | 05/25/2037                        | 4.B FM ....                                                                  |
| ..3622MW-BH-5         | GSR 2007-3F 1A4 5.000% 05/25/37 .....                                                              |         | 09/01/2023    | Paydown .....               |                           | 1,689          | 2,135     | 1,745       | 2,134                                    | 0                                         | (444)                                     | 0                                                          | (444)                                                        | 0                                                              | 1,689                                          | 0                                        | 0                                | 0                             | 70                                                  | 05/25/2037                        | 4.B FM ....                                                                  |
| ..36263N-AB-1         | GS Mortgage-Back2022PJ1 ities 2022-PJ1 A2 2.500% 05/28/52 .....                                    |         | 09/01/2023    | Paydown .....               |                           | 178,382        | 178,382   | 175,232     | 175,254                                  | 0                                         | 3,128                                     | 0                                                          | 3,128                                                        | 0                                                              | 178,382                                        | 0                                        | 0                                | 0                             | 3,071                                               | 05/28/2052                        | 1.A .....                                                                    |
| ..368738-AA-4         | CYS PP 5.830% 01/15/26 .....<br>GoodLeap Sustain20221GS e Impr 2022-1GS A 2.700% 01/20/49 .....    |         | 09/15/2023    | Redemption 100.0000 .....   |                           | 50,131         | 50,131    | 50,131      | 50,131                                   | 0                                         | 0                                         | 0                                                          | 0                                                            | 0                                                              | 50,131                                         | 0                                        | 0                                | 0                             | 1,949                                               | 01/15/2026                        | 2.B .....                                                                    |
| ..38237J-AA-1         | ..38237J-AA-1                                                                                      |         | 09/20/2023    | Paydown .....               |                           | 168,768        | 168,768   | 168,728     | 168,675                                  | 0                                         | 93                                        | 0                                                          | 93                                                           | 0                                                              | 168,768                                        | 0                                        | 0                                | 0                             | 3,032                                               | 01/20/2049                        | 1.F FE ....                                                                  |
| ..39121J-AE-0         | GREAT RIVER ENERGY 6.254% 07/01/38 .....                                                           |         | 07/01/2023    | Redemption 100.0000 .....   |                           | 644,027        | 644,027   | 580,833     | 614,120                                  | 0                                         | 29,907                                    | 0                                                          | 29,907                                                       | 0                                                              | 644,027                                        | 0                                        | 0                                | 0                             | 40,277                                              | 07/01/2038                        | 1.G FE ....                                                                  |
| ..40456H-AA-5         | CANAL 2021-1 A 1.411% 08/25/36 .....                                                               |         | 09/23/2023    | Paydown .....               |                           | 290,875        | 290,875   | 290,871     | 290,874                                  | 0                                         | 2                                         | 0                                                          | 2                                                            | 0                                                              | 290,875                                        | 0                                        | 0                                | 0                             | 3,078                                               | 08/25/2036                        | 1.F FE ....                                                                  |
| ..411707-AH-5         | HNGRY 2020-1A A2 3.981% 12/20/50 .....                                                             |         | 09/20/2023    | Paydown .....               |                           | 2,500          | 2,500     | 2,596       | 2,573                                    | 0                                         | (73)                                      | 0                                                          | (73)                                                         | 0                                                              | 2,500                                          | 0                                        | 0                                | 0                             | 75                                                  | 12/20/2050                        | 2.B FE ....                                                                  |
| ..437089-AE-5         | INHEL 2006-1 A5 6.522% 05/25/36 .....                                                              |         | 09/01/2023    | Paydown .....               |                           | 987            | 987       | 160         | 4                                        | 0                                         | 983                                       | 0                                                          | 983                                                          | 0                                                              | 987                                            | 0                                        | 0                                | 0                             | 0                                                   | 05/25/2036                        | 1.A FM ....                                                                  |
| ..46284V-AC-5         | IRON MOUNTAIN INC 4.875% 09/15/27 .....<br>IRWIN HOME EQUITY 2006-1 2A4 6.060% 09/25/35 .....      |         | 09/14/2023    | STIFEL NICHOLAS .....       |                           | 329,706        | 355,000   | 354,864     | 354,887                                  | 0                                         | 15                                        | 0                                                          | 15                                                           | 0                                                              | 354,903                                        | 0                                        | (25,196)                         | (25,196)                      | 17,422                                              | 09/15/2027                        | 3.C FE ....                                                                  |
| ..464126-DA-6         | ..464126-DA-6                                                                                      |         | 09/01/2023    | Paydown .....               |                           | 3              | 3         | 3           | 3                                        | 0                                         | 0                                         | 0                                                          | 0                                                            | 0                                                              | 3                                              | 0                                        | 0                                | 0                             | 0                                                   | 09/25/2035                        | 1.A FM ....                                                                  |
| ..46412Q-AE-7         | IRIWE 2006-2 2A4 6.670% 02/25/36 .....                                                             |         | 09/01/2023    | Paydown .....               |                           | 312            | 312       | 305         | 11                                       | 0                                         | 302                                       | 0                                                          | 302                                                          | 0                                                              | 312                                            | 0                                        | 0                                | 0                             | 14                                                  | 02/25/2036                        | 1.A FM ....                                                                  |
| ..46591T-AC-8         | JPMIT 2020-2 A3 3.500% 07/25/50 .....                                                              |         | 09/01/2023    | Paydown .....               |                           | 15,330         | 15,330    | 15,692      | 15,330                                   | 0                                         | (230)                                     | 0                                                          | (230)                                                        | 0                                                              | 15,330                                         | 0                                        | 0                                | 0                             | 363                                                 | 07/25/2050                        | 1.A .....                                                                    |
| ..46616P-AA-1         | HENDR 2011-1A A 4.700% 10/15/56 .....                                                              |         | 09/15/2023    | Paydown .....               |                           | 95,257         | 95,257    | 105,958     | 104,379                                  | 0                                         | (9,122)                                   | 0                                                          | (9,122)                                                      | 0                                                              | 95,257                                         | 0                                        | 0                                | 0                             | 3,096                                               | 10/15/2056                        | 1.A FE ....                                                                  |
| ..46616Y-AA-2         | HENDR 2012-2A A 3.840% 10/15/59 .....                                                              |         | 09/15/2023    | Paydown .....               |                           | 74,033         | 74,033    | 76,254      | 75,820                                   | 0                                         | (1,786)                                   | 0                                                          | (1,786)                                                      | 0                                                              | 74,033                                         | 0                                        | 0                                | 0                             | 1,845                                               | 10/15/2059                        | 1.A FE ....                                                                  |
| ..46617A-AA-3         | HENDR 2012-3A A 3.220% 09/15/65 .....                                                              |         | 09/15/2023    | Paydown .....               |                           | 138,199        | 138,199   | 136,280     | 138,199                                  | 0                                         | 1,919                                     | 0                                                          | 1,919                                                        | 0                                                              | 138,199                                        | 0                                        | 0                                | 0                             | 2,962                                               | 09/15/2065                        | 1.A FE ....                                                                  |
| ..46617T-AA-2         | HENDR 2014-1A A 3.960% 03/15/63 .....                                                              |         | 09/15/2023    | Paydown .....               |                           | 54,230         | 54,230    | 54,199      | 54,206                                   | 0                                         | 24                                        | 0                                                          | 24                                                           | 0                                                              | 54,230                                         | 0                                        | 0                                | 0                             | 1,403                                               | 03/15/2063                        | 1.A FE ....                                                                  |
| ..46618A-AA-2         | HENDR 2014-2A A 3.610% 01/17/73 .....                                                              |         | 09/15/2023    | Paydown .....               |                           | 41,347         | 41,347    | 41,321      | 41,327                                   | 0                                         | 20                                        | 0                                                          | 20                                                           | 0                                                              | 41,347                                         | 0                                        | 0                                | 0                             | 980                                                 | 01/17/2073                        | 1.A FE ....                                                                  |
| ..46618H-AA-7         | HENDR 2014-3A B1 3.500% 06/15/77 .....                                                             |         | 09/15/2023    | Paydown .....               |                           | 93,407         | 93,407    | 93,365      | 93,372                                   | 0                                         | 34                                        | 0                                                          | 34                                                           | 0                                                              | 93,407                                         | 0                                        | 0                                | 0                             | 2,152                                               | 06/15/2077                        | 1.A FE ....                                                                  |
| ..46618L-AA-8         | HENDR 2015-1A A 3.260% 09/15/72 .....                                                              |         | 09/15/2023    | Paydown .....               |                           | 293,297        | 293,297   | 291,341     | 291,680                                  | 0                                         | 1,617                                     | 0                                                          | 1,617                                                        | 0                                                              | 293,297                                        | 0                                        | 0                                | 0                             | 6,358                                               | 09/15/2072                        | 1.A FE ....                                                                  |
| ..46619R-AA-4         | HENDR 2015-2A A 3.870% 03/15/58 .....                                                              |         | 09/15/2023    | Paydown .....               |                           | 133,670        | 133,670   | 133,566     | 133,577                                  | 0                                         | 93                                        | 0                                                          | 93                                                           | 0                                                              | 133,670                                        | 0                                        | 0                                | 0                             | 3,489                                               | 03/15/2058                        | 1.A FE ....                                                                  |
| ..46619X-AA-1         | HENDR 2015-3A A 4.080% 03/17/70 .....                                                              |         | 09/15/2023    | Paydown .....               |                           | 102,757        | 102,757   | 102,667     | 102,675                                  | 0                                         | 82                                        | 0                                                          | 82                                                           | 0                                                              | 102,757                                        | 0                                        | 0                                | 0                             | 2,866                                               | 03/17/2070                        | 1.A FE ....                                                                  |
| ..46628S-AJ-2         | JPMAC 2006-WF1 A6 6.500% 07/25/36 .....                                                            |         | 09/01/2023    | Paydown .....               |                           | 16,490         | 16,490    | 9,485       | 5,334                                    | 0                                         | 11,156                                    | 0                                                          | 11,156                                                       | 0                                                              | 16,490                                         | 0                                        | 0                                | 0                             | 140                                                 | 07/25/2036                        | 1.A FM ....                                                                  |
| ..46640U-AC-6         | JPMBB 2013-C17 A3 3.928% 01/15/47 .....                                                            |         | 08/01/2023    | Paydown .....               |                           | 202,924        | 202,924   | 204,952     | 202,919                                  | 0                                         | 5                                         | 0                                                          | 5                                                            | 0                                                              | 202,924                                        | 0                                        | 0                                | 0                             | 5,762                                               | 01/15/2047                        | 1.A .....                                                                    |
| ..46646R-AL-7         | JPMDB 2016-C4 XA 0.860% 12/15/49 .....                                                             |         | 09/01/2023    | Paydown .....               |                           | 0              | 0         | 506,888     | 291,756                                  | 0                                         | (291,756)                                 | 0                                                          | (291,756)                                                    | 0                                                              | 0                                              | 0                                        | 0                                | 0                             | 71,692                                              | 12/15/2049                        | 1.A FE ....                                                                  |
| ..46648H-AN-3         | JPMIT 2017-2 A13 3.500% 05/25/47 .....                                                             |         | 09/01/2023    | Paydown .....               |                           | 13,036         | 13,036    | 13,131      | 13,093                                   | 0                                         | (56)                                      | 0                                                          | (56)                                                         | 0                                                              | 13,036                                         | 0                                        | 0                                | 0                             | 318                                                 | 05/25/2047                        | 1.A .....                                                                    |
| ..46649H-AN-2         | JPMIT 2017-6 A13 3.500% 12/25/48 .....                                                             |         | 09/01/2023    | Paydown .....               |                           | 69,461         | 69,461    | 69,728      | 69,558                                   | 0                                         | (97)                                      | 0                                                          | (97)                                                         | 0                                                              | 69,461                                         | 0                                        | 0                                | 0                             | 1,700                                               | 12/25/2048                        | 1.A .....                                                                    |
| ..46649H-AY-8         | JPMIT 2017-6 B1 3.777% 12/25/48 .....                                                              |         | 09/01/2023    | Paydown .....               |                           | 66,564         | 66,564    | 66,980      | 66,369                                   | 0                                         | (1,805)                                   | 0                                                          | (1,805)                                                      | 0                                                              | 66,564                                         | 0                                        | 0                                | 0                             | 1,747                                               | 12/25/2048                        | 1.A .....                                                                    |
| ..46652H-AC-0         | JPMIM 2020-ATR1 A3 3.000% 02/25/50 .....                                                           |         | 09/01/2023    | Paydown .....               |                           | 76,522         | 76,522    | 78,985      | 78,961                                   | 0                                         | (2,438)                                   | 0                                                          | (2,438)                                                      | 0                                                              | 76,522                                         | 0                                        | 0                                | 0                             | 1,645                                               | 02/25/2050                        | 1.A .....                                                                    |
| ..46653J-BU-4         | JPMIT 2020-5 B1 3.578% 12/25/50 .....<br>JP Morgan Mortga202110 2021-10 AA 2.500% 12/25/51 .....   |         | 09/01/2023    | Paydown .....               |                           | 25,556         | 25,556    | 27,265      | 26,771                                   | 0                                         | (1,215)                                   | 0                                                          | (1,215)                                                      | 0                                                              | 25,556                                         | 0                                        | 0                                | 0                             | 610                                                 | 12/25/2050                        | 1.A .....                                                                    |
| ..46654A-AF-6         | ..46654A-AF-6                                                                                      |         | 09/01/2023    | Paydown .....               |                           | 335,098        | 335,098   | 343,266     | 342,227                                  | 0                                         | (7,129)                                   | 0                                                          | (7,129)                                                      | 0                                                              | 335,098                                        | 0                                        | 0                                | 0                             | 5,453                                               | 12/25/2051                        | 1.A .....                                                                    |
| ..46655D-BY-7         | JP Morgan Mortga20222 2.500% 08/25/52 .....                                                        |         | 09/01/2023    | Paydown .....               |                           | 159,583        | 159,583   | 149,160     | 149,320                                  | 0                                         | 10,263                                    | 0                                                          | 10,263                                                       | 0                                                              | 159,583                                        | 0                                        | 0                                | 0                             | 2,601                                               | 08/25/2052                        | 1.A .....                                                                    |
| ..47760Q-AB-9         | JIMMY 2017-1A A211 4.846% 07/30/47 .....                                                           |         | 07/30/2023    | Paydown .....               |                           | 20,625         | 20,625    | 21,798      | 22,036                                   | 0                                         | (1,411)                                   | 0                                                          | (1,411)                                                      | 0                                                              | 20,625                                         | 0                                        | 0                                | 0                             | 750                                                 | 07/30/2047                        | 2.B FE ....                                                                  |
| ..47760Q-AG-8         | JIMMY 2022-1A A23 4.352% 04/30/52 .....                                                            |         | 07/30/2023    | Paydown .....               |                           | 25,000         | 25,000    | 25,000      | 25,000                                   | 0                                         | 0                                         | 0                                                          | 0                                                            | 0                                                              | 25,000                                         | 0                                        | 0                                | 0                             | 816                                                 | 04/30/2052                        | 2.B FE ....                                                                  |
| ..48249Y-AA-3         | KSBA 2016-1 A 2.418% 03/25/42 .....                                                                |         | 09/25/2023    | Paydown .....               |                           | 0              | 0         | 3,853       | 3,580                                    | 0                                         | (3,580)                                   | 0                                                          | (3,580)                                                      | 0                                                              | 0                                              | 0                                        | 0                                | 0                             | 853                                                 | 03/25/2042                        | 1.A FE ....                                                                  |
| ..49427R-AQ-5         | KILROY REALTY LP 2.500% 11/15/32 .....                                                             |         | 08/17/2023    | Var ious .....              |                           | 238,625        | 344,000   | 223,782     | 0                                        | 0                                         | 3,118                                     | 0                                                          | 3,118                                                        | 0                                                              | 226,900                                        | 0                                        | 11,725                           | 11,725                        | 6,536                                               | 11/15/2032                        | 2.B FE ....                                                                  |
| ..501687-AA-5         | LAD Auto Receiva20221A st 2022-1A A 5.210% 06/15/27 .....                                          |         | 09/15/2023    | Paydown .....               |                           | 447,134        | 447,134   | 447,082     | 448,405                                  | 0                                         | (1,271)                                   | 0                                                          | (1,271)                                                      | 0                                                              | 447,134                                        | 0                                        | 0                                | 0                             | 15,388                                              | 06/15/2027                        | 1.C FE ....                                                                  |

STATEMENT AS OF SEPTEMBER 30, 2023 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<br>Ident-<br>ification | Description                                           | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser                     | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| ..52520Q-AQ-9                | RAST 2006-7 1A7 6.000% 11/25/36 .....                 |              | 09/01/2023       | Paydown                                  |                                 | 975                | 1,008     | 655            | 711                                                  | 0                                                  | 298                                                    | 34                                                                            | 264                                                                               | 0                                                                                   | 975                                                           | 0                                                    | 0                                         | 0                                   | 35                                                                    | 11/25/2036                                     | 1.A FM                                                                                                           |
| ..52521H-AD-5                | LMT 2006-9 1A4 5.750% 01/25/37 .....                  |              | 09/01/2023       | Paydown                                  |                                 | 1,391              | 1,379     | 978            | 1,019                                                | 0                                                  | 382                                                    | 10                                                                            | 372                                                                               | 0                                                                                   | 1,391                                                         | 0                                                    | 0                                         | 0                                   | 56                                                                    | 01/25/2037                                     | 3.A FM                                                                                                           |
| ..52522H-AN-2                | LXS 2006-8 3A5 6.550% 06/25/36 .....                  |              | 09/01/2023       | Paydown                                  |                                 | 750                | 746       | 703            | 703                                                  | 0                                                  | 47                                                     | 0                                                                             | 47                                                                                | 0                                                                                   | 750                                                           | 0                                                    | 0                                         | 0                                   | 25                                                                    | 06/25/2036                                     | 1.A FM                                                                                                           |
| ..52523K-AJ-3                | LXS 2006-17 WF5 6.450% 12/25/42 .....                 |              | 09/01/2023       | Paydown                                  |                                 | 550                | 589       | 463            | 550                                                  | 0                                                  | (550)                                                  | 0                                                                             | (550)                                                                             | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 17                                                                    | 12/25/2042                                     | 3.A FM                                                                                                           |
| ..52524M-AV-1                | LXS 2007-9 WF3 6.820% 04/25/37 .....                  |              | 09/01/2023       | Paydown                                  |                                 | 1,169              | 32,061    | 20,847         | 28,111                                               | 0                                                  | (26,942)                                               | 0                                                                             | (26,942)                                                                          | 0                                                                                   | 1,169                                                         | 0                                                    | 0                                         | 0                                   | 748                                                                   | 04/25/2037                                     | 1.A FM                                                                                                           |
| ..52524P-AL-6                | LXS 2007-6 3A5 5.720% 05/25/37 .....                  |              | 09/01/2023       | Paydown                                  |                                 | 7,682              | 7,682     | 6,022          | 6,793                                                | 0                                                  | 889                                                    | 0                                                                             | 889                                                                               | 0                                                                                   | 7,682                                                         | 0                                                    | 0                                         | 0                                   | 230                                                                   | 05/25/2037                                     | 1.A FM                                                                                                           |
| ..55261F-AK-0                | M & T BANK CORP 6.225% 07/26/23 .....                 |              | 07/26/2023       | Maturity                                 |                                 | 6,460,000          | 6,460,000 | 6,386,356      | 6,449,869                                            | 0                                                  | 10,131                                                 | 0                                                                             | 10,131                                                                            | 0                                                                                   | 6,460,000                                                     | 0                                                    | 0                                         | 0                                   | 268,643                                                               | 07/26/2023                                     | 1.G FE                                                                                                           |
| ..576434-RW-6                | MALT 2004-5 B1 6.370% 06/25/34 .....                  |              | 09/01/2023       | Paydown<br>Redemption 100.0000           |                                 | 24,575             | 39,163    | 34,229         | 34,264                                               | 0                                                  | (9,689)                                                | 0                                                                             | (9,689)                                                                           | 0                                                                                   | 24,575                                                        | 0                                                    | 0                                         | 0                                   | 1,662                                                                 | 06/25/2034                                     | 4.B FM                                                                                                           |
| ..59524E-AA-0                | MID-ATLANTIC MILITARY CO 5.671% 08/01/25 .....        |              | 08/01/2023       |                                          |                                 | 174,667            | 174,667   | 174,667        | 174,667                                              | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 174,667                                                       | 0                                                    | 0                                         | 0                                   | 9,905                                                                 | 08/01/2025                                     | 1.D FE                                                                                                           |
| ..59981H-AB-7                | MCMLT 2017-1 M1 3.250% 11/25/58 .....                 |              | 09/01/2023       | Paydown                                  |                                 | 745,548            | 745,548   | 724,057        | 744,137                                              | 0                                                  | 1,411                                                  | 0                                                                             | 1,411                                                                             | 0                                                                                   | 745,548                                                       | 0                                                    | 0                                         | 0                                   | 15,835                                                                | 11/25/2058                                     | 1.A                                                                                                              |
| ..608190-AL-8                | MOHAWK INDUSTRIES INC 3.625% 05/15/30 .....           |              | 07/13/2023       | Various                                  |                                 | 2,088,467          | 2,328,000 | 2,128,224      | 2,140,090                                            | 0                                                  | 11,337                                                 | 0                                                                             | 11,337                                                                            | 0                                                                                   | 2,151,427                                                     | 0                                                    | (62,959)                                  | (62,959)                            | 55,374                                                                | 05/15/2030                                     | 2.A FE                                                                                                           |
| ..61690G-AC-5                | MSBAM 2014-C14 ASB 3.581% 02/15/47 .....              |              | 09/01/2023       | Paydown                                  |                                 | 81,791             | 81,791    | 84,240         | 81,874                                               | 0                                                  | (83)                                                   | 0                                                                             | (83)                                                                              | 0                                                                                   | 81,791                                                        | 0                                                    | 0                                         | 0                                   | 1,849                                                                 | 02/15/2047                                     | 1.A                                                                                                              |
| ..61690Q-AC-3                | MSBAM 2015-C23 ASB 3.398% 07/15/50 .....              |              | 09/01/2023       | Paydown                                  |                                 | 989,064            | 989,064   | 1,018,692      | 992,472                                              | 0                                                  | (3,408)                                                | 0                                                                             | (3,408)                                                                           | 0                                                                                   | 989,064                                                       | 0                                                    | 0                                         | 0                                   | 22,360                                                                | 07/15/2050                                     | 1.A                                                                                                              |
| ..61690Y-BS-0                | MSC 2016-BNK2 ASB 2.860% 11/15/49 .....               |              | 09/01/2023       | Paydown                                  |                                 | 307,557            | 316,782   | 309,505        | 307,557                                              | 0                                                  | (1,948)                                                | 0                                                                             | (1,948)                                                                           | 0                                                                                   | 307,557                                                       | 0                                                    | 0                                         | 0                                   | 5,345                                                                 | 11/15/2049                                     | 1.A                                                                                                              |
| ..61691K-AA-9                | MSC 2017-ASHF A 6.354% 11/15/34 .....                 |              | 08/15/2023       | Paydown                                  |                                 | 665,298            | 665,298   | 664,530        | 665,012                                              | 0                                                  | 286                                                    | 0                                                                             | 286                                                                               | 0                                                                                   | 665,298                                                       | 0                                                    | 0                                         | 0                                   | 26,032                                                                | 11/15/2034                                     | 1.A                                                                                                              |
| ..61749E-AF-4                | MORGAN STANLEY 2006-12XS A5A 6.592%<br>10/25/36 ..... |              | 09/01/2023       | Paydown                                  |                                 | 5,054              | 5,054     | 2,796          | 1,810                                                | 0                                                  | 3,245                                                  | 0                                                                             | 3,245                                                                             | 0                                                                                   | 5,054                                                         | 0                                                    | 0                                         | 0                                   | 38                                                                    | 10/25/2036                                     | 1.A FM                                                                                                           |
| ..61752R-AJ-1                | MSM 2007-3XS 2A3S 6.358% 01/25/47 .....               |              | 09/01/2023       | Paydown                                  |                                 | 19,009             | 19,009    | 7,509          | 7,509                                                | 0                                                  | 11,500                                                 | 0                                                                             | 11,500                                                                            | 0                                                                                   | 19,009                                                        | 0                                                    | 0                                         | 0                                   | 159                                                                   | 01/25/2047                                     | 1.A FM                                                                                                           |
| ..61763K-AY-0                | MSBAM 2014-C15 ASB 3.654% 04/15/47 .....              |              | 09/01/2023       | Paydown                                  |                                 | 55,416             | 55,416    | 57,077         | 55,494                                               | 0                                                  | (78)                                                   | 0                                                                             | (78)                                                                              | 0                                                                                   | 55,416                                                        | 0                                                    | 0                                         | 0                                   | 1,348                                                                 | 04/15/2047                                     | 1.A                                                                                                              |
| ..61767F-BB-6                | MSC 2016-UB11 XA 1.574% 08/15/49 .....                |              | 09/01/2023       | Paydown                                  |                                 | 0                  | 44,406    | 20,604         | 20,604                                               | 0                                                  | (20,604)                                               | 0                                                                             | (20,604)                                                                          | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 4,421                                                                 | 08/15/2049                                     | 1.A FE                                                                                                           |
| ..62942K-AA-4                | NPMPT 2013-1 A1 3.250% 07/25/43 .....                 |              | 09/01/2023       | Paydown                                  |                                 | 28,869             | 28,869    | 28,421         | 28,598                                               | 0                                                  | 271                                                    | 0                                                                             | 271                                                                               | 0                                                                                   | 28,869                                                        | 0                                                    | 0                                         | 0                                   | 584                                                                   | 07/25/2043                                     | 1.A                                                                                                              |
| ..64016N-AA-5                | NBLY 2021-1A A2 3.584% 04/30/51 .....                 |              | 07/30/2023       | Paydown                                  |                                 | 2,500              | 2,500     | 2,514          | 2,511                                                | 0                                                  | (11)                                                   | 0                                                                             | (11)                                                                              | 0                                                                                   | 2,500                                                         | 0                                                    | 0                                         | 0                                   | 67                                                                    | 04/30/2051                                     | 2.C FE                                                                                                           |
| ..64016N-AE-7                | NBLY 2023-1A A2 7.308% 01/30/53 .....                 |              | 07/30/2023       | Paydown                                  |                                 | 50,000             | 50,000    | 49,000         | 0                                                    | 0                                                  | 1,000                                                  | 0                                                                             | 1,000                                                                             | 0                                                                                   | 50,000                                                        | 0                                                    | 0                                         | 0                                   | 1,797                                                                 | 01/30/2053                                     | 2.C FE                                                                                                           |
| ..693456-AN-5                | PMTLT 2013-J1 B1 3.539% 09/25/43 .....                |              | 09/01/2023       | Paydown                                  |                                 | 24,811             | 24,811    | 24,838         | 24,770                                               | 0                                                  | 41                                                     | 0                                                                             | 41                                                                                | 0                                                                                   | 24,811                                                        | 0                                                    | 0                                         | 0                                   | 585                                                                   | 09/25/2043                                     | 1.A                                                                                                              |
| ..69349A-AA-0                | PNC CAPITAL TRUST C 6.241% 06/01/28 .....             |              | 08/04/2023       | Various                                  |                                 | 116,112            | 123,000   | 115,285        | 100,802                                              | 0                                                  | 514                                                    | 0                                                                             | 514                                                                               | 0                                                                                   | 117,533                                                       | 0                                                    | (1,421)                                   | (1,421)                             | 4,788                                                                 | 06/01/2028                                     | 2.B FE                                                                                                           |
| ..69371V-AA-5                | PSMC 2018-1 A1 3.500% 02/25/48 .....                  |              | 09/01/2023       | Paydown                                  |                                 | 7,142              | 7,142     | 7,137          | 7,137                                                | 0                                                  | 5                                                      | 0                                                                             | 5                                                                                 | 0                                                                                   | 7,142                                                         | 0                                                    | 0                                         | 0                                   | 149                                                                   | 02/25/2048                                     | 1.A                                                                                                              |
| ..69371V-AM-9                | PSMC 2018-1 A12 3.500% 02/25/48 .....                 |              | 09/01/2023       | Paydown                                  |                                 | 52,376             | 52,376    | 50,499         | 52,303                                               | 0                                                  | 73                                                     | 0                                                                             | 73                                                                                | 0                                                                                   | 52,376                                                        | 0                                                    | 0                                         | 0                                   | 1,094                                                                 | 02/25/2048                                     | 1.A                                                                                                              |
| ..69376C-AC-8                | PSMC Trust 20212 2021-2 A3 2.500%<br>05/25/51 .....   |              | 09/01/2023       | Paydown                                  |                                 | 92,932             | 92,932    | 80,575         | 0                                                    | 0                                                  | 12,357                                                 | 0                                                                             | 12,357                                                                            | 0                                                                                   | 92,932                                                        | 0                                                    | 0                                         | 0                                   | 383                                                                   | 05/25/2051                                     | 1.A                                                                                                              |
| ..713448-FS-2                | PEPSICO INC 4.450% 02/15/33 .....                     |              | 09/11/2023       | KEY BANC-MCDONALD<br>Redemption 100.0000 |                                 | 1,873,726          | 1,913,000 | 1,912,423      | 0                                                    | 0                                                  | 27                                                     | 0                                                                             | 27                                                                                | 0                                                                                   | 1,912,450                                                     | 0                                                    | (38,723)                                  | (38,723)                            | 49,185                                                                | 02/15/2033                                     | 1.E FE                                                                                                           |
| ..73019#-AB-8                | PNC EQUIP FIN LLC PP 3.000% 09/13/27 .....            |              | 09/13/2023       |                                          |                                 | 34,755             | 34,755    | 34,755         | 34,755                                               | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 34,755                                                        | 0                                                    | 0                                         | 0                                   | 1,043                                                                 | 09/13/2027                                     | 1.D                                                                                                              |
| ..74922E-AF-6                | RAL1 2006-QS6 1A6 6.250% 06/25/36 .....               |              | 09/01/2023       | Paydown                                  |                                 | 1,975              | 2,710     | 2,267          | 2,318                                                | 0                                                  | (344)                                                  | 0                                                                             | (344)                                                                             | 0                                                                                   | 1,975                                                         | 0                                                    | 0                                         | 0                                   | 119                                                                   | 06/25/2036                                     | 3.B FM                                                                                                           |
| ..74968R-AA-3                | RPIT 2019-1 A 2.750% 10/25/63 .....                   |              | 09/25/2023       | Paydown                                  |                                 | 123,134            | 123,134   | 123,115        | 123,124                                              | 0                                                  | 10                                                     | 0                                                                             | 10                                                                                | 0                                                                                   | 123,134                                                       | 0                                                    | 0                                         | 0                                   | 1,978                                                                 | 10/25/2063                                     | 1.A FE                                                                                                           |
| ..759950-GV-4                | RAMC 2006-1 AF3 5.608% 05/25/36 .....                 |              | 09/01/2023       | Paydown                                  |                                 | 197                | 197       | 141            | 91                                                   | 0                                                  | 107                                                    | 0                                                                             | 107                                                                               | 0                                                                                   | 197                                                           | 0                                                    | 0                                         | 0                                   | 8                                                                     | 05/25/2036                                     | 1.A FM                                                                                                           |
| ..76110W-SZ-0                | RASC 2003-KST A15 4.012% 09/25/33 .....               |              | 09/01/2023       | Paydown                                  |                                 | 16,473             | 16,473    | 14,331         | 16,154                                               | 0                                                  | 318                                                    | 0                                                                             | 318                                                                               | 0                                                                                   | 16,473                                                        | 0                                                    | 0                                         | 0                                   | 498                                                                   | 09/25/2033                                     | 1.A FM                                                                                                           |
| ..76111B-XQ-6                | RAL1 2006-QS3 1A12 6.000% 03/25/36 .....              |              | 09/01/2023       | Paydown                                  |                                 | 2,625              | 3,665     | 3,665          | 3,628                                                | 0                                                  | (658)                                                  | 0                                                                             | (658)                                                                             | 0                                                                                   | 2,625                                                         | 0                                                    | 0                                         | 0                                   | 140                                                                   | 03/25/2036                                     | 2.B FM                                                                                                           |
| ..76111X-ZU-0                | RFMSI 2005-S7 A4 5.500% 11/25/35 .....                |              | 09/01/2023       | Paydown                                  |                                 | 3,282              | 4,592     | 4,139          | 3,948                                                | 0                                                  | (665)                                                  | 0                                                                             | (665)                                                                             | 0                                                                                   | 3,282                                                         | 0                                                    | 0                                         | 0                                   | 168                                                                   | 11/25/2035                                     | 2.B FM                                                                                                           |
| ..761713-BG-0                | REYNOLDS AMERICAN INC 4.450% 06/12/25 .....           |              | 08/16/2023       | Call 98.1010                             |                                 | 1,863,919          | 1,900,000 | 1,894,243      | 1,898,347                                            | 0                                                  | 406                                                    | 0                                                                             | 406                                                                               | 0                                                                                   | 1,898,753                                                     | 0                                                    | 0                                         | 0                                   | 22,472                                                                | 06/12/2025                                     | 2.B FE                                                                                                           |
| ..761714-AA-1                | REYNOLDS GRP ISS/REYNOLD 4.000% 10/15/27 .....        |              | 09/13/2023       | BARCLAYS                                 |                                 | 285,505            | 319,000   | 314,371        | 315,414                                              | 0                                                  | 483                                                    | 0                                                                             | 483                                                                               | 0                                                                                   | 315,898                                                       | 0                                                    | (30,393)                                  | (30,393)                            | 11,697                                                                | 10/15/2027                                     | 4.A FE                                                                                                           |
| ..78419C-AG-9                | SGCMS 2016-C5 XA 2.021% 10/10/48 .....                |              | 09/01/2023       | Paydown                                  |                                 | 0                  | 0         | 82,877         | 23,560                                               | 0                                                  | (23,560)                                               | 0                                                                             | (23,560)                                                                          | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 5,925                                                                 | 10/10/2048                                     | 1.A FE                                                                                                           |
| ..78471K-AE-1                | SPMIT 2016-1A 1A4 3.000% 11/25/46 .....               |              | 09/01/2023       | Paydown                                  |                                 | 8,558              | 8,558     | 8,163          | 8,386                                                | 0                                                  | 172                                                    | 0                                                                             | 172                                                                               | 0                                                                                   | 8,558                                                         | 0                                                    | 0                                         | 0                                   | 172                                                                   | 11/25/2046                                     | 1.A                                                                                                              |
| ..81745B-AN-5                | SEMT 2013-6 B2 3.513% 05/25/43 .....                  |              | 09/01/2023       | Paydown                                  |                                 | 111,126            | 110,736   | 110,840        | 111,126                                              | 0                                                  | 286                                                    | 0                                                                             | 286                                                                               | 0                                                                                   | 111,126                                                       | 0                                                    | 0                                         | 0                                   | 2,520                                                                 | 05/25/2043                                     | 1.A                                                                                                              |
| ..81745D-AE-1                | SEMT 2013-9 A1 3.500% 07/25/43 .....                  |              | 09/01/2023       | Paydown                                  |                                 | 4,306              | 4,306     | 4,231          | 4,268                                                | 0                                                  | 38                                                     | 0                                                                             | 38                                                                                | 0                                                                                   | 4,306                                                         | 0                                                    | 0                                         | 0                                   | 102                                                                   | 07/25/2043                                     | 1.A                                                                                                              |
| ..81745J-AA-6                | SEMT 2013-11 A1 3.500% 09/25/43 .....                 |              | 09/01/2023       | Paydown                                  |                                 | 32,822             | 32,822    | 31,919         | 32,452                                               | 0                                                  | 369                                                    | 0                                                                             | 369                                                                               | 0                                                                                   | 32,822                                                        | 0                                                    | 0                                         | 0                                   | 691                                                                   | 09/25/2043                                     | 1.A                                                                                                              |
| ..81745J-AQ-1                | SEMT 2013-11 B3 3.650% 09/25/43 .....                 |              | 09/01/2023       | Paydown                                  |                                 | 90,584             | 90,584    | 89,282         | 90,067                                               | 0                                                  | 517                                                    | 0                                                                             | 517                                                                               | 0                                                                                   | 90,584                                                        | 0                                                    | 0                                         | 0                                   | 1,989                                                                 | 09/25/2043                                     | 1.A                                                                                                              |

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

| 1                    | 2                                                                                 | 3            | 4                | 5                                         | 6                               | 7                  | 8          | 9              | 10                                                   | Change In Book/Adjusted Carrying Value             |                                                        |                                                                               |                                                                                   |                                                                                     | 16                                                            | 17                                                   | 18                                        | 19                                  | 20                                                                    | 21                                             | 22                                                                                                               |
|----------------------|-----------------------------------------------------------------------------------|--------------|------------------|-------------------------------------------|---------------------------------|--------------------|------------|----------------|------------------------------------------------------|----------------------------------------------------|--------------------------------------------------------|-------------------------------------------------------------------------------|-----------------------------------------------------------------------------------|-------------------------------------------------------------------------------------|---------------------------------------------------------------|------------------------------------------------------|-------------------------------------------|-------------------------------------|-----------------------------------------------------------------------|------------------------------------------------|------------------------------------------------------------------------------------------------------------------|
|                      |                                                                                   |              |                  |                                           |                                 |                    |            |                |                                                      | 11                                                 | 12                                                     | 13                                                                            | 14                                                                                | 15                                                                                  |                                                               |                                                      |                                           |                                     |                                                                       |                                                |                                                                                                                  |
| CUSIP Identification | Description                                                                       | For-<br>eign | Disposal<br>Date | Name<br>of Purchaser                      | Number of<br>Shares of<br>Stock | Consid-<br>eration | Par Value  | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amor-<br>tization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recogn-<br>ized | Total<br>Change in<br>Book/<br>Adjusted<br>Carrying<br>Value<br>(11 + 12 -<br>13) | Total<br>Foreign<br>Exchange<br>Change in<br>Book<br>/Adjusted<br>Carrying<br>Value | Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | Realized<br>Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | Stated<br>Con-<br>tractual<br>Maturity<br>Date | NAIC<br>Desig-<br>nation,<br>NAIC<br>Desig-<br>nation<br>Modifier<br>and<br>SVO<br>Admini-<br>strative<br>Symbol |
| ..81745N-AJ-8        | SEMT 2014-1 B2 4.055% 04/25/44                                                    |              | 09/01/2023       | Paydown                                   |                                 | 89,113             | 89,113     | 89,478         | 88,988                                               | 0                                                  | 125                                                    | 0                                                                             | 125                                                                               | 0                                                                                   | 89,113                                                        | 0                                                    | 0                                         | 0                                   | 2,301                                                                 | 04/25/2044                                     | 1.A                                                                                                              |
| ..81745Q-AB-8        | SEMT 2015-1 A2 3.000% 01/25/45                                                    |              | 09/01/2023       | Paydown                                   |                                 | 2,793              | 2,793      | 2,786          | 2,791                                                | 0                                                  | 3                                                      | 0                                                                             | 3                                                                                 | 0                                                                                   | 2,793                                                         | 0                                                    | 0                                         | 0                                   | 52                                                                    | 01/25/2045                                     | 1.A                                                                                                              |
| ..81745R-AH-3        | SEMT 2013-3 B2 3.530% 03/25/43                                                    |              | 09/01/2023       | Paydown                                   |                                 | 19,689             | 19,689     | 20,206         | 19,785                                               | 0                                                  | (97)                                                   | 0                                                                             | (97)                                                                              | 0                                                                                   | 19,689                                                        | 0                                                    | 0                                         | 0                                   | 486                                                                   | 03/25/2043                                     | 1.A                                                                                                              |
| ..81746D-AG-5        | SEMT 2017-5 A7 3.500% 08/25/47                                                    |              | 09/01/2023       | Paydown                                   |                                 | 83,413             | 83,413     | 82,712         | 83,202                                               | 0                                                  | 212                                                    | 0                                                                             | 212                                                                               | 0                                                                                   | 83,413                                                        | 0                                                    | 0                                         | 0                                   | 1,942                                                                 | 08/25/2047                                     | 1.A                                                                                                              |
| ..81746N-AU-2        | SEMT 2016-3 A19 3.500% 11/25/46                                                   |              | 09/01/2023       | Paydown                                   |                                 | 9,016              | 9,016      | 9,204          | 9,102                                                | 0                                                  | (86)                                                   | 0                                                                             | (86)                                                                              | 0                                                                                   | 9,016                                                         | 0                                                    | 0                                         | 0                                   | 211                                                                   | 11/25/2046                                     | 1.A                                                                                                              |
| ..81746T-CB-9        | SEMT 2017-1 B1 3.607% 02/25/47                                                    |              | 09/01/2023       | Paydown                                   |                                 | 17,007             | 17,007     | 17,502         | 17,210                                               | 0                                                  | (203)                                                  | 0                                                                             | (203)                                                                             | 0                                                                                   | 17,007                                                        | 0                                                    | 0                                         | 0                                   | 409                                                                   | 02/25/2047                                     | 1.A                                                                                                              |
| ..81746X-AU-0        | SEMT 2017-3 A19 3.500% 04/25/47                                                   |              | 09/01/2023       | Paydown                                   |                                 | 28,386             | 28,386     | 27,885         | 28,114                                               | 0                                                  | 272                                                    | 0                                                                             | 272                                                                               | 0                                                                                   | 28,386                                                        | 0                                                    | 0                                         | 0                                   | 662                                                                   | 04/25/2047                                     | 1.A                                                                                                              |
| ..81747E-CD-7        | SEMT 2018-CH2 B1A 3.750% 06/25/48                                                 |              | 09/01/2023       | Paydown                                   |                                 | 62,284             | 62,284     | 66,313         | 64,351                                               | 0                                                  | (2,068)                                                | 0                                                                             | (2,068)                                                                           | 0                                                                                   | 62,284                                                        | 0                                                    | 0                                         | 0                                   | 1,553                                                                 | 06/25/2048                                     | 1.A                                                                                                              |
| ..81748Y-AD-4        | Sequoia Mortgage20216 2021-6 A4 2.500%<br>10/25/51                                |              | 09/01/2023       | Paydown                                   |                                 | 329,330            | 329,330    | 336,329        | 335,632                                              | 0                                                  | (6,302)                                                | 0                                                                             | (6,302)                                                                           | 0                                                                                   | 329,330                                                       | 0                                                    | 0                                         | 0                                   | 5,446                                                                 | 10/25/2051                                     | 1.A                                                                                                              |
| ..822804-AA-8        | SAFT 2013-1 A1 3.750% 07/25/43                                                    |              | 09/01/2023       | Paydown                                   |                                 | 3,572              | 3,572      | 3,656          | 3,601                                                | 0                                                  | (29)                                                   | 0                                                                             | (29)                                                                              | 0                                                                                   | 3,572                                                         | 0                                                    | 0                                         | 0                                   | 89                                                                    | 07/25/2043                                     | 1.A                                                                                                              |
| ..82281E-CK-1        | SCOT 2016-1 1A19 3.500% 11/25/46                                                  |              | 09/01/2023       | Paydown                                   |                                 | 57,810             | 57,810     | 57,728         | 57,768                                               | 0                                                  | 41                                                     | 0                                                                             | 41                                                                                | 0                                                                                   | 57,810                                                        | 0                                                    | 0                                         | 0                                   | 1,311                                                                 | 11/25/2046                                     | 1.A                                                                                                              |
| ..85172F-AM-1        | SPRINGLEAF FINANCE CORP 6.875% 03/15/25                                           |              | 09/13/2023       | UBS WARBURG                               |                                 | 256,410            | 259,000    | 252,849        | 0                                                    | 0                                                  | 1,584                                                  | 0                                                                             | 1,584                                                                             | 0                                                                                   | 254,432                                                       | 0                                                    | 1,978                                     | 1,978                               | 17,806                                                                | 03/15/2025                                     | 3.B FE                                                                                                           |
| ..85207U-AF-2        | SPRINT CORP 7.875% 09/15/23                                                       |              | 09/15/2023       | Maturity<br>INTL FCSTONE FINANCIAL<br>INC |                                 | 2,000,000          | 2,000,000  | 2,009,780      | 0                                                    | 0                                                  | (9,780)                                                | 0                                                                             | (9,780)                                                                           | 0                                                                                   | 2,000,000                                                     | 0                                                    | 0                                         | 0                                   | 78,750                                                                | 09/15/2023                                     | 2.B FE                                                                                                           |
| ..863667-AN-1        | STRYKER CORP 3.500% 03/15/26                                                      |              | 09/21/2023       |                                           |                                 | 6,672,610          | 7,000,000  | 6,954,360      | 6,983,609                                            | 0                                                  | 3,584                                                  | 0                                                                             | 3,584                                                                             | 0                                                                                   | 6,987,193                                                     | 0                                                    | (314,583)                                 | (314,583)                           | 251,806                                                               | 03/15/2026                                     | 2.A FE                                                                                                           |
| ..89177B-AA-3        | TPMT 2019-1 A1 3.750% 03/25/58                                                    |              | 09/01/2023       | Paydown                                   |                                 | 81,168             | 80,674     | 80,739         | 80,739                                               | 0                                                  | 429                                                    | 0                                                                             | 429                                                                               | 0                                                                                   | 81,168                                                        | 0                                                    | 0                                         | 0                                   | 2,100                                                                 | 03/25/2058                                     | 1.A                                                                                                              |
| ..89680H-AA-0        | TCF 2020-1A A 2.110% 09/20/45                                                     |              | 09/20/2023       | Paydown                                   |                                 | 106,250            | 106,250    | 106,230        | 106,234                                              | 0                                                  | 16                                                     | 0                                                                             | 16                                                                                | 0                                                                                   | 106,250                                                       | 0                                                    | 0                                         | 0                                   | 1,494                                                                 | 09/20/2045                                     | 1.F FE                                                                                                           |
| ..89680H-AE-2        | TCF 2021-1A A 1.860% 03/20/46                                                     |              | 09/20/2023       | Paydown                                   |                                 | 724,200            | 724,200    | 619,134        | 622,237                                              | 0                                                  | 101,963                                                | 0                                                                             | 101,963                                                                           | 0                                                                                   | 724,200                                                       | 0                                                    | 0                                         | 0                                   | 8,980                                                                 | 03/20/2046                                     | 1.F FE                                                                                                           |
| ..90276X-AS-4        | UBSCM 2018-C11 ASB 4.119% 06/15/51                                                |              | 09/01/2023       | Paydown                                   |                                 | 40,373             | 40,373     | 41,026         | 40,426                                               | 0                                                  | (53)                                                   | 0                                                                             | (53)                                                                              | 0                                                                                   | 40,373                                                        | 0                                                    | 0                                         | 0                                   | 1,181                                                                 | 06/15/2051                                     | 1.A                                                                                                              |
| ..90278L-AZ-2        | UBSCM 2018-C15 XA 1.068% 12/15/51                                                 |              | 09/01/2023       | Paydown                                   |                                 | 0                  | 0          | 0              | 4,062                                                | 0                                                  | (4,062)                                                | 0                                                                             | (4,062)                                                                           | 0                                                                                   | 0                                                             | 0                                                    | 0                                         | 0                                   | 668                                                                   | 12/15/2051                                     | 1.A FE                                                                                                           |
| ..914906-AS-1        | UNIVISION COMMUNICATIONS INC 5.125%<br>02/15/25                                   |              | 07/21/2023       | Various                                   |                                 | 1,356,320          | 1,384,000  | 1,366,700      | 1,378,623                                            | 0                                                  | 1,377                                                  | 0                                                                             | 1,377                                                                             | 0                                                                                   | 1,380,000                                                     | 0                                                    | (23,680)                                  | (23,680)                            | 66,989                                                                | 02/15/2025                                     | 4.A FE                                                                                                           |
| ..92783#-AA-4        | VA INT'L GATEWAY PP 3.930% 06/30/30                                               |              | 07/01/2023       | Various                                   |                                 | 205                | 205        | 205            | 205                                                  | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 205                                                           | 0                                                    | 0                                         | 0                                   | 24,532                                                                | 06/30/2030                                     | 1.F PL                                                                                                           |
| ..92890F-AV-8        | WFRBS 2014-C20 ASB 3.638% 05/15/47                                                |              | 09/01/2023       | Paydown                                   |                                 | 650,597            | 650,597    | 670,083        | 651,574                                              | 0                                                  | (977)                                                  | 0                                                                             | (977)                                                                             | 0                                                                                   | 650,597                                                       | 0                                                    | 0                                         | 0                                   | 16,727                                                                | 05/15/2047                                     | 1.A                                                                                                              |
| ..929227-2G-0        | WAMU 2003-S5 1A4 5.500% 06/25/33                                                  |              | 09/01/2023       | Paydown                                   |                                 | 754                | 754        | 662            | 629                                                  | 0                                                  | 92                                                     | 0                                                                             | 92                                                                                | 0                                                                                   | 754                                                           | 0                                                    | 0                                         | 0                                   | 28                                                                    | 06/25/2033                                     | 1.A FM                                                                                                           |
| ..92938G-AE-8        | WFRBS 2013-C17 ASB 3.558% 12/15/46                                                |              | 08/01/2023       | Paydown                                   |                                 | 20,700             | 20,700     | 21,320         | 20,705                                               | 0                                                  | (4)                                                    | 0                                                                             | (4)                                                                               | 0                                                                                   | 20,700                                                        | 0                                                    | 0                                         | 0                                   | 430                                                                   | 12/15/2046                                     | 1.A                                                                                                              |
| ..92938J-AF-9        | WFRBS 2013-UBS1 ASB 3.603% 03/15/46                                               |              | 09/01/2023       | Paydown                                   |                                 | 59,384             | 59,384     | 61,162         | 59,413                                               | 0                                                  | (28)                                                   | 0                                                                             | (28)                                                                              | 0                                                                                   | 59,384                                                        | 0                                                    | 0                                         | 0                                   | 1,419                                                                 | 03/15/2046                                     | 1.A                                                                                                              |
| ..93934F-EQ-1        | WMALT 2005-9 2A4 5.500% 11/25/35                                                  |              | 09/01/2023       | Paydown                                   |                                 | 1,730              | 1,920      | 1,773          | 1,792                                                | 0                                                  | (61)                                                   | 0                                                                             | (61)                                                                              | 0                                                                                   | 1,730                                                         | 0                                                    | 0                                         | 0                                   | 77                                                                    | 11/25/2035                                     | 1.A FM                                                                                                           |
| ..93935B-AH-3        | WMALT 2006-5 3A6 6.768% 07/25/36                                                  |              | 09/01/2023       | Paydown                                   |                                 | 9,375              | 9,375      | 3,330          | 2,502                                                | 0                                                  | 6,873                                                  | 0                                                                             | 6,873                                                                             | 0                                                                                   | 9,375                                                         | 0                                                    | 0                                         | 0                                   | 71                                                                    | 07/25/2036                                     | 1.A FM                                                                                                           |
| ..949831-AA-9        | WFMS 2019-3 A1 3.500% 07/25/49                                                    |              | 09/01/2023       | Paydown                                   |                                 | 3,384              | 3,384      | 3,431          | 3,400                                                | 0                                                  | (16)                                                   | 0                                                                             | (16)                                                                              | 0                                                                                   | 3,384                                                         | 0                                                    | 0                                         | 0                                   | 80                                                                    | 07/25/2049                                     | 1.A                                                                                                              |
| ..94989M-AF-6        | WFCM 2015-NXS2 ASB 3.461% 07/15/58                                                |              | 09/01/2023       | Paydown                                   |                                 | 1,085,946          | 1,085,946  | 1,118,509      | 1,089,940                                            | 0                                                  | (3,994)                                                | 0                                                                             | (3,994)                                                                           | 0                                                                                   | 1,085,946                                                     | 0                                                    | 0                                         | 0                                   | 25,183                                                                | 07/15/2058                                     | 1.A                                                                                                              |
| ..95003H-AA-7        | Wells Fargo Mortl20221 ked Se 2022-1 A1<br>2.500% 08/25/51                        |              | 09/01/2023       | Paydown                                   |                                 | 58,587             | 58,587     | 57,470         | 57,476                                               | 0                                                  | 1,110                                                  | 0                                                                             | 1,110                                                                             | 0                                                                                   | 58,587                                                        | 0                                                    | 0                                         | 0                                   | 973                                                                   | 08/25/2051                                     | 1.A                                                                                                              |
| ..96042H-AN-0        | Westlake Automob20193A ivable 2019-3A E<br>3.590% 03/17/25                        |              | 09/15/2023       | Paydown                                   |                                 | 14,400,000         | 14,400,000 | 14,373,000     | 14,384,346                                           | 0                                                  | 15,654                                                 | 0                                                                             | 15,654                                                                            | 0                                                                                   | 14,400,000                                                    | 0                                                    | 0                                         | 0                                   | 380,523                                                               | 03/17/2025                                     | 1.B FE                                                                                                           |
| ..96217B-AN-9        | TRI POINTE GROUP / HOMES 5.875% 06/15/24<br>WILSHIRE MTG LOAN TR 1997-2 M3 7.770% |              | 07/19/2023       | WELLS FARGO                               |                                 | 906,728            | 909,000    | 888,095        | 902,624                                              | 0                                                  | 2,369                                                  | 0                                                                             | 2,369                                                                             | 0                                                                                   | 904,992                                                       | 0                                                    | 1,735                                     | 1,735                               | 32,042                                                                | 06/15/2024                                     | 3.C FE                                                                                                           |
| ..971885-AP-3        | 05/25/28                                                                          |              | 09/01/2023       | Paydown                                   |                                 | 499                | 499        | 507            | 500                                                  | 0                                                  | (1)                                                    | 0                                                                             | (1)                                                                               | 0                                                                                   | 499                                                           | 0                                                    | 0                                         | 0                                   | (8)                                                                   | 05/25/2028                                     | 4.C FM                                                                                                           |
| ..97652P-AW-1        | WIN 2014-1 B3 3.919% 06/20/44                                                     |              | 09/01/2023       | Paydown                                   |                                 | 26,571             | 26,571     | 26,999         | 26,697                                               | 0                                                  | (125)                                                  | 0                                                                             | (125)                                                                             | 0                                                                                   | 26,571                                                        | 0                                                    | 0                                         | 0                                   | 695                                                                   | 06/20/2044                                     | 1.A                                                                                                              |
| ..009090-AA-9        | ACAON 2015-1A PTT 3.600% 03/15/27                                                 | A            | 09/15/2023       | Various                                   |                                 | 474,143            | 474,143    | 476,068        | 474,986                                              | 0                                                  | (843)                                                  | 0                                                                             | (843)                                                                             | 0                                                                                   | 474,143                                                       | 0                                                    | 0                                         | 0                                   | 17,178                                                                | 03/15/2027                                     | 1.F FE                                                                                                           |
| ..06417M-C4-5        | BANK OF NOVA SCO 6.000% 08/08/23                                                  | A            | 08/08/2023       | Maturity                                  |                                 | 5,000,000          | 5,000,000  | 5,000,000      | 5,000,000                                            | 0                                                  | 0                                                      | 0                                                                             | 0                                                                                 | 0                                                                                   | 5,000,000                                                     | 0                                                    | 0                                         | 0                                   | 202,031                                                               | 08/08/2023                                     | 1.A FE                                                                                                           |
| ..15135U-AP-4        | CENOVUS ENERGY INC 5.250% 06/15/37                                                | A            | 09/20/2023       | Call<br>92.2210<br>Redemption 100.0000    |                                 | 1,129,707          | 1,225,000  | 1,326,923      | 1,314,868                                            | 0                                                  | (3,450)                                                | 0                                                                             | (3,450)                                                                           | 0                                                                                   | 1,311,418                                                     | 0                                                    | 0                                         | 0                                   | (132,583)                                                             | 06/15/2037                                     | 2.C FE                                                                                                           |
| ..000000-00-0        | YPF SOCIEDAD ANONIMA 9.000% 02/12/26                                              | D            | 08/12/2023       | MORGAN STANLEY FIXED INC                  |                                 | 14,115             | 14,115     | 11,751         | 12,014                                               | 0                                                  | 2,101                                                  | 0                                                                             | 2,101                                                                             | 0                                                                                   | 14,115                                                        | 0                                                    | 0                                         | 0                                   | 857                                                                   | 02/12/2026                                     | 5.C FE                                                                                                           |
| ..10554T-AE-5        | BRASKEM NETHERLANDS 5.875% 01/31/50                                               | D            | 09/08/2023       |                                           |                                 | 256,455            | 353,000    | 355,471        | 355,443                                              | 0                                                  | (27)                                                   | 0                                                                             | (27)                                                                              | 0                                                                                   | 355,416                                                       | 0                                                    | (98,962)                                  | (98,962)                            | 23,158                                                                | 01/31/2050                                     | 2.C FE                                                                                                           |
| ..12594K-AA-0        | CHN INDUSTRIAL NV 4.500% 08/15/23                                                 | D            | 08/15/2023       | Maturity                                  |                                 | 2,600,000          | 2,600,000  | 2,591,160      | 0                                                    | 0                                                  | 8,840                                                  | 0                                                                             | 8,840                                                                             | 0                                                                                   | 2,600,000                                                     | 0                                                    | 0                                         | 0                                   | 58,500                                                                | 08/15/2023                                     | 2.B FE                                                                                                           |
| ..12807C-AA-1        | CAI 2020-1A A 2.220% 09/25/45                                                     | D            | 09/25/2023       | Paydown                                   |                                 | 212,500            | 212,500    | 212,452        | 212,308                                              | 0                                                  | 192                                                    | 0                                                                             | 192                                                                               | 0                                                                                   | 212,500                                                       | 0                                                    | 0                                         | 0                                   | 3,145                                                                 | 09/25/2045                                     | 1.F FE                                                                                                           |

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

| 1                                                                          | 2                                         | 3        | 4             | 5                      | 6                         | 7              | 8           | 9           | 10                                       | Change In Book/Adjusted Carrying Value    |                                           |                                                            |                                                              |                                                                | 16                                             | 17                                       | 18                               | 19                            | 20                                                  | 21                                | 22                                                                           |     |
|----------------------------------------------------------------------------|-------------------------------------------|----------|---------------|------------------------|---------------------------|----------------|-------------|-------------|------------------------------------------|-------------------------------------------|-------------------------------------------|------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|-----------------------------------------------------|-----------------------------------|------------------------------------------------------------------------------|-----|
|                                                                            |                                           |          |               |                        |                           |                |             |             |                                          | 11                                        | 12                                        | 13                                                         | 14                                                           | 15                                                             |                                                |                                          |                                  |                               |                                                     |                                   |                                                                              |     |
| CUSIP Ident-ification                                                      | Description                               | For-eign | Disposal Date | Name of Purchaser      | Number of Shares of Stock | Consid-eration | Par Value   | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recogn-ized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |     |
| ..31572U-AF-3                                                              | FIBRIA OVERSEAS FINANCE 5.500% 01/17/27   | D.....   | 09/01/2023    | Tax Free Exchange      |                           | 2,038,961      | 2,000,000   | 2,090,000   | 2,046,080                                | .....0                                    | .....(7,119)                              | .....0                                                     | .....(7,119)                                                 | .....0                                                         | 2,038,961                                      | .....0                                   | .....0                           | .....0                        | 110,000                                             | 01/17/2027                        | 2.C FE                                                                       |     |
| ..38174Y-AA-3                                                              | GOCAP 2015-24A AR 7.231% 11/05/29         | D.....   | 08/05/2023    | Paydown                |                           | 253,997        | 253,997     | 253,997     | 253,997                                  | .....0                                    | .....0                                    | .....0                                                     | .....0                                                       | .....0                                                         | 253,997                                        | .....0                                   | .....0                           | .....0                        | 12,508                                              | 11/05/2029                        | 1.A FE                                                                       |     |
| ..46590X-AB-2                                                              | JBS USA FOOD FINANCE 5.500% 01/15/30      | D.....   | 08/22/2023    | Tax Free Exchange      |                           | 3,287,671      | 3,279,000   | 3,291,000   | 3,288,394                                | .....0                                    | .....(723)                                | .....0                                                     | .....(723)                                                   | .....0                                                         | 3,287,671                                      | .....0                                   | .....0                           | .....0                        | 198,880                                             | 01/15/2030                        | 2.C FE                                                                       |     |
| ..46590X-AE-6                                                              | 02/02/52                                  | D.....   | 08/22/2023    | Tax Free Exchange      |                           | 709,772        | 710,000     | 709,766     | 709,769                                  | .....0                                    | .....3                                    | .....0                                                     | .....3                                                       | .....0                                                         | 709,772                                        | .....0                                   | .....0                           | .....0                        | 32,788                                              | 02/02/2052                        | 2.C FE                                                                       |     |
| ..46590X-AJ-5                                                              | JBS USA FOOD FINANCE 6.500% 12/01/52      | D.....   | 08/24/2023    | Tax Free Exchange      |                           | 565,818        | 550,000     | 582,516     | 577,032                                  | .....0                                    | .....(11,214)                             | .....0                                                     | .....(11,214)                                                | .....0                                                         | 565,818                                        | .....0                                   | .....0                           | .....0                        | 26,117                                              | 12/01/2052                        | 2.C FE                                                                       |     |
| ..46590X-AR-7                                                              | JBS USA FOOD FINANCE 144A 2.500% 01/15/27 | D.....   | 08/22/2023    | Tax Free Exchange      |                           | 2,222,893      | 2,238,000   | 2,218,638   | 2,220,187                                | .....0                                    | .....2,706                                | .....0                                                     | .....2,706                                                   | .....0                                                         | 2,222,893                                      | .....0                                   | .....0                           | .....0                        | 61,700                                              | 01/15/2027                        | 2.C FE                                                                       |     |
| ..46590X-AX-4                                                              | JBS USA FOOD FINANCE 6.500% 12/01/52      | D.....   | 08/25/2023    | Various                |                           | 190,918        | 203,000     | 208,838     | .....0                                   | .....(87)                                 | .....0                                    | .....(87)                                                  | .....(87)                                                    | .....0                                                         | 208,751                                        | .....0                                   | .....(17,833)                    | .....(17,833)                 | 3,221                                               | 12/01/2052                        | 2.C FE                                                                       |     |
| ..5006EP-AJ-0                                                              | KOREA EAST-WEST POWER CO 3.875% 07/19/23  | D.....   | 07/19/2023    | Maturity               |                           | 7,000,000      | 7,000,000   | 6,965,420   | 6,995,857                                | .....0                                    | .....4,143                                | .....0                                                     | .....4,143                                                   | .....0                                                         | 7,000,000                                      | .....0                                   | .....0                           | .....0                        | 271,250                                             | 07/19/2023                        | 1.C FE                                                                       |     |
| ..50247V-AA-7                                                              | LYB INTL FINANCE BV 4.000% 07/15/23       | D.....   | 07/15/2023    | Maturity               |                           | 1,000,000      | 1,000,000   | 994,800     | .....0                                   | .....5,200                                | .....0                                    | .....5,200                                                 | .....5,200                                                   | .....0                                                         | 1,000,000                                      | .....0                                   | .....0                           | .....0                        | 20,000                                              | 07/15/2023                        | 2.B FE                                                                       |     |
| ..55283T-AA-6                                                              | 6.547% 07/16/36                           | D.....   | 09/16/2023    | Paydown                |                           | 106,822        | 106,822     | 105,053     | 105,185                                  | .....0                                    | .....1,637                                | .....0                                                     | .....1,637                                                   | .....0                                                         | 106,822                                        | .....0                                   | .....0                           | .....0                        | 4,321                                               | 07/16/2036                        | 1.A FE                                                                       |     |
| ..62947Q-BB-3                                                              | NXP BV 5.350% 03/01/26                    | D.....   | 07/13/2023    | CITIGROUP GLOBAL MKTS  |                           | 1,659,884      | 1,660,000   | 1,823,688   | 1,796,788                                | .....0                                    | .....(24,105)                             | .....0                                                     | .....(24,105)                                                | .....0                                                         | 1,772,683                                      | .....0                                   | .....(112,799)                   | .....(112,799)                | 77,955                                              | 03/01/2026                        | 2.B FE                                                                       |     |
| ..77341D-AA-5                                                              | ROCKT 2017-3A A 6.778% 10/20/30           | D.....   | 07/20/2023    | Paydown                |                           | 308,594        | 308,594     | 308,594     | 308,594                                  | .....0                                    | .....0                                    | .....0                                                     | .....0                                                       | .....0                                                         | 308,594                                        | .....0                                   | .....0                           | .....0                        | 13,935                                              | 10/20/2030                        | 1.A FE                                                                       |     |
| ..82620Q-AD-9                                                              | SIEMENS FINANCING 6.125% 08/17/26         | D.....   | 09/06/2023    | TD SECURITIES          |                           | 3,069,510      | 3,000,000   | 3,009,330   | 3,002,639                                | .....0                                    | .....(457)                                | .....0                                                     | .....(457)                                                   | .....0                                                         | 3,002,183                                      | .....0                                   | .....67,327                      | .....67,327                   | 194,469                                             | 08/17/2026                        | 1.E FE                                                                       |     |
| ..870674-AA-6                                                              | SWEIHAN PV POWER CO PJSC 3.625% 01/31/49  | D.....   | 07/31/2023    | Redemption 100.0000    |                           | 40,700         | 40,700      | 40,700      | 40,700                                   | .....0                                    | .....0                                    | .....0                                                     | .....0                                                       | .....0                                                         | 40,700                                         | .....0                                   | .....0                           | .....0                        | 1,475                                               | 01/31/2049                        | 2.A FE                                                                       |     |
| ..87244C-AJ-5                                                              | CHMIL 2016-1A AR 7.143% 10/20/30          | D.....   | 07/20/2023    | Paydown                |                           | 254,905        | 254,905     | 254,905     | 254,905                                  | .....0                                    | .....0                                    | .....0                                                     | .....0                                                       | .....0                                                         | 254,905                                        | .....0                                   | .....0                           | .....0                        | 12,168                                              | 10/20/2030                        | 1.A FE                                                                       |     |
| ..61257*-AJ-0                                                              | BOREALIS FUNDING PP 5.360% 08/19/23       | D.....   | 08/19/2023    | Maturity               |                           | 5,000,000      | 5,000,000   | 5,000,000   | 5,000,000                                | .....0                                    | .....0                                    | .....0                                                     | .....0                                                       | .....0                                                         | 5,000,000                                      | .....0                                   | .....0                           | .....0                        | 268,000                                             | 08/19/2023                        | 2.A                                                                          |     |
| ..V6179#-AA-2                                                              | FIRST OMEGA SHIPPING PP 4.650% 06/25/24   | D.....   | 07/01/2023    | Redemption 100.0000    |                           | 866,132        | 866,132     | 866,132     | 866,132                                  | .....0                                    | .....0                                    | .....0                                                     | .....0                                                       | .....0                                                         | 866,132                                        | .....0                                   | .....0                           | .....0                        | 20,138                                              | 06/25/2024                        | 2.C                                                                          |     |
| 1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) |                                           |          |               |                        |                           | 121,730,165    | 124,291,585 | 123,168,655 | 111,949,913                              | 0                                         | (143,587)                                 | 1,173                                                      | (144,760)                                                    | 0                                                              | 122,995,276                                    | 0                                        | (892,609)                        | (892,609)                     | 4,183,017                                           | XXX                               | XXX                                                                          |     |
| ..020002-BB-6                                                              | ALLSTATE CORPORATION 3.291% 08/15/53      | D.....   | 07/25/2023    | Various                |                           | 2,697,933      | 2,720,000   | 2,518,512   | 2,519,078                                | .....0                                    | .....1,366                                | .....0                                                     | .....1,366                                                   | .....0                                                         | 2,520,444                                      | .....0                                   | .....177,489                     | .....177,489                  | 147,808                                             | 08/15/2053                        | 2.B FE                                                                       |     |
| ..21869M-AA-5                                                              | CORESTATES CAPTL III 6.196% 02/15/27      | D.....   | 09/25/2023    | SEAPORT GROUP LLC      |                           | 1,198,864      | 1,257,000   | 1,156,738   | 768,665                                  | .....0                                    | .....10,953                               | .....0                                                     | .....10,953                                                  | .....0                                                         | 1,191,843                                      | .....0                                   | .....7,021                       | .....7,021                    | 61,728                                              | 02/15/2027                        | 2.B FE                                                                       |     |
| ..744320-BJ-0                                                              | PRUDENTIAL FINANCIAL 5.125% 03/01/52      | D.....   | 08/02/2023    | Various                |                           | 892,560        | 978,000     | 974,913     | 974,927                                  | .....0                                    | .....25                                   | .....0                                                     | .....25                                                      | .....0                                                         | 974,952                                        | .....0                                   | .....(82,392)                    | .....(82,392)                 | 46,410                                              | 03/01/2052                        | 2.B FE                                                                       |     |
| ..976657-AH-9                                                              | WISCONSIN ENERGY CORP 7.739% 05/15/67     | D.....   | 09/07/2023    | Various                |                           | 131,593        | 145,000     | 123,356     | 123,800                                  | .....0                                    | .....31                                   | .....0                                                     | .....31                                                      | .....0                                                         | 123,831                                        | .....0                                   | .....7,762                       | .....7,762                    | 8,544                                               | 05/15/2067                        | 2.B FE                                                                       |     |
| 1309999999. Subtotal - Bonds - Hybrid Securities                           |                                           |          |               |                        |                           | 4,920,950      | 5,100,000   | 4,773,519   | 4,386,470                                | 0                                         | 12,375                                    | 0                                                          | 12,375                                                       | 0                                                              | 4,811,070                                      | 0                                        | 109,880                          | 109,880                       | 264,490                                             | XXX                               | XXX                                                                          |     |
| 2509999997. Total - Bonds - Part 4                                         |                                           |          |               |                        |                           | 156,537,556    | 160,930,398 | 159,393,376 | 126,691,002                              | 0                                         | (236,780)                                 | 1,173                                                      | (237,953)                                                    | 0                                                              | 158,925,959                                    | 0                                        | (1,796,120)                      | (1,796,120)                   | 4,789,224                                           | XXX                               | XXX                                                                          |     |
| 2509999998. Total - Bonds - Part 5                                         |                                           |          |               |                        |                           | XXX            | XXX         | XXX         | XXX                                      | XXX                                       | XXX                                       | XXX                                                        | XXX                                                          | XXX                                                            | XXX                                            | XXX                                      | XXX                              | XXX                           | XXX                                                 | XXX                               | XXX                                                                          | XXX |
| 2509999999. Total - Bonds                                                  |                                           |          |               |                        |                           | 156,537,556    | 160,930,398 | 159,393,376 | 126,691,002                              | 0                                         | (236,780)                                 | 1,173                                                      | (237,953)                                                    | 0                                                              | 158,925,959                                    | 0                                        | (1,796,120)                      | (1,796,120)                   | 4,789,224                                           | XXX                               | XXX                                                                          |     |
| 4509999997. Total - Preferred Stocks - Part 4                              |                                           |          |               |                        |                           | 0              | XXX         | 0           | 0                                        | 0                                         | 0                                         | 0                                                          | 0                                                            | 0                                                              | 0                                              | 0                                        | 0                                | 0                             | 0                                                   | XXX                               | XXX                                                                          |     |
| 4509999998. Total - Preferred Stocks - Part 5                              |                                           |          |               |                        |                           | XXX            | XXX         | XXX         | XXX                                      | XXX                                       | XXX                                       | XXX                                                        | XXX                                                          | XXX                                                            | XXX                                            | XXX                                      | XXX                              | XXX                           | XXX                                                 | XXX                               | XXX                                                                          | XXX |
| 4509999999. Total - Preferred Stocks                                       |                                           |          |               |                        |                           | 0              | XXX         | 0           | 0                                        | 0                                         | 0                                         | 0                                                          | 0                                                            | 0                                                              | 0                                              | 0                                        | 0                                | 0                             | 0                                                   | XXX                               | XXX                                                                          |     |
| ..032654-10-5                                                              | ANALOG DEVICES                            | .....    | 08/02/2023    | S. G. COWEN SECURITIES | 4,507,000                 | 869,759        |             | 403,446     | 739,283                                  | (335,837)                                 | 0                                         | 0                                                          | (335,837)                                                    | 0                                                              | 403,446                                        | 0                                        | 466,313                          | 466,313                       | 7,752                                               |                                   |                                                                              |     |
| ..053015-10-3                                                              | AUTOMATIC DATA PROCESSING INC             | .....    | 09/14/2023    | Various                | 3,390,000                 | 841,916        |             | 529,324     | 809,735                                  | (280,411)                                 | 0                                         | 0                                                          | (280,411)                                                    | 0                                                              | 529,324                                        | 0                                        | 312,592                          | 312,592                       | 12,713                                              |                                   |                                                                              |     |
| ..11135F-10-1                                                              | BROADCOM INC                              | .....    | 07/26/2023    | S. G. COWEN SECURITIES | 1,760,000                 | 1,572,537      |             | 457,231     | 984,069                                  | (526,838)                                 | 0                                         | 0                                                          | (526,838)                                                    | 0                                                              | 457,231                                        | 0                                        | 1,115,307                        | 1,115,307                     | 16,192                                              |                                   |                                                                              |     |
| ..191216-10-0                                                              | COCA-COLA CO                              | .....    | 08/22/2023    | CORP.                  | 15,787,000                | 949,326        |             | 673,028     | 1,004,211                                | (331,183)                                 | 0                                         | 0                                                          | (331,183)                                                    | 0                                                              | 673,028                                        | 0                                        | 276,298                          | 276,298                       | 14,524                                              |                                   |                                                                              |     |
| ..20030N-10-1                                                              | COMCAST CORP CL A                         | .....    | 09/25/2023    | GOLDMAN SACHS          | 10,381,000                | 466,370        |             | 377,060     | 328,823                                  | 10,605                                    | 0                                         | 0                                                          | 10,605                                                       | 0                                                              | 377,060                                        | 0                                        | 89,310                           | 89,310                        | 8,560                                               |                                   |                                                                              |     |
| ..244199-10-5                                                              | DEERE & COMPANY                           | .....    | 08/17/2023    | S. G. COWEN SECURITIES | 1,229,000                 | 522,915        |             | 175,340     | 526,946                                  | (351,607)                                 | 0                                         | 0                                                          | (351,607)                                                    | 0                                                              | 175,340                                        | 0                                        | 347,575                          | 347,575                       | 4,547                                               |                                   |                                                                              |     |
| ..26614N-10-2                                                              | DUPONT DE NEMOURS INC                     | .....    | 09/25/2023    | CORP.                  | 25,330,000                | 1,876,888      |             | 1,719,197   | 1,738,398                                | (19,201)                                  | 0                                         | 0                                                          | (19,201)                                                     | 0                                                              | 1,719,197                                      | 0                                        | 157,691                          | 157,691                       | 27,356                                              |                                   |                                                                              |     |
| ..30231G-10-2                                                              | EXXON MOBIL CORP                          | .....    | 08/03/2023    | Various                | 299,000                   | 31,650         |             | 17,049      | 32,980                                   | (15,930)                                  | 0                                         | 0                                                          | (15,930)                                                     | 0                                                              | 17,049                                         | 0                                        | 14,601                           | 14,601                        | 544                                                 |                                   |                                                                              |     |
| ..34964C-10-6                                                              | FORTUNE BRANDS HOME & SECURI COMMON       | .....    | 08/22/2023    | S. G. COWEN SECURITIES | 6,471,000                 | 426,132        |             | 349,289     | 302,626                                  | (28,874)                                  | 0                                         | 0                                                          | (28,874)                                                     | 0                                                              | 349,289                                        | 0                                        | 76,843                           | 76,843                        | 2,977                                               |                                   |                                                                              |     |
| ..35137L-10-5                                                              | FOX CORP                                  | .....    | 08/11/2023    | CORP.                  | 24,760,000                | 855,129        |             | 941,100     | 751,961                                  | 189,139                                   | 0                                         | 0                                                          | 189,139                                                      | 0                                                              | 941,100                                        | 0                                        | (85,972)                         | (85,972)                      | 6,190                                               |                                   |                                                                              |     |

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Integrity Life Insurance Company

**SCHEDULE D - PART 4**

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

| 1                                                                                                  | 2                                | 3        | 4             | 5                                 | 6                         | 7              | 8         | 9              | 10                                       | Change In Book/Adjusted Carrying Value    |                                           |                                                            |                                                              |                                                                | 16                                             | 17                                       | 18                               | 19                            | 20                                                  | 21                                | 22                                                                           |
|----------------------------------------------------------------------------------------------------|----------------------------------|----------|---------------|-----------------------------------|---------------------------|----------------|-----------|----------------|------------------------------------------|-------------------------------------------|-------------------------------------------|------------------------------------------------------------|--------------------------------------------------------------|----------------------------------------------------------------|------------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|-----------------------------------------------------|-----------------------------------|------------------------------------------------------------------------------|
|                                                                                                    |                                  |          |               |                                   |                           |                |           |                |                                          | 11                                        | 12                                        | 13                                                         | 14                                                           | 15                                                             |                                                |                                          |                                  |                               |                                                     |                                   |                                                                              |
| CUSIP Identification                                                                               | Description                      | For-eign | Disposal Date | Name of Purchaser                 | Number of Shares of Stock | Consid-eration | Par Value | Actual Cost    | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other Than Temporary Impairment Recog-nized | Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13) | Total Foreign Exchange Change in Book /Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date | NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol |
| ..38141G-10-4                                                                                      | GOLDMAN SACHS GROUP INC .....    | .....    | 08/03/2023    | VIRTU FINANCIAL .....             | .....89.000               | .....31,301    | .....     | .....29,625    | .....30,561                              | .....(936)                                | .....0                                    | .....0                                                     | .....(936)                                                   | .....0                                                         | .....29,625                                    | .....0                                   | .....1,677                       | .....1,677                    | .....445                                            | .....                             | .....                                                                        |
| ..459200-10-1                                                                                      | IBM .....                        | .....    | 08/03/2023    | S. G. COWEN SECURITIES CORP. .... | .....291.000              | .....41,828    | .....     | .....36,545    | .....40,999                              | .....(4,454)                              | .....0                                    | .....0                                                     | .....(4,454)                                                 | .....0                                                         | .....36,545                                    | .....0                                   | .....5,283                       | .....5,283                    | .....963                                            | .....                             | .....                                                                        |
| ..46625H-10-0                                                                                      | JP MORGAN CHASE & CO .....       | .....    | 08/22/2023    | Keefe Bruyette & Woods .....      | .....6,635.000            | .....972,850   | .....     | .....714,709   | .....889,754                             | .....(175,045)                            | .....0                                    | .....0                                                     | .....(175,045)                                               | .....0                                                         | .....714,709                                   | .....0                                   | .....258,141                     | .....258,141                  | .....19,905                                         | .....                             | .....                                                                        |
| ..478160-10-4                                                                                      | JOHNSON & JOHNSON .....          | .....    | 08/03/2023    | S. G. COWEN SECURITIES CORP. .... | .....245.000              | .....41,888    | .....     | .....39,680    | .....43,279                              | .....(3,599)                              | .....0                                    | .....0                                                     | .....(3,599)                                                 | .....0                                                         | .....39,680                                    | .....0                                   | .....2,208                       | .....2,208                    | .....568                                            | .....                             | .....                                                                        |
| ..482480-10-0                                                                                      | KLA CORPORATION .....            | .....    | 08/02/2023    | Eq .....                          | .....3,130.000            | .....1,533,193 | .....     | .....487,354   | .....1,180,104                           | .....(692,750)                            | .....0                                    | .....0                                                     | .....(692,750)                                               | .....0                                                         | .....487,354                                   | .....0                                   | .....1,045,839                   | .....1,045,839                | .....8,138                                          | .....                             | .....                                                                        |
| ..539830-10-9                                                                                      | LOCKHEED MARTIN .....            | .....    | 09/14/2023    | Various .....                     | .....2,350.000            | .....1,022,108 | .....     | .....831,828   | .....1,143,252                           | .....(311,424)                            | .....0                                    | .....0                                                     | .....(311,424)                                               | .....0                                                         | .....831,828                                   | .....0                                   | .....190,280                     | .....190,280                  | .....18,354                                         | .....                             | .....                                                                        |
| ..68389X-10-5                                                                                      | ORACLE CORP .....                | .....    | 08/24/2023    | GOLDMAN SACHS .....               | .....6,810.000            | .....769,891   | .....     | .....493,782   | .....556,649                             | .....(62,867)                             | .....0                                    | .....0                                                     | .....(62,867)                                                | .....0                                                         | .....493,782                                   | .....0                                   | .....276,109                     | .....276,109                  | .....7,627                                          | .....                             | .....                                                                        |
| ..704326-10-7                                                                                      | PAYCHEX INC .....                | .....    | 09/14/2023    | Various .....                     | .....5,539.000            | .....660,240   | .....     | .....483,361   | .....640,087                             | .....(156,726)                            | .....0                                    | .....0                                                     | .....(156,726)                                               | .....0                                                         | .....483,361                                   | .....0                                   | .....176,879                     | .....176,879                  | .....14,235                                         | .....                             | .....                                                                        |
| ..718172-10-9                                                                                      | PHILIP MORRIS INTERNAT-III ..... | .....    | 08/03/2023    | S. G. COWEN SECURITIES CORP. .... | .....533.000              | .....51,919    | .....     | .....47,425    | .....53,945                              | .....(6,520)                              | .....0                                    | .....0                                                     | .....(6,520)                                                 | .....0                                                         | .....47,425                                    | .....0                                   | .....4,494                       | .....4,494                    | .....2,031                                          | .....                             | .....                                                                        |
| ..75513E-10-1                                                                                      | RAYTHEON TECH CORP .....         | .....    | 08/03/2023    | S. G. COWEN SECURITIES CORP. .... | .....361.000              | .....30,582    | .....     | .....27,847    | .....36,432                              | .....(8,585)                              | .....0                                    | .....0                                                     | .....(8,585)                                                 | .....0                                                         | .....27,847                                    | .....0                                   | .....2,735                       | .....2,735                    | .....412                                            | .....                             | .....                                                                        |
| ..79466L-30-2                                                                                      | SALESFORCE.COM INC .....         | .....    | 08/04/2023    | S. G. COWEN SECURITIES CORP. .... | .....3,297.000            | .....709,457   | .....     | .....728,471   | .....437,149                             | .....291,322                              | .....0                                    | .....0                                                     | .....291,322                                                 | .....0                                                         | .....728,471                                   | .....0                                   | .....(19,014)                    | .....(19,014)                 | .....0                                              | .....                             | .....                                                                        |
| ..828806-10-9                                                                                      | SIMON PROPERTY GRP LP REIT ..... | .....    | 09/25/2023    | S. G. COWEN SECURITIES CORP. .... | .....5,910.000            | .....659,378   | .....     | .....824,337   | .....559,087                             | .....125,060                              | .....0                                    | .....0                                                     | .....125,060                                                 | .....0                                                         | .....824,337                                   | .....0                                   | .....(164,960)                   | .....(164,960)                | .....32,801                                         | .....                             | .....                                                                        |
| ..882508-10-4                                                                                      | TEXAS INSTRUMENTS .....          | .....    | 08/03/2023    | S. G. COWEN SECURITIES CORP. .... | .....1,916.000            | .....335,132   | .....     | .....238,226   | .....316,562                             | .....(78,336)                             | .....0                                    | .....0                                                     | .....(78,336)                                                | .....0                                                         | .....238,226                                   | .....0                                   | .....96,907                      | .....96,907                   | .....5,201                                          | .....                             | .....                                                                        |
| ..92826C-83-9                                                                                      | VISA INC .....                   | .....    | 07/21/2023    | S. G. COWEN SECURITIES CORP. .... | .....7,432.000            | .....1,782,248 | .....     | .....1,541,779 | .....1,544,072                           | .....(2,293)                              | .....0                                    | .....0                                                     | .....(2,293)                                                 | .....0                                                         | .....1,541,779                                 | .....0                                   | .....240,469                     | .....240,469                  | .....6,689                                          | .....                             | .....                                                                        |
| ..931142-10-3                                                                                      | WAL-MART .....                   | .....    | 07/21/2023    | S. G. COWEN SECURITIES CORP. .... | .....4,585.000            | .....726,496   | .....     | .....395,475   | .....650,107                             | .....(254,632)                            | .....0                                    | .....0                                                     | .....(254,632)                                               | .....0                                                         | .....395,475                                   | .....0                                   | .....331,021                     | .....331,021                  | .....7,795                                          | .....                             | .....                                                                        |
| 5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded |                                  |          |               |                                   |                           | 17,781,133     | XXX       | 12,562,508     | 15,341,071                               | (3,031,922)                               | 0                                         | 0                                                          | (3,031,922)                                                  | 0                                                              | 12,562,508                                     | 0                                        | 5,218,626                        | 5,218,626                     | 226,519                                             | XXX                               | XXX                                                                          |
| ..31337#-10-5                                                                                      | FHLB CINCINNATI .....            | .....    | 08/17/2023    | PRIVATE PLACEMENT .....           | .....12,008.000           | .....1,200,800 | .....     | .....1,200,800 | .....1,141,900                           | .....0                                    | .....0                                    | .....0                                                     | .....0                                                       | .....0                                                         | .....1,200,800                                 | .....0                                   | .....0                           | .....0                        | .....38,554                                         | .....                             | .....                                                                        |
| 5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other           |                                  |          |               |                                   |                           | 1,200,800      | XXX       | 1,200,800      | 1,141,900                                | 0                                         | 0                                         | 0                                                          | 0                                                            | 0                                                              | 1,200,800                                      | 0                                        | 0                                | 0                             | 38,554                                              | XXX                               | XXX                                                                          |
| 5989999997. Total - Common Stocks - Part 4                                                         |                                  |          |               |                                   |                           | 18,981,933     | XXX       | 13,763,308     | 16,482,971                               | (3,031,922)                               | 0                                         | 0                                                          | (3,031,922)                                                  | 0                                                              | 13,763,308                                     | 0                                        | 5,218,626                        | 5,218,626                     | 265,073                                             | XXX                               | XXX                                                                          |
| 5989999998. Total - Common Stocks - Part 5                                                         |                                  |          |               |                                   |                           | XXX            | XXX       | XXX            | XXX                                      | XXX                                       | XXX                                       | XXX                                                        | XXX                                                          | XXX                                                            | XXX                                            | XXX                                      | XXX                              | XXX                           | XXX                                                 | XXX                               | XXX                                                                          |
| 5989999999. Total - Common Stocks                                                                  |                                  |          |               |                                   |                           | 18,981,933     | XXX       | 13,763,308     | 16,482,971                               | (3,031,922)                               | 0                                         | 0                                                          | (3,031,922)                                                  | 0                                                              | 13,763,308                                     | 0                                        | 5,218,626                        | 5,218,626                     | 265,073                                             | XXX                               | XXX                                                                          |
| 5999999999. Total - Preferred and Common Stocks                                                    |                                  |          |               |                                   |                           | 18,981,933     | XXX       | 13,763,308     | 16,482,971                               | (3,031,922)                               | 0                                         | 0                                                          | (3,031,922)                                                  | 0                                                              | 13,763,308                                     | 0                                        | 5,218,626                        | 5,218,626                     | 265,073                                             | XXX                               | XXX                                                                          |
| 6009999999 - Totals                                                                                |                                  |          |               |                                   |                           | 175,519,489    | XXX       | 173,156,684    | 143,173,973                              | (3,031,922)                               | (236,780)                                 | 1,173                                                      | (3,269,875)                                                  | 0                                                              | 172,689,267                                    | 0                                        | 3,422,506                        | 3,422,506                     | 5,054,297                                           | XXX                               | XXX                                                                          |

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

| 1                                                                                                                    | 2                                                                       | 3                            | 4                      | 5                                               | 6                    | 7                              | 8                   | 9               | 10                                          | 11                                                                             | 12                                                                 | 13                  | 14                            | 15   | 16         | 17                                        | 18                                         | 19                                       | 20                                          | 21                 | 22                                 | 23                                                      |
|----------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------|------------------------------|------------------------|-------------------------------------------------|----------------------|--------------------------------|---------------------|-----------------|---------------------------------------------|--------------------------------------------------------------------------------|--------------------------------------------------------------------|---------------------|-------------------------------|------|------------|-------------------------------------------|--------------------------------------------|------------------------------------------|---------------------------------------------|--------------------|------------------------------------|---------------------------------------------------------|
| Description                                                                                                          | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date           | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| 0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 |                                                                         |                              |                        |                                                 |                      |                                |                     |                 |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX  | 0          | 0                                         | 0                                          | 0                                        | 0                                           | 0                  | XXX                                | XXX                                                     |
| 0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108           |                                                                         |                              |                        |                                                 |                      |                                |                     |                 |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX  | 0          | 0                                         | 0                                          | 0                                        | 0                                           | 0                  | XXX                                | XXX                                                     |
| Citi Flexi Beta 5                                                                                                    | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .09/24/2021                    | .09/25/2026         | 55              | 290.66                                      | 1,554                                                                          |                                                                    |                     | 1,053                         |      | 1,053      | 236                                       |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5                                                                                                    | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .10/14/2021                    | .10/13/2023         | 1,800           | 288.87                                      | 18,096                                                                         |                                                                    |                     |                               |      |            | (54)                                      |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5                                                                                                    | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .10/27/2021                    | .10/27/2023         | 1,215           | 289.78                                      | 12,214                                                                         |                                                                    |                     |                               |      |            | (36)                                      |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5                                                                                                    | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .10/27/2021                    | .10/27/2026         | 14              | 289.78                                      | 386                                                                            |                                                                    |                     | 275                           |      | 275        | 69                                        |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5                                                                                                    | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .11/12/2021                    | .11/14/2023         | 1,210           | 293.97                                      | 12,284                                                                         |                                                                    |                     |                               |      |            | (24)                                      |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5                                                                                                    | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .11/12/2021                    | .11/13/2026         | 65              | 293.97                                      | 1,828                                                                          |                                                                    |                     | 1,150                         |      | 1,150      | 303                                       |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5                                                                                                    | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .11/26/2021                    | .11/27/2023         | 1,109           | 293.97                                      | 11,312                                                                         |                                                                    |                     |                               |      |            | (22)                                      |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5                                                                                                    | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .11/26/2021                    | .11/27/2026         | 116             | 293.97                                      | 3,267                                                                          |                                                                    |                     | 2,093                         |      | 2,093      | 551                                       |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5                                                                                                    | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .12/14/2021                    | .12/14/2023         | 2,589           | 294.35                                      | 26,365                                                                         |                                                                    |                     |                               |      |            | (78)                                      |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5                                                                                                    | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .12/14/2021                    | .12/14/2026         | 265             | 294.35                                      | 7,496                                                                          |                                                                    |                     | 4,855                         |      | 4,855      | 1,285                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5                                                                                                    | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .12/27/2021                    | .12/27/2023         | 151             | 292.23                                      | 1,518                                                                          |                                                                    |                     |                               |      |            | (6)                                       |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5                                                                                                    | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .12/27/2021                    | .12/24/2026         | 17              | 292.23                                      | 480                                                                            |                                                                    |                     | 331                           |      | 331        | 86                                        |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5                                                                                                    | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .01/14/2022                    | .01/12/2024         | 832             | 286.16                                      | 8,187                                                                          |                                                                    |                     | 17                            |      | 17         | (108)                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5                                                                                                    | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .01/14/2022                    | .01/14/2027         | 24              | 286.16                                      | 666                                                                            |                                                                    |                     | 602                           |      | 602        | 147                                       |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5                                                                                                    | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .01/27/2022                    | .01/26/2024         | 330             | 284.68                                      | 3,224                                                                          |                                                                    |                     | 17                            |      | 17         | (50)                                      |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5                                                                                                    | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .02/14/2022                    | .02/14/2024         | 50              | 278.17                                      | 476                                                                            |                                                                    |                     | 18                            |      | 18         | (8)                                       |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5                                                                                                    | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .02/25/2022                    | .02/27/2024         | 1,973           | 277.26                                      | 18,598                                                                         |                                                                    |                     | 1,006                         |      | 1,006      | (197)                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5                                                                                                    | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .02/25/2022                    | .02/26/2027         | 137             | 277.26                                      | 3,553                                                                          |                                                                    |                     | 4,401                         |      | 4,401      | 937                                       |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5                                                                                                    | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .03/14/2022                    | .03/14/2024         | 2,345           | 277.62                                      | 22,069                                                                         |                                                                    |                     | 1,337                         |      | 1,337      | (117)                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5                                                                                                    | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .03/14/2022                    | .03/12/2027         | 973             | 277.62                                      | 25,002                                                                         |                                                                    |                     | 31,345                        |      | 31,345     | 6,701                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5                                                                                                    | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .04/14/2022                    | .04/12/2024         | 2,022           | 270.51                                      | 18,325                                                                         |                                                                    |                     | 4,267                         |      | 4,267      | 1,173                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5                                                                                                    | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .04/14/2022                    | .04/14/2027         | 588             | 270.51                                      | 14,326                                                                         |                                                                    |                     | 22,477                        |      | 22,477     | 4,273                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5                                                                                                    | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .04/27/2022                    | .04/26/2024         | 4,158           | 270.78                                      | 37,608                                                                         |                                                                    |                     | 9,024                         |      | 9,024      | 2,620                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5                                                                                                    | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .04/27/2022                    | .04/27/2027         | 85              | 270.78                                      | 2,065                                                                          |                                                                    |                     | 3,261                         |      | 3,261      | 623                                       |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5                                                                                                    | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .05/13/2022                    | .05/14/2024         | 1,494           | 269.75                                      | 13,420                                                                         |                                                                    |                     | 3,914                         |      | 3,914      | 1,285                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5                                                                                                    | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .05/13/2022                    | .05/14/2027         | 19              | 269.75                                      | 447                                                                            |                                                                    |                     | 733                           |      | 733        | 137                                       |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5                                                                                                    | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .05/27/2022                    | .05/24/2024         | 3,440           | 270.65                                      | 31,095                                                                         |                                                                    |                     | 8,428                         |      | 8,428      | 2,752                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

| 1                               | 2                                                                       | 3                            | 4                      | 5                                               | 6                    | 7                              | 8                   | 9               | 10                                          | 11                                                                             | 12                                                                 | 13                  | 14                            | 15   | 16         | 17                                        | 18                                         | 19                                       | 20                                          | 21                 | 22                                 | 23                                                      |
|---------------------------------|-------------------------------------------------------------------------|------------------------------|------------------------|-------------------------------------------------|----------------------|--------------------------------|---------------------|-----------------|---------------------------------------------|--------------------------------------------------------------------------------|--------------------------------------------------------------------|---------------------|-------------------------------|------|------------|-------------------------------------------|--------------------------------------------|------------------------------------------|---------------------------------------------|--------------------|------------------------------------|---------------------------------------------------------|
| Description                     | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date           | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Citi Flexi Beta 5<br>Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .05/27/2022                    | .05/27/2027         | 1,637           | 270.65                                      | 39,870                                                                         |                                                                    |                     | 64,261                        |      | 64,261     | 12,211                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5<br>Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .06/14/2022                    | .06/14/2024         | 3,561           | 259.23                                      | 30,367                                                                         |                                                                    |                     | 27,274                        |      | 27,274     | 11,501                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5<br>Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .06/14/2022                    | .06/14/2027         | 760             | 259.23                                      | 17,139                                                                         |                                                                    |                     | 36,150                        |      | 36,150     | 5,631                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5<br>Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .06/27/2022                    | .06/27/2024         | 3,805           | 260.72                                      | 32,736                                                                         |                                                                    |                     | 26,253                        |      | 26,253     | 10,996                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5<br>Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .06/27/2022                    | .06/25/2027         | 1,039           | 260.72                                      | 23,821                                                                         |                                                                    |                     | 48,677                        |      | 48,677     | 7,765                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5<br>Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .07/14/2022                    | .07/12/2024         | 1,879           | 262.40                                      | 16,269                                                                         |                                                                    |                     | 11,592                        |      | 11,592     | 4,603                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5<br>Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .07/14/2022                    | .07/14/2027         | 1,010           | 262.40                                      | 23,506                                                                         |                                                                    |                     | 46,657                        |      | 46,657     | 7,716                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5<br>Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .07/27/2022                    | .07/26/2024         | 2,540           | 265.80                                      | 22,343                                                                         |                                                                    |                     | 11,961                        |      | 11,961     | 4,597                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5<br>Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .07/27/2022                    | .07/27/2027         | 497             | 265.80                                      | 11,814                                                                         |                                                                    |                     | 21,975                        |      | 21,975     | 3,864                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5<br>Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .08/12/2022                    | .08/14/2024         | 1,547           | 266.27                                      | 13,596                                                                         |                                                                    |                     | 7,226                         |      | 7,226      | 2,801                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5<br>Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .08/12/2022                    | .08/13/2027         | 1,427           | 266.27                                      | 33,896                                                                         |                                                                    |                     | 63,193                        |      | 63,193     | 11,089                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5<br>Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .09/14/2022                    | .09/13/2024         | 4,593           | 258.66                                      | 38,729                                                                         |                                                                    |                     | 39,775                        |      | 39,775     | 16,259                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5<br>Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .09/14/2022                    | .09/14/2027         | 363             | 258.66                                      | 8,122                                                                          |                                                                    |                     | 18,221                        |      | 18,221     | 2,809                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5<br>Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .10/14/2022                    | .10/13/2023         | 3,194           | 252.34                                      | 18,860                                                                         |                                                                    |                     | 36,381                        |      | 36,381     | 18,877                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5<br>Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .10/14/2022                    | .10/11/2024         | 1,859           | 252.34                                      | 15,102                                                                         |                                                                    |                     | 24,794                        |      | 24,794     | 10,055                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5<br>Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .10/14/2022                    | .10/14/2027         | 357             | 252.34                                      | 7,614                                                                          |                                                                    |                     | 19,491                        |      | 19,491     | 2,657                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5<br>Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .10/27/2022                    | .10/27/2023         | 6,857           | 255.65                                      | 41,020                                                                         |                                                                    |                     | 57,942                        |      | 57,942     | 29,554                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5<br>Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .10/27/2022                    | .10/25/2024         | 829             | 255.65                                      | 6,826                                                                          |                                                                    |                     | 9,180                         |      | 9,180      | 3,748                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5<br>Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .10/27/2022                    | .10/27/2027         | 403             | 255.65                                      | 8,662                                                                          |                                                                    |                     | 21,341                        |      | 21,341     | 3,098                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5<br>Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .11/15/2022                    | .11/14/2023         | 2,843           | 256.81                                      | 17,082                                                                         |                                                                    |                     | 22,712                        |      | 22,712     | 11,143                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5<br>Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .11/15/2022                    | .11/14/2024         | 1,846           | 256.81                                      | 15,310                                                                         |                                                                    |                     | 19,878                        |      | 19,878     | 8,047                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5<br>Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .11/15/2022                    | .11/12/2027         | 417             | 256.81                                      | 9,127                                                                          |                                                                    |                     | 22,112                        |      | 22,112     | 3,217                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5<br>Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .11/25/2022                    | .11/27/2023         | 2,900           | 257.26                                      | 17,456                                                                         |                                                                    |                     | 20,618                        |      | 20,618     | 9,685                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5<br>Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .11/25/2022                    | .11/27/2024         | 921             | 257.26                                      | 7,631                                                                          |                                                                    |                     | 9,305                         |      | 9,305      | 3,749                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5<br>Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .11/25/2022                    | .11/26/2027         | 272             | 257.26                                      | 5,964                                                                          |                                                                    |                     | 14,310                        |      | 14,310     | 2,114                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5<br>Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .12/14/2022                    | .12/14/2023         | 2,446           | 257.97                                      | 14,765                                                                         |                                                                    |                     | 16,339                        |      | 16,339     | 7,436                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5<br>Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .12/14/2022                    | .12/13/2024         | 1,558           | 257.97                                      | 13,065                                                                         |                                                                    |                     | 15,116                        |      | 15,116     | 6,046                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5<br>Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .12/14/2022                    | .12/14/2027         | 1,233           | 257.97                                      | 27,443                                                                         |                                                                    |                     | 64,877                        |      | 64,877     | 9,788                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5<br>Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .01/13/2023                    | .01/12/2024         | 3,289           | 256.65                                      |                                                                                | 19,750                                                             |                     | 26,703                        |      | 26,703     | 6,953                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

| 1                               | 2                                                                       | 3                            | 4                      | 5                                               | 6                    | 7                              | 8                   | 9               | 10                                          | 11                                                                             | 12                                                                 | 13                  | 14                            | 15   | 16         | 17                                        | 18                                         | 19                                       | 20                                          | 21                 | 22                                 | 23                                                      |
|---------------------------------|-------------------------------------------------------------------------|------------------------------|------------------------|-------------------------------------------------|----------------------|--------------------------------|---------------------|-----------------|---------------------------------------------|--------------------------------------------------------------------------------|--------------------------------------------------------------------|---------------------|-------------------------------|------|------------|-------------------------------------------|--------------------------------------------|------------------------------------------|---------------------------------------------|--------------------|------------------------------------|---------------------------------------------------------|
| Description                     | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date           | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Citi Flexi Beta 5<br>Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .01/13/2023                    | .01/14/2025         | 1,574           | 256.65                                      |                                                                                | 13,090                                                             |                     | 17,158                        |      | 17,158     | 4,068                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5<br>Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .01/13/2023                    | .01/14/2028         | 378             | 256.65                                      |                                                                                | 8,420                                                              |                     | 20,462                        |      | 20,462     | 12,043                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5<br>Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .01/27/2023                    | .01/26/2024         | 4,383           | 260.07                                      |                                                                                | 26,676                                                             |                     | 25,424                        |      | 25,424     | (1,252)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5<br>Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .01/27/2023                    | .01/27/2025         | 1,150           | 260.07                                      |                                                                                | 9,688                                                              |                     | 10,313                        |      | 10,313     | 625                                       |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5<br>Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .01/27/2023                    | .01/27/2028         | 281             | 260.07                                      |                                                                                | 6,300                                                              |                     | 14,697                        |      | 14,697     | 8,397                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5<br>Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .02/15/2023                    | .02/14/2024         | 1,045           | 260.38                                      |                                                                                | 6,338                                                              |                     | 6,101                         |      | 6,101      | (237)                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5<br>Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .02/15/2023                    | .02/14/2025         | 580             | 260.38                                      |                                                                                | 4,847                                                              |                     | 5,144                         |      | 5,144      | 297                                       |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5<br>Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .02/15/2023                    | .02/14/2028         | 104             | 260.38                                      |                                                                                | 2,290                                                              |                     | 5,452                         |      | 5,452      | 3,162                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5<br>Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .03/14/2023                    | .03/14/2024         | 4,903           | 259.45                                      |                                                                                | 29,765                                                             |                     | 32,799                        |      | 32,799     | 3,034                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5<br>Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .03/14/2023                    | .03/14/2025         | 2,340           | 259.45                                      |                                                                                | 19,667                                                             |                     | 22,015                        |      | 22,015     | 2,348                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5<br>Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .03/14/2023                    | .03/14/2028         | 424             | 259.45                                      |                                                                                | 9,427                                                              |                     | 22,810                        |      | 22,810     | 13,383                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5<br>Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .03/27/2023                    | .03/27/2024         | 1,837           | 261.88                                      |                                                                                | 11,255                                                             |                     | 9,882                         |      | 9,882      | (1,374)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5<br>Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .03/27/2023                    | .03/27/2025         | 684             | 261.88                                      |                                                                                | 5,835                                                              |                     | 5,605                         |      | 5,605      | (231)                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5<br>Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .03/27/2023                    | .03/27/2028         | 99              | 261.88                                      |                                                                                | 2,254                                                              |                     | 5,223                         |      | 5,223      | 2,969                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5<br>Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .04/14/2023                    | .04/12/2024         | 6,724           | 262.65                                      |                                                                                | 41,324                                                             |                     | 34,964                        |      | 34,964     | (6,361)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5<br>Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .04/14/2023                    | .04/14/2025         | 2,159           | 262.65                                      |                                                                                | 18,428                                                             |                     | 17,508                        |      | 17,508     | (920)                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5<br>Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .04/14/2023                    | .04/13/2028         | 4,120           | 262.65                                      |                                                                                | 93,918                                                             |                     | 216,318                       |      | 216,318    | 122,400                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5<br>Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .04/27/2023                    | .04/26/2024         | 3,094           | 262.42                                      |                                                                                | 19,001                                                             |                     | 16,864                        |      | 16,864     | (2,137)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5<br>Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .04/27/2023                    | .04/25/2025         | 107             | 262.42                                      |                                                                                | 910                                                                |                     | 880                           |      | 880        | (30)                                      |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5<br>Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .05/12/2023                    | .05/14/2024         | 3,751           | 264.45                                      |                                                                                | 23,213                                                             |                     | 17,368                        |      | 17,368     | (5,845)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5<br>Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .05/12/2023                    | .05/14/2025         | 231             | 264.45                                      |                                                                                | 1,989                                                              |                     | 1,700                         |      | 1,700      | (289)                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5<br>Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .05/12/2023                    | .05/12/2028         | 231             | 264.45                                      |                                                                                | 5,331                                                              |                     | 12,006                        |      | 12,006     | 6,675                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5<br>Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .05/26/2023                    | .05/24/2024         | 3,121           | 266.94                                      |                                                                                | 19,409                                                             |                     | 11,484                        |      | 11,484     | (7,925)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5<br>Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .05/26/2023                    | .05/27/2025         | 435             | 266.94                                      |                                                                                | 3,747                                                              |                     | 2,772                         |      | 2,772      | (974)                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5<br>Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .05/26/2023                    | .05/26/2028         | 94              | 266.94                                      |                                                                                | 2,135                                                              |                     | 4,756                         |      | 4,756      | 2,621                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5<br>Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .06/14/2023                    | .06/14/2024         | 11,084          | 271.48                                      |                                                                                | 70,110                                                             |                     | 26,490                        |      | 26,490     | (43,620)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5<br>Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .06/14/2023                    | .06/14/2028         | 33              | 271.48                                      |                                                                                | 767                                                                |                     | 1,604                         |      | 1,604      | 837                                       |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5<br>Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .06/27/2023                    | .06/27/2024         | 1,878           | 270.02                                      |                                                                                | 11,813                                                             |                     | 5,464                         |      | 5,464      | (6,349)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Citi Flexi Beta 5<br>Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WEFA76 | .06/27/2023                    | .06/27/2025         | 1,337           | 270.02                                      |                                                                                | 11,624                                                             |                     | 7,153                         |      | 7,153      | (4,472)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

| 1                            | 2                                                                       | 3                            | 4                      | 5                                               | 6                    | 7                              | 8                   | 9               | 10                                          | 11                                                                             | 12                                                                 | 13                  | 14                            | 15    | 16           | 17                                        | 18                                         | 19                                       | 20                                          | 21                 | 22                                 | 23                                                      |
|------------------------------|-------------------------------------------------------------------------|------------------------------|------------------------|-------------------------------------------------|----------------------|--------------------------------|---------------------|-----------------|---------------------------------------------|--------------------------------------------------------------------------------|--------------------------------------------------------------------|---------------------|-------------------------------|-------|--------------|-------------------------------------------|--------------------------------------------|------------------------------------------|---------------------------------------------|--------------------|------------------------------------|---------------------------------------------------------|
| Description                  | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date           | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code  | Fair Value   | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Citi Flexi Beta 5 Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WFEA76 | .06/27/2023                    | .06/27/2028         | .....552        | .....270.02                                 | .....                                                                          | .....12.695                                                        | .....               | .....27,381                   | ..... | .....27,381  | .....14,686                               | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001                                                    |
| Citi Flexi Beta 5 Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WFEA76 | .07/14/2023                    | .07/12/2024         | .....4,171      | .....271.39                                 | .....                                                                          | .....26.376                                                        | .....               | .....12,597                   | ..... | .....12,597  | .....(13,779)                             | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001                                                    |
| Citi Flexi Beta 5 Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WFEA76 | .07/27/2023                    | .07/26/2024         | .....2,119      | .....271.81                                 | .....                                                                          | .....13.421                                                        | .....               | .....5,616                    | ..... | .....5,616   | .....(7,805)                              | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001                                                    |
| Citi Flexi Beta 5 Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WFEA76 | .07/27/2023                    | .07/27/2028         | .....217        | .....271.81                                 | .....                                                                          | .....4.968                                                         | .....               | .....10,684                   | ..... | .....10,684  | .....5,716                                | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001                                                    |
| Citi Flexi Beta 5 Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WFEA76 | .08/14/2023                    | .08/14/2024         | .....3,365      | .....268.67                                 | .....                                                                          | .....21.063                                                        | .....               | .....12,651                   | ..... | .....12,651  | .....(8,412)                              | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001                                                    |
| Citi Flexi Beta 5 Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WFEA76 | .08/14/2023                    | .08/14/2025         | .....316        | .....268.67                                 | .....                                                                          | .....2.729                                                         | .....               | .....1,943                    | ..... | .....1,943   | .....(786)                                | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001                                                    |
| Citi Flexi Beta 5 Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WFEA76 | .08/14/2023                    | .08/14/2028         | .....19         | .....268.67                                 | .....                                                                          | ......419                                                          | .....               | .....961                      | ..... | .....961     | .....542                                  | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001                                                    |
| Citi Flexi Beta 5 Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WFEA76 | .09/13/2023                    | .09/14/2028         | .....776        | .....269.22                                 | .....                                                                          | .....17,472                                                        | .....               | .....40,431                   | ..... | .....40,431  | .....22,958                               | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001                                                    |
| Citi Flexi Beta 5 Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WFEA76 | .09/14/2023                    | .09/13/2024         | .....6,946      | .....269.22                                 | .....                                                                          | .....43,571                                                        | .....               | .....26,395                   | ..... | .....26,395  | .....(17,176)                             | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001                                                    |
| Citi Flexi Beta 5 Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WFEA76 | .09/14/2023                    | .09/12/2025         | .....2,010      | .....269.22                                 | .....                                                                          | .....17,312                                                        | .....               | .....12,137                   | ..... | .....12,137  | .....(5,175)                              | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001                                                    |
| Citi Flexi Beta 5 Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WFEA76 | .09/27/2023                    | .09/27/2024         | .....1,627      | .....263.67                                 | .....                                                                          | .....9.996                                                         | .....               | .....10,169                   | ..... | .....10,169  | .....173                                  | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001                                                    |
| Citi Flexi Beta 5 Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WFEA76 | .09/27/2023                    | .09/26/2025         | .....3,356      | .....263.67                                 | .....                                                                          | .....28,320                                                        | .....               | .....28,396                   | ..... | .....28,396  | .....76                                   | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001                                                    |
| Citi Flexi Beta 5 Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Citibank                                        | E570DZIWZ7FF32WFEA76 | .09/27/2023                    | .09/27/2028         | .....1,020      | .....263.67                                 | .....                                                                          | .....22,300                                                        | .....               | .....58,091                   | ..... | .....58,091  | .....35,791                               | .....                                      | .....                                    | .....                                       | .....              | .....                              | 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                                                                   | .....                                                              | .....               | .....60,106                   | ..... | .....60,106  | .....4,727                                | .....                                      | .....                                    | .....                                       | .....              | .....                              | 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                                                                   | .....                                                              | .....               | .....118,569                  | ..... | .....118,569 | .....9,326                                | .....                                      | .....                                    | .....                                       | .....              | .....                              | 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                                                                    | .....                                                              | .....               | .....52,378                   | ..... | .....52,378  | .....10,786                               | .....                                      | .....                                    | .....                                       | .....              | .....                              | 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                                                                   | .....                                                              | .....               | .....113,282                  | ..... | .....113,282 | .....23,328                               | .....                                      | .....                                    | .....                                       | .....              | .....                              | 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                                                                    | .....                                                              | .....               | .....54,784                   | ..... | .....54,784  | .....8,275                                | .....                                      | .....                                    | .....                                       | .....              | .....                              | 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                                                                   | .....                                                              | .....               | .....169,106                  | ..... | .....169,106 | .....25,544                               | .....                                      | .....                                    | .....                                       | .....              | .....                              | 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                                                                    | .....                                                              | .....               | .....24,286                   | ..... | .....24,286  | .....1,697                                | .....                                      | .....                                    | .....                                       | .....              | .....                              | 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                                                                   | .....                                                              | .....               | .....84,611                   | ..... | .....84,611  | .....5,913                                | .....                                      | .....                                    | .....                                       | .....              | .....                              | 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                                                                    | .....                                                              | .....               | .....33,941                   | ..... | .....33,941  | .....2,111                                | .....                                      | .....                                    | .....                                       | .....              | .....                              | 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                                                                   | .....                                                              | .....               | .....173,155                  | ..... | .....173,155 | .....10,768                               | .....                                      | .....                                    | .....                                       | .....              | .....                              | 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                                                                   | .....                                                              | .....               | .....70,390                   | ..... | .....70,390  | .....7,514                                | .....                                      | .....                                    | .....                                       | .....              | .....                              | 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                                                                    | .....                                                              | .....               | .....28,563                   | ..... | .....28,563  | .....3,049                                | .....                                      | .....                                    | .....                                       | .....              | .....                              | 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                                                                   | .....                                                              | .....               | .....57,750                   | ..... | .....57,750  | .....(1,387)                              | .....                                      | .....                                    | .....                                       | .....              | .....                              | 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                                                                   | .....                                                              | .....               | .....150,287                  | ..... | .....150,287 | .....(3,611)                              | .....                                      | .....                                    | .....                                       | .....              | .....                              | 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                                                                   | .....                                                              | .....               | .....66,533                   | ..... | .....66,533  | .....2,288                                | .....                                      | .....                                    | .....                                       | .....              | .....                              | 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                                                                    | .....                                                              | .....               | .....18,816                   | ..... | .....18,816  | .....647                                  | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001                                                    |

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

| 1                        | 2                                                                       | 3                            | 4                      | 5                                               | 6                    | 7                              | 8                   | 9               | 10                                          | 11                                                                             | 12                                                                 | 13                  | 14                            | 15   | 16         | 17                                        | 18                                         | 19                                       | 20                                          | 21                 | 22                                 | 23                                                      |
|--------------------------|-------------------------------------------------------------------------|------------------------------|------------------------|-------------------------------------------------|----------------------|--------------------------------|---------------------|-----------------|---------------------------------------------|--------------------------------------------------------------------------------|--------------------------------------------------------------------|---------------------|-------------------------------|------|------------|-------------------------------------------|--------------------------------------------|------------------------------------------|---------------------------------------------|--------------------|------------------------------------|---------------------------------------------------------|
| Description              | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date           | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 02/11/2021                     | 02/14/2024          | 11,463          | 200.65                                      | 104,880                                                                        |                                                                    |                     | 32,554                        |      | 32,554     | (1,376)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 02/11/2021                     | 02/14/2024          | 65,378          | 200.65                                      | 630,976                                                                        |                                                                    |                     | 185,672                       |      | 185,672    | (7,845)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 02/25/2021                     | 02/27/2024          | 18,012          | 198.31                                      | 171,099                                                                        |                                                                    |                     | 74,030                        |      | 74,030     | 6,124                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 02/26/2021                     | 02/27/2024          | 4,367           | 198.31                                      | 39,316                                                                         |                                                                    |                     | 17,948                        |      | 17,948     | 1,485                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 03/11/2021                     | 03/14/2024          | 4,463           | 201.86                                      | 40,905                                                                         |                                                                    |                     | 11,873                        |      | 11,873     | (357)                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 03/12/2021                     | 03/14/2024          | 93,456          | 201.86                                      | 903,634                                                                        |                                                                    |                     | 248,593                       |      | 248,593    | (7,476)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 03/25/2021                     | 03/27/2024          | 8,782           | 201.10                                      | 80,353                                                                         |                                                                    |                     | 27,048                        |      | 27,048     | 703                                       |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 03/25/2021                     | 03/27/2024          | 15,848          | 201.10                                      | 152,976                                                                        |                                                                    |                     | 48,811                        |      | 48,811     | 1,268                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 04/14/2021                     | 04/12/2024          | 9,121           | 201.74                                      | 83,536                                                                         |                                                                    |                     | 27,362                        |      | 27,362     |                                           |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 04/14/2021                     | 04/12/2024          | 115,232         | 201.74                                      | 1,113,531                                                                      |                                                                    |                     | 345,697                       |      | 345,697    |                                           |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 04/27/2021                     | 04/26/2024          | 15,536          | 201.28                                      | 141,966                                                                        |                                                                    |                     | 51,423                        |      | 51,423     | 2,020                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 04/27/2021                     | 04/26/2024          | 19,301          | 201.28                                      | 186,092                                                                        |                                                                    |                     | 63,888                        |      | 63,888     | 2,509                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 05/13/2021                     | 05/14/2024          | 6,810           | 201.77                                      | 62,517                                                                         |                                                                    |                     | 22,268                        |      | 22,268     | 1,090                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 05/13/2021                     | 05/14/2024          | 92,655          | 201.77                                      | 897,360                                                                        |                                                                    |                     | 302,982                       |      | 302,982    | 14,825                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 05/26/2021                     | 05/23/2024          | 5,760           | 202.44                                      | 52,936                                                                         |                                                                    |                     | 17,740                        |      | 17,740     | 691                                       |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 05/26/2021                     | 05/23/2024          | 12,759          | 202.44                                      | 123,726                                                                        |                                                                    |                     | 39,299                        |      | 39,299     | 1,531                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 06/14/2021                     | 06/14/2024          | 6,947           | 203.97                                      | 64,474                                                                         |                                                                    |                     | 18,896                        |      | 18,896     | 556                                       |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 06/14/2021                     | 06/14/2024          | 107,182         | 203.97                                      | 1,049,376                                                                      |                                                                    |                     | 291,536                       |      | 291,536    | 8,575                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 06/24/2021                     | 06/27/2024          | 1,605           | 203.72                                      | 14,813                                                                         |                                                                    |                     | 4,639                         |      | 4,639      | 225                                       |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 06/25/2021                     | 06/27/2024          | 9,827           | 203.72                                      | 95,696                                                                         |                                                                    |                     | 28,401                        |      | 28,401     | 1,376                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 07/13/2021                     | 07/12/2024          | 97,175          | 203.88                                      | 945,032                                                                        |                                                                    |                     | 288,609                       |      | 288,609    | 10,689                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 07/14/2021                     | 07/12/2024          | 2,869           | 203.88                                      | 26,442                                                                         |                                                                    |                     | 8,522                         |      | 8,522      | 316                                       |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 07/27/2021                     | 07/26/2024          | 7,678           | 203.70                                      | 71,006                                                                         |                                                                    |                     | 24,032                        |      | 24,032     | 1,382                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 07/27/2021                     | 07/26/2024          | 10,339          | 203.70                                      | 100,877                                                                        |                                                                    |                     | 32,360                        |      | 32,360     | 1,861                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 08/13/2021                     | 08/14/2024          | 11,404          | 203.62                                      | 105,187                                                                        |                                                                    |                     | 37,518                        |      | 37,518     | 2,851                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 08/13/2021                     | 08/14/2024          | 108,270         | 203.62                                      | 1,053,799                                                                      |                                                                    |                     | 356,209                       |      | 356,209    | 27,068                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 08/26/2021                     | 08/27/2024          | 4,283           | 203.60                                      | 39,502                                                                         |                                                                    |                     | 14,476                        |      | 14,476     | 1,242                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 08/26/2021                     | 08/27/2024          | 8,959           | 203.60                                      | 87,187                                                                         |                                                                    |                     | 30,281                        |      | 30,281     | 2,598                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 09/13/2021                     | 09/13/2024          | 1,608           | 202.69                                      | 14,768                                                                         |                                                                    |                     | 6,144                         |      | 6,144      | 708                                       |                                            |                                          |                                             |                    |                                    | 0001                                                    |

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

| 1                        | 2                                                                       | 3                            | 4                      | 5                                               | 6                    | 7                              | 8                   | 9               | 10                                          | 11                                                                             | 12                                                                 | 13                  | 14                            | 15   | 16         | 17                                        | 18                                         | 19                                       | 20                                          | 21                 | 22                                 | 23                                                      |
|--------------------------|-------------------------------------------------------------------------|------------------------------|------------------------|-------------------------------------------------|----------------------|--------------------------------|---------------------|-----------------|---------------------------------------------|--------------------------------------------------------------------------------|--------------------------------------------------------------------|---------------------|-------------------------------|------|------------|-------------------------------------------|--------------------------------------------|------------------------------------------|---------------------------------------------|--------------------|------------------------------------|---------------------------------------------------------|
| Description              | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date           | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 09/14/2021                     | 09/13/2024          | 114,895         | 202.69                                      | 1,113,166                                                                      |                                                                    |                     | 438,898                       |      | 438,898    | 50,554                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 09/24/2021                     | 09/27/2024          | 544             | 202.14                                      | 4,972                                                                          |                                                                    |                     | 2,237                         |      | 2,237      | 288                                       |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 09/27/2021                     | 09/27/2024          | 13,308          | 202.14                                      | 128,313                                                                        |                                                                    |                     | 54,694                        |      | 54,694     | 7,053                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 10/13/2021                     | 10/11/2024          | 5,081           | 201.53                                      | 46,182                                                                         |                                                                    |                     | 23,576                        |      | 23,576     | 3,709                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 10/13/2021                     | 10/13/2023          | 11,145          | 201.53                                      | 88,560                                                                         |                                                                    |                     | 3,901                         |      | 3,901      | (17,386)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 10/14/2021                     | 10/11/2024          | 111,725         | 201.53                                      | 1,071,762                                                                      |                                                                    |                     | 518,405                       |      | 518,405    | 81,559                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 10/26/2021                     | 10/25/2024          | 1,455           | 202.73                                      | 13,187                                                                         |                                                                    |                     | 6,126                         |      | 6,126      | 873                                       |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 10/27/2021                     | 10/25/2024          | 49,100          | 202.73                                      | 469,829                                                                        |                                                                    |                     | 206,710                       |      | 206,710    | 29,460                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 10/27/2021                     | 10/27/2023          | 8,095           | 202.73                                      | 64,163                                                                         |                                                                    |                     | 3,885                         |      | 3,885      | (10,037)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 11/10/2021                     | 11/14/2024          | 79,297          | 203.45                                      | 763,091                                                                        |                                                                    |                     | 319,567                       |      | 319,567    | 44,406                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 11/12/2021                     | 11/14/2024          | 1,917           | 203.45                                      | 17,472                                                                         |                                                                    |                     | 7,725                         |      | 7,725      | 1,073                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 11/12/2021                     | 11/14/2023          | 11,816          | 203.45                                      | 93,996                                                                         |                                                                    |                     | 7,444                         |      | 7,444      | (12,171)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 11/22/2021                     | 11/27/2024          | 51,215          | 202.87                                      | 490,408                                                                        |                                                                    |                     | 219,713                       |      | 219,713    | 31,753                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 11/22/2021                     | 11/27/2023          | 9,676           | 202.87                                      | 76,753                                                                         |                                                                    |                     | 9,386                         |      | 9,386      | (8,612)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 11/24/2021                     | 11/27/2024          | 1,415           | 202.87                                      | 12,829                                                                         |                                                                    |                     | 6,069                         |      | 6,069      | 877                                       |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 12/13/2021                     | 12/13/2024          | 5,553           | 200.43                                      | 49,640                                                                         |                                                                    |                     | 29,653                        |      | 29,653     | 4,942                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 12/13/2021                     | 12/13/2024          | 56,094          | 200.43                                      | 529,545                                                                        |                                                                    |                     | 299,544                       |      | 299,544    | 49,924                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 12/13/2021                     | 12/14/2023          | 12,792          | 200.43                                      | 99,996                                                                         |                                                                    |                     | 26,608                        |      | 26,608     | (6,396)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 12/27/2021                     | 12/27/2024          | 5,087           | 202.28                                      | 45,893                                                                         |                                                                    |                     | 23,552                        |      | 23,552     | 3,561                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 12/27/2021                     | 12/27/2024          | 54,051          | 202.28                                      | 514,991                                                                        |                                                                    |                     | 250,257                       |      | 250,257    | 37,836                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 12/27/2021                     | 12/27/2023          | 7,277           | 202.28                                      | 57,408                                                                         |                                                                    |                     | 11,352                        |      | 11,352     | (4,366)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 01/13/2022                     | 01/14/2025          | 50,885          | 200.63                                      | 476,760                                                                        |                                                                    |                     | 283,428                       |      | 283,428    | 49,867                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 01/13/2022                     | 01/12/2024          | 6,310           | 200.63                                      | 48,994                                                                         |                                                                    |                     | 15,523                        |      | 15,523     | (2,335)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 01/14/2022                     | 01/14/2025          | 11,703          | 200.63                                      | 103,782                                                                        |                                                                    |                     | 65,186                        |      | 65,186     | 11,469                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 01/26/2022                     | 01/27/2025          | 7,424           | 196.80                                      | 64,138                                                                         |                                                                    |                     | 55,233                        |      | 55,233     | 10,764                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 01/26/2022                     | 01/27/2025          | 35,783          | 196.80                                      | 326,749                                                                        |                                                                    |                     | 266,222                       |      | 266,222    | 51,885                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 01/26/2022                     | 01/26/2024          | 5,457           | 196.80                                      | 41,456                                                                         |                                                                    |                     | 25,322                        |      | 25,322     | 2,401                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 02/11/2022                     | 02/14/2025          | 62,704          | 199.94                                      | 580,463                                                                        |                                                                    |                     | 374,969                       |      | 374,969    | 67,093                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 02/14/2022                     | 02/14/2025          | 7,172           | 199.94                                      | 62,522                                                                         |                                                                    |                     | 42,889                        |      | 42,889     | 7,674                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

| 1                        | 2                                                                       | 3                            | 4                      | 5                                               | 6                    | 7                              | 8                   | 9               | 10                                          | 11                                                                             | 12                                                                 | 13                  | 14                            | 15   | 16         | 17                                        | 18                                         | 19                                       | 20                                          | 21                 | 22                                 | 23                                                      |  |
|--------------------------|-------------------------------------------------------------------------|------------------------------|------------------------|-------------------------------------------------|----------------------|--------------------------------|---------------------|-----------------|---------------------------------------------|--------------------------------------------------------------------------------|--------------------------------------------------------------------|---------------------|-------------------------------|------|------------|-------------------------------------------|--------------------------------------------|------------------------------------------|---------------------------------------------|--------------------|------------------------------------|---------------------------------------------------------|--|
| Description              | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date           | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |  |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 02/14/2022                     | 02/14/2024          | 10,378          | 199.94                                      | 79,680                                                                         |                                                                    |                     | 32,795                        |      | 32,795     | (208)                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 02/25/2022                     | 02/27/2025          | 1,027           | 199.62                                      | 8,938                                                                          |                                                                    |                     | 6,326                         |      | 6,326      | 1,130                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 02/25/2022                     | 02/27/2025          | 54,323          | 199.62                                      | 499,908                                                                        |                                                                    |                     | 334,631                       |      | 334,631    | 59,756                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 02/25/2022                     | 02/27/2024          | 8,827           | 199.62                                      | 67,485                                                                         |                                                                    |                     | 30,452                        |      | 30,452     | 1,059                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 03/11/2022                     | 03/14/2025          | 2,477           | 202.66                                      | 21,787                                                                         |                                                                    |                     | 13,426                        |      | 13,426     | 2,254                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 03/11/2022                     | 03/14/2024          | 13,135          | 202.66                                      | 101,955                                                                        |                                                                    |                     | 36,779                        |      | 36,779     | (525)                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 03/14/2022                     | 03/14/2025          | 67,714          | 202.66                                      | 629,886                                                                        |                                                                    |                     | 367,012                       |      | 367,012    | 61,620                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 03/24/2022                     | 03/27/2025          | 51,987          | 204.38                                      | 481,313                                                                        |                                                                    |                     | 227,181                       |      | 227,181    | 34,311                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 03/25/2022                     | 03/27/2025          | 1,580           | 204.38                                      | 13,824                                                                         |                                                                    |                     | 6,906                         |      | 6,906      | 1,043                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 03/25/2022                     | 03/27/2024          | 6,830           | 204.38                                      | 52,908                                                                         |                                                                    |                     | 13,114                        |      | 13,114     | (1,639)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 04/12/2022                     | 04/14/2025          | 2,003           | 202.68                                      | 17,133                                                                         |                                                                    |                     | 10,396                        |      | 10,396     | 1,763                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 04/12/2022                     | 04/14/2025          | 91,785          | 202.68                                      | 831,554                                                                        |                                                                    |                     | 476,365                       |      | 476,365    | 80,771                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 04/13/2022                     | 04/12/2024          | 11,506          | 202.68                                      | 87,683                                                                         |                                                                    |                     | 30,490                        |      | 30,490     | (1,036)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 04/26/2022                     | 04/25/2025          | 3,603           | 201.23                                      | 30,523                                                                         |                                                                    |                     | 20,897                        |      | 20,897     | 3,675                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 04/26/2022                     | 04/25/2025          | 53,084          | 201.23                                      | 476,417                                                                        |                                                                    |                     | 307,885                       |      | 307,885    | 54,145                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 04/27/2022                     | 04/26/2024          | 12,299          | 201.23                                      | 92,813                                                                         |                                                                    |                     | 40,957                        |      | 40,957     | 1,599                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 05/12/2022                     | 05/14/2025          | 2,175           | 201.34                                      | 18,484                                                                         |                                                                    |                     | 12,661                        |      | 12,661     | 2,219                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 05/12/2022                     | 05/14/2025          | 63,604          | 201.34                                      | 572,428                                                                        |                                                                    |                     | 370,174                       |      | 370,174    | 64,876                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 05/13/2022                     | 05/14/2024          | 15,774          | 201.34                                      | 119,100                                                                        |                                                                    |                     | 54,264                        |      | 54,264     | 3,313                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 05/25/2022                     | 05/27/2025          | 52,092          | 201.93                                      | 472,303                                                                        |                                                                    |                     | 292,759                       |      | 292,759    | 50,530                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 05/26/2022                     | 05/27/2025          | 3,779           | 201.93                                      | 32,351                                                                         |                                                                    |                     | 21,235                        |      | 21,235     | 3,665                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 05/26/2022                     | 05/23/2024          | 17,937          | 201.93                                      | 135,825                                                                        |                                                                    |                     | 58,833                        |      | 58,833     | 3,229                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 06/13/2022                     | 06/13/2025          | 53,879          | 202.25                                      | 476,199                                                                        |                                                                    |                     | 299,028                       |      | 299,028    | 51,185                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 06/14/2022                     | 06/13/2025          | 2,161           | 202.25                                      | 18,004                                                                         |                                                                    |                     | 11,992                        |      | 11,992     | 2,053                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 06/14/2022                     | 06/14/2024          | 14,309          | 202.25                                      | 106,789                                                                        |                                                                    |                     | 47,506                        |      | 47,506     | 3,291                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 06/24/2022                     | 06/27/2025          | 953             | 201.37                                      | 8,006                                                                          |                                                                    |                     | 5,664                         |      | 5,664      | 982                                       |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 06/24/2022                     | 06/27/2024          | 10,458          | 201.37                                      | 78,343                                                                         |                                                                    |                     | 39,428                        |      | 39,428     | 4,079                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 06/27/2022                     | 06/27/2025          | 47,594          | 201.37                                      | 423,613                                                                        |                                                                    |                     | 282,708                       |      | 282,708    | 49,022                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 07/13/2022                     | 07/14/2025          | 72,766          | 199.16                                      | 641,996                                                                        |                                                                    |                     | 514,453                       |      | 514,453    | 96,051                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

| 1                        | 2                                                                       | 3                            | 4                      | 5                                               | 6                    | 7                              | 8                   | 9               | 10                                          | 11                                                                             | 12                                                                 | 13                  | 14                            | 15   | 16         | 17                                        | 18                                         | 19                                       | 20                                          | 21                 | 22                                 | 23                                                      |
|--------------------------|-------------------------------------------------------------------------|------------------------------|------------------------|-------------------------------------------------|----------------------|--------------------------------|---------------------|-----------------|---------------------------------------------|--------------------------------------------------------------------------------|--------------------------------------------------------------------|---------------------|-------------------------------|------|------------|-------------------------------------------|--------------------------------------------|------------------------------------------|---------------------------------------------|--------------------|------------------------------------|---------------------------------------------------------|
| Description              | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date           | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 07/14/2022                     | 07/14/2025          | 798             | 199.16                                      | 6,646                                                                          |                                                                    |                     | 5,644                         |      | 5,644      | 1,054                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 07/14/2022                     | 07/12/2024          | 16,409          | 199.16                                      | 121,243                                                                        |                                                                    |                     | 80,240                        |      | 80,240     | 10,502                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 07/26/2022                     | 07/25/2025          | 56,526          | 199.98                                      | 501,898                                                                        |                                                                    |                     | 380,983                       |      | 380,983    | 70,092                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 07/27/2022                     | 07/25/2025          | 450             | 199.98                                      | 3,771                                                                          |                                                                    |                     | 3,033                         |      | 3,033      | 558                                       |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 07/27/2022                     | 07/26/2024          | 12,321          | 199.98                                      | 91,661                                                                         |                                                                    |                     | 56,678                        |      | 56,678     | 7,023                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 08/12/2022                     | 08/14/2025          | 2,655           | 198.86                                      | 22,018                                                                         |                                                                    |                     | 19,356                        |      | 19,356     | 3,584                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 08/12/2022                     | 08/14/2025          | 66,489          | 198.86                                      | 584,412                                                                        |                                                                    |                     | 484,705                       |      | 484,705    | 89,760                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 08/12/2022                     | 08/14/2024          | 17,897          | 198.86                                      | 132,039                                                                        |                                                                    |                     | 93,959                        |      | 93,959     | 13,960                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 08/25/2022                     | 08/27/2025          | 63,257          | 198.38                                      | 550,901                                                                        |                                                                    |                     | 476,961                       |      | 476,961    | 88,560                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 08/26/2022                     | 08/27/2025          | 3,176           | 198.38                                      | 26,082                                                                         |                                                                    |                     | 23,945                        |      | 23,945     | 4,446                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 08/26/2022                     | 08/27/2024          | 18,137          | 198.38                                      | 132,766                                                                        |                                                                    |                     | 101,023                       |      | 101,023    | 16,142                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 09/14/2022                     | 09/12/2025          | 7,872           | 197.29                                      | 63,362                                                                         |                                                                    |                     | 63,682                        |      | 63,682     | 11,965                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 09/14/2022                     | 09/12/2025          | 79,670          | 197.29                                      | 680,589                                                                        |                                                                    |                     | 644,526                       |      | 644,526    | 121,098                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 09/14/2022                     | 09/13/2024          | 17,178          | 197.29                                      | 124,037                                                                        |                                                                    |                     | 107,017                       |      | 107,017    | 18,724                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 09/26/2022                     | 09/26/2025          | 2,097           | 195.08                                      | 16,401                                                                         |                                                                    |                     | 19,330                        |      | 19,330     | 3,669                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 09/26/2022                     | 09/26/2025          | 48,006          | 195.08                                      | 398,949                                                                        |                                                                    |                     | 442,615                       |      | 442,615    | 84,010                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 09/27/2022                     | 09/27/2024          | 11,980          | 195.08                                      | 84,599                                                                         |                                                                    |                     | 90,087                        |      | 90,087     | 17,490                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 10/13/2022                     | 10/14/2025          | 64,600          | 195.51                                      | 536,775                                                                        |                                                                    |                     | 593,677                       |      | 593,677    | 113,696                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 10/14/2022                     | 10/14/2025          | 1,652           | 195.51                                      | 12,920                                                                         |                                                                    |                     | 15,183                        |      | 15,183     | 2,908                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 10/14/2022                     | 10/13/2023          | 22,070          | 195.51                                      | 114,779                                                                        |                                                                    |                     | 87,841                        |      | 87,841     | 1,986                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 10/14/2022                     | 10/11/2024          | 19,170          | 195.51                                      | 134,928                                                                        |                                                                    |                     | 145,887                       |      | 145,887    | 29,714                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 10/26/2022                     | 10/27/2025          | 46,206          | 195.86                                      | 385,530                                                                        |                                                                    |                     | 417,706                       |      | 417,706    | 79,475                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 10/26/2022                     | 10/25/2024          | 9,195           | 195.86                                      | 65,016                                                                         |                                                                    |                     | 68,505                        |      | 68,505     | 13,701                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 10/27/2022                     | 10/27/2025          | 4,616           | 195.86                                      | 36,250                                                                         |                                                                    |                     | 41,724                        |      | 41,724     | 7,939                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 10/27/2022                     | 10/27/2023          | 19,555          | 195.86                                      | 102,261                                                                        |                                                                    |                     | 80,370                        |      | 80,370     | 5,084                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 11/10/2022                     | 11/14/2025          | 291             | 195.97                                      | 2,297                                                                          |                                                                    |                     | 2,624                         |      | 2,624      | 497                                       |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 11/10/2022                     | 11/14/2025          | 51,074          | 195.97                                      | 428,385                                                                        |                                                                    |                     | 460,689                       |      | 460,689    | 87,337                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 11/14/2022                     | 11/14/2023          | 27,841          | 195.97                                      | 146,221                                                                        |                                                                    |                     | 118,603                       |      | 118,603    | 9,466                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 11/14/2022                     | 11/14/2024          | 19,957          | 195.97                                      | 141,578                                                                        |                                                                    |                     | 148,481                       |      | 148,481    | 29,137                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

| 1                        | 2                                                                       | 3                            | 4                      | 5                                               | 6                    | 7                              | 8                   | 9               | 10                                          | 11                                                                             | 12                                                                 | 13                  | 14                            | 15   | 16         | 17                                        | 18                                         | 19                                       | 20                                          | 21                 | 22                                 | 23                                                      |
|--------------------------|-------------------------------------------------------------------------|------------------------------|------------------------|-------------------------------------------------|----------------------|--------------------------------|---------------------|-----------------|---------------------------------------------|--------------------------------------------------------------------------------|--------------------------------------------------------------------|---------------------|-------------------------------|------|------------|-------------------------------------------|--------------------------------------------|------------------------------------------|---------------------------------------------|--------------------|------------------------------------|---------------------------------------------------------|
| Description              | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date           | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 11/21/2022                     | 11/26/2025          | 540             | 196.17                                      | 4,261                                                                          |                                                                    |                     | 4,831                         |      | 4,831      | 908                                       |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 11/21/2022                     | 11/26/2025          | 48,565          | 196.17                                      | 406,803                                                                        |                                                                    |                     | 434,171                       |      | 434,171    | 81,589                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 11/21/2022                     | 11/27/2024          | 10,338          | 196.17                                      | 73,414                                                                         |                                                                    |                     | 76,191                        |      | 76,191     | 14,887                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 11/22/2022                     | 11/27/2023          | 24,112          | 196.17                                      | 126,764                                                                        |                                                                    |                     | 102,957                       |      | 102,957    | 8,198                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 12/13/2022                     | 12/12/2025          | 3,723           | 195.82                                      | 29,597                                                                         |                                                                    |                     | 34,064                        |      | 34,064     | 6,403                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 12/13/2022                     | 12/12/2025          | 44,730          | 195.82                                      | 377,513                                                                        |                                                                    |                     | 409,278                       |      | 409,278    | 76,935                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 12/13/2022                     | 12/14/2023          | 37,555          | 195.82                                      | 195,616                                                                        |                                                                    |                     | 177,259                       |      | 177,259    | 20,655                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 12/13/2022                     | 12/13/2024          | 17,450          | 195.82                                      | 124,037                                                                        |                                                                    |                     | 132,443                       |      | 132,443    | 25,651                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 12/23/2022                     | 12/23/2025          | 3,666           | 193.97                                      | 28,796                                                                         |                                                                    |                     | 37,095                        |      | 37,095     | 7,001                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 12/23/2022                     | 12/23/2025          | 29,087          | 193.97                                      | 242,606                                                                        |                                                                    |                     | 294,360                       |      | 294,360    | 55,556                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 12/27/2022                     | 12/27/2023          | 19,952          | 193.97                                      | 103,329                                                                        |                                                                    |                     | 123,700                       |      | 123,700    | 22,944                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 12/27/2022                     | 12/27/2024          | 12,863          | 193.97                                      | 90,569                                                                         |                                                                    |                     | 111,521                       |      | 111,521    | 22,381                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 01/12/2023                     | 01/14/2026          | 1,480           | 196.00                                      |                                                                                | 11,832                                                             |                     | 13,716                        |      | 13,716     | 1,884                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 01/12/2023                     | 01/14/2026          | 47,306          | 196.00                                      |                                                                                | 401,478                                                            |                     | 438,528                       |      | 438,528    | 37,050                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 01/12/2023                     | 01/12/2024          | 22,046          | 196.00                                      |                                                                                | 114,939                                                            |                     | 110,450                       |      | 110,450    | (4,489)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 01/12/2023                     | 01/14/2025          | 16,434          | 196.00                                      |                                                                                | 117,244                                                            |                     | 128,676                       |      | 128,676    | 11,431                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 01/26/2023                     | 01/27/2026          | 1,253           | 196.36                                      |                                                                                | 10,012                                                             |                     | 11,426                        |      | 11,426     | 1,413                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 01/26/2023                     | 01/27/2026          | 28,346          | 196.36                                      |                                                                                | 240,451                                                            |                     | 258,515                       |      | 258,515    | 18,063                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 01/26/2023                     | 01/27/2025          | 9,793           | 196.36                                      |                                                                                | 69,997                                                             |                     | 75,114                        |      | 75,114     | 5,117                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 01/27/2023                     | 01/26/2024          | 19,154          | 196.36                                      |                                                                                | 100,043                                                            |                     | 94,236                        |      | 94,236     | (5,807)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 02/13/2023                     | 02/13/2026          | 591             | 196.35                                      |                                                                                | 4,663                                                              |                     | 5,412                         |      | 5,412      | 748                                       |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 02/13/2023                     | 02/13/2026          | 44,304          | 196.35                                      |                                                                                | 371,447                                                            |                     | 405,820                       |      | 405,820    | 34,373                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 02/14/2023                     | 02/14/2024          | 30,991          | 196.35                                      |                                                                                | 161,861                                                            |                     | 158,362                       |      | 158,362    | (3,499)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 02/14/2023                     | 02/14/2025          | 17,301          | 196.35                                      |                                                                                | 122,632                                                            |                     | 133,562                       |      | 133,562    | 10,930                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 02/24/2023                     | 02/27/2026          | 965             | 195.93                                      |                                                                                | 7,522                                                              |                     | 9,058                         |      | 9,058      | 1,536                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 02/24/2023                     | 02/27/2026          | 33,303          | 195.93                                      |                                                                                | 276,008                                                            |                     | 312,712                       |      | 312,712    | 36,705                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 02/27/2023                     | 02/27/2024          | 24,662          | 195.93                                      |                                                                                | 128,531                                                            |                     | 135,394                       |      | 135,394    | 6,862                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 02/27/2023                     | 02/27/2025          | 10,917          | 195.93                                      |                                                                                | 76,790                                                             |                     | 87,010                        |      | 87,010     | 10,220                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LROWP21HZNBB6K528 | 03/13/2023                     | 03/13/2026          | 36,277          | 195.19                                      |                                                                                | 306,607                                                            |                     | 384,178                       |      | 384,178    | 77,571                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

| 1                        | 2                                                                       | 3                            | 4                      | 5                                               | 6                    | 7                              | 8                   | 9               | 10                                          | 11                                                                             | 12                                                                 | 13                  | 14                            | 15   | 16         | 17                                        | 18                                         | 19                                       | 20                                          | 21                 | 22                                 | 23                                                      |  |
|--------------------------|-------------------------------------------------------------------------|------------------------------|------------------------|-------------------------------------------------|----------------------|--------------------------------|---------------------|-----------------|---------------------------------------------|--------------------------------------------------------------------------------|--------------------------------------------------------------------|---------------------|-------------------------------|------|------------|-------------------------------------------|--------------------------------------------|------------------------------------------|---------------------------------------------|--------------------|------------------------------------|---------------------------------------------------------|--|
|                          | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date           | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |  |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 03/14/2023                     | 03/13/2026          | 2,321           | 195.19                                      |                                                                                | 18,482                                                             |                     | 24,577                        |      | 24,577     | 6,095                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 03/14/2023                     | 03/14/2024          | 27,963          | 195.19                                      |                                                                                | 146,274                                                            |                     | 199,932                       |      | 199,932    | 53,657                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 03/14/2023                     | 03/14/2025          | 23,890          | 195.19                                      |                                                                                | 170,200                                                            |                     | 221,934                       |      | 221,934    | 51,734                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 03/24/2023                     | 03/27/2026          | 26,487          | 195.30                                      |                                                                                | 227,095                                                            |                     | 257,988                       |      | 257,988    | 30,893                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 03/24/2023                     | 03/27/2024          | 21,060          | 195.30                                      |                                                                                | 110,640                                                            |                     | 129,097                       |      | 129,097    | 18,458                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 03/24/2023                     | 03/27/2025          | 12,227          | 195.30                                      |                                                                                | 87,878                                                             |                     | 102,343                       |      | 102,343    | 14,464                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 03/27/2023                     | 03/27/2026          | 2,366           | 195.30                                      |                                                                                | 19,127                                                             |                     | 23,041                        |      | 23,041     | 3,914                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 04/13/2023                     | 04/14/2026          | 1,602           | 197.84                                      |                                                                                | 12,997                                                             |                     | 13,908                        |      | 13,908     | 911                                       |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 04/13/2023                     | 04/14/2026          | 26,557          | 197.84                                      |                                                                                | 228,549                                                            |                     | 230,513                       |      | 230,513    | 1,964                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 04/13/2023                     | 04/14/2025          | 16,316          | 197.84                                      |                                                                                | 117,822                                                            |                     | 119,108                       |      | 119,108    | 1,286                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 04/14/2023                     | 04/12/2024          | 33,795          | 197.84                                      |                                                                                | 177,848                                                            |                     | 162,892                       |      | 162,892    | (14,956)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 04/26/2023                     | 04/27/2026          | 25,471          | 197.87                                      |                                                                                | 219,240                                                            |                     | 221,345                       |      | 221,345    | 2,105                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 04/27/2023                     | 04/27/2026          | 4,437           | 197.87                                      |                                                                                | 35,998                                                             |                     | 38,560                        |      | 38,560     | 2,562                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 04/27/2023                     | 04/26/2024          | 25,451          | 197.87                                      |                                                                                | 134,461                                                            |                     | 125,219                       |      | 125,219    | (9,242)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 04/27/2023                     | 04/25/2025          | 13,332          | 197.87                                      |                                                                                | 96,287                                                             |                     | 97,457                        |      | 97,457     | 1,170                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 05/11/2023                     | 05/14/2026          | 457             | 199.14                                      |                                                                                | 3,749                                                              |                     | 3,733                         |      | 3,733      | (16)                                      |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 05/11/2023                     | 05/14/2026          | 28,176          | 199.14                                      |                                                                                | 245,201                                                            |                     | 230,199                       |      | 230,199    | (15,001)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 05/11/2023                     | 05/14/2024          | 27,619          | 199.14                                      |                                                                                | 147,400                                                            |                     | 122,075                       |      | 122,075    | (25,325)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 05/11/2023                     | 05/14/2025          | 10,902          | 199.14                                      |                                                                                | 79,676                                                             |                     | 73,806                        |      | 73,806     | (5,870)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 05/24/2023                     | 05/27/2026          | 15,597          | 198.37                                      |                                                                                | 133,661                                                            |                     | 133,661                       |      | 133,661    |                                           |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 05/24/2023                     | 05/23/2024          | 19,438          | 198.37                                      |                                                                                | 102,570                                                            |                     | 102,570                       |      | 102,570    |                                           |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 05/25/2023                     | 05/27/2026          | 1,674           | 198.37                                      |                                                                                | 13,512                                                             |                     | 13,512                        |      | 13,512     |                                           |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 05/25/2023                     | 05/27/2025          | 9,553           | 198.37                                      |                                                                                | 68,978                                                             |                     | 68,978                        |      | 68,978     |                                           |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 06/13/2023                     | 06/12/2026          | 5,593           | 202.21                                      |                                                                                | 45,579                                                             |                     | 39,096                        |      | 39,096     | (6,483)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 06/13/2023                     | 06/12/2026          | 25,657          | 202.21                                      |                                                                                | 222,046                                                            |                     | 179,339                       |      | 179,339    | (42,707)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 06/13/2023                     | 06/14/2024          | 35,597          | 202.21                                      |                                                                                | 191,467                                                            |                     | 118,893                       |      | 118,893    | (72,574)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 06/13/2023                     | 06/13/2025          | 18,758          | 202.21                                      |                                                                                | 136,927                                                            |                     | 104,481                       |      | 104,481    | (32,447)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 06/26/2023                     | 06/26/2026          | 583             | 200.72                                      |                                                                                | 4,703                                                              |                     | 4,430                         |      | 4,430      | (273)                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 06/26/2023                     | 06/26/2026          | 15,424          | 200.72                                      |                                                                                | 132,199                                                            |                     | 117,226                       |      | 117,226    | (14,973)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

| 1                                | 2                                                                       | 3                            | 4                      | 5                                               | 6                    | 7                              | 8                   | 9               | 10                                          | 11                                                                             | 12                                                                 | 13                  | 14                            | 15   | 16         | 17                                        | 18                                         | 19                                       | 20                                          | 21                 | 22                                 | 23                                                      |  |
|----------------------------------|-------------------------------------------------------------------------|------------------------------|------------------------|-------------------------------------------------|----------------------|--------------------------------|---------------------|-----------------|---------------------------------------------|--------------------------------------------------------------------------------|--------------------------------------------------------------------|---------------------|-------------------------------|------|------------|-------------------------------------------|--------------------------------------------|------------------------------------------|---------------------------------------------|--------------------|------------------------------------|---------------------------------------------------------|--|
| Description                      | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date           | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |  |
| Goldman Sachs Index Call         | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 06/26/2023                     | 06/27/2024          | 18,284          | 200.72                                      |                                                                                | 97,675                                                             |                     | 73,908                        |      | 73,908     | (23,767)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call         | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 06/26/2023                     | 06/27/2025          | 6,601           | 200.72                                      |                                                                                | 47,700                                                             |                     | 40,994                        |      | 40,994     | (6,706)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call         | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 07/13/2023                     | 07/14/2026          | 2,131           | 200.40                                      |                                                                                | 17,165                                                             |                     | 16,726                        |      | 16,726     | (439)                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call         | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 07/13/2023                     | 07/12/2024          | 22,884          | 200.40                                      |                                                                                | 121,529                                                            |                     | 98,860                        |      | 98,860     | (22,669)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call         | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 07/13/2023                     | 07/14/2025          | 11,098          | 200.40                                      |                                                                                | 80,286                                                             |                     | 72,469                        |      | 72,469     | (7,818)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call         | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 07/14/2023                     | 07/14/2026          | 31,128          | 200.40                                      |                                                                                | 266,363                                                            |                     | 244,353                       |      | 244,353    | (22,010)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call         | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 07/26/2023                     | 07/27/2026          | 13,350          | 202.32                                      |                                                                                | 114,522                                                            |                     | 95,187                        |      | 95,187     | (19,336)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call         | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 07/27/2023                     | 07/27/2026          | 563             | 202.32                                      |                                                                                | 4,549                                                              |                     | 4,017                         |      | 4,017      | (531)                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call         | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 07/27/2023                     | 07/26/2024          | 20,942          | 202.32                                      |                                                                                | 112,281                                                            |                     | 76,020                        |      | 76,020     | (36,261)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call         | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 07/27/2023                     | 07/25/2025          | 8,610           | 202.32                                      |                                                                                | 62,538                                                             |                     | 49,767                        |      | 49,767     | (12,771)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call         | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 08/14/2023                     | 08/14/2026          | 10,584          | 200.30                                      |                                                                                | 84,588                                                             |                     | 84,461                        |      | 84,461     | (127)                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call         | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 08/14/2023                     | 08/14/2026          | 36,930          | 200.30                                      |                                                                                | 313,633                                                            |                     | 294,698                       |      | 294,698    | (18,935)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call         | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 08/14/2023                     | 08/14/2024          | 30,195          | 200.30                                      |                                                                                | 160,272                                                            |                     | 141,009                       |      | 141,009    | (19,263)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call         | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 08/14/2023                     | 08/14/2025          | 12,172          | 200.30                                      |                                                                                | 87,768                                                             |                     | 81,429                        |      | 81,429     | (6,339)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call         | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 08/24/2023                     | 08/27/2024          | 22,151          | 199.18                                      |                                                                                | 117,359                                                            |                     | 114,741                       |      | 114,741    | (2,618)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call         | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 08/25/2023                     | 08/27/2026          | 3,991           | 199.18                                      |                                                                                | 31,641                                                             |                     | 33,727                        |      | 33,727     | 2,086                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call         | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 08/25/2023                     | 08/27/2026          | 16,071          | 199.18                                      |                                                                                | 135,402                                                            |                     | 135,799                       |      | 135,799    | 397                                       |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call         | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 08/25/2023                     | 08/27/2025          | 8,791           | 199.18                                      |                                                                                | 62,861                                                             |                     | 63,032                        |      | 63,032     | 171                                       |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call         | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 09/13/2023                     | 09/14/2026          | 24,310          | 202.55                                      |                                                                                | 207,793                                                            |                     | 173,817                       |      | 173,817    | (33,976)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call         | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 09/13/2023                     | 09/12/2025          | 8,842           | 202.55                                      |                                                                                | 64,118                                                             |                     | 51,550                        |      | 51,550     | (12,567)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call         | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 09/14/2023                     | 09/14/2026          | 3,910           | 202.55                                      |                                                                                | 31,442                                                             |                     | 27,958                        |      | 27,958     | (3,485)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call         | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 09/14/2023                     | 09/13/2024          | 25,939          | 202.55                                      |                                                                                | 139,231                                                            |                     | 100,385                       |      | 100,385    | (38,846)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call         | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 09/26/2023                     | 09/25/2026          | 1,517           | 200.38                                      |                                                                                | 12,008                                                             |                     | 12,152                        |      | 12,152     | 144                                       |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call         | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 09/27/2023                     | 09/25/2026          | 22,193          | 200.38                                      |                                                                                | 186,774                                                            |                     | 177,765                       |      | 177,765    | (9,009)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call         | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 09/27/2023                     | 09/27/2024          | 18,215          | 200.38                                      |                                                                                | 96,725                                                             |                     | 88,162                        |      | 88,162     | (8,563)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Index Call         | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 09/27/2023                     | 09/26/2025          | 10,430          | 200.38                                      |                                                                                | 74,613                                                             |                     | 70,299                        |      | 70,299     | (4,314)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Mariner Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 01/14/2022                     | 01/12/2024          | 54              | 148.00                                      | 334                                                                            |                                                                    |                     | 1                             |      | 1          | (90)                                      |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Mariner Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 01/27/2022                     | 01/26/2024          | 69              | 144.10                                      | 415                                                                            |                                                                    |                     | 8                             |      | 8          | (189)                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Mariner Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 02/25/2022                     | 02/27/2024          | 138             | 144.61                                      | 824                                                                            |                                                                    |                     | 24                            |      | 24         | (361)                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

| 1                                   | 2                                                                       | 3                            | 4                      | 5                                               | 6                    | 7                              | 8                   | 9               | 10                                          | 11                                                                             | 12                                                                 | 13                  | 14                            | 15   | 16         | 17                                        | 18                                         | 19                                       | 20                                          | 21                 | 22                                 | 23                                                      |  |
|-------------------------------------|-------------------------------------------------------------------------|------------------------------|------------------------|-------------------------------------------------|----------------------|--------------------------------|---------------------|-----------------|---------------------------------------------|--------------------------------------------------------------------------------|--------------------------------------------------------------------|---------------------|-------------------------------|------|------------|-------------------------------------------|--------------------------------------------|------------------------------------------|---------------------------------------------|--------------------|------------------------------------|---------------------------------------------------------|--|
| Description                         | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date           | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |  |
| Goldman Sachs Mariner Index Call    | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 03/14/2022                     | 03/14/2024          | 35              | 143.88                                      | 186                                                                            |                                                                    |                     | 9                             |      | 9          | (98)                                      |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Mariner Index Call    | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 05/26/2022                     | 05/23/2024          | 228             | 144.96                                      | 1,208                                                                          |                                                                    |                     | 91                            |      | 91         | (603)                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Mariner Index Call    | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 06/27/2022                     | 06/27/2024          | 2,028           | 142.00                                      | 10,397                                                                         |                                                                    |                     | 1,825                         |      | 1,825      | (6,734)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Mariner Index Call    | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 07/14/2022                     | 07/12/2024          | 92              | 141.41                                      | 469                                                                            |                                                                    |                     | 99                            |      | 99         | (325)                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Mariner Index Call    | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 07/27/2022                     | 07/26/2024          | 845             | 143.23                                      | 4,392                                                                          |                                                                    |                     | 693                           |      | 693        | (2,627)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Mariner Index Call    | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 08/26/2022                     | 08/27/2024          | 811             | 143.01                                      | 4,164                                                                          |                                                                    |                     | 795                           |      | 795        | (2,531)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Mariner Index Call    | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 10/14/2022                     | 10/13/2023          | 65              | 137.80                                      | 229                                                                            |                                                                    |                     | 1                             |      | 1          | (315)                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Mariner Index Call    | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 10/27/2022                     | 10/25/2024          | 57              | 139.66                                      | 282                                                                            |                                                                    |                     | 115                           |      | 115        | (215)                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Mariner Index Call    | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 11/14/2022                     | 11/14/2023          | 1,084           | 140.24                                      | 3,861                                                                          |                                                                    |                     | 54                            |      | 54         | (3,967)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Mariner Index Call    | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 11/14/2022                     | 11/14/2024          | 742             | 140.24                                      | 3,671                                                                          |                                                                    |                     | 1,416                         |      | 1,416      | (2,699)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Mariner Index Call    | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 11/23/2022                     | 11/27/2023          | 676             | 140.51                                      | 2,404                                                                          |                                                                    |                     | 54                            |      | 54         | (2,414)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Mariner Index Call    | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 02/14/2023                     | 02/14/2025          | 767             | 139.47                                      |                                                                                | 3,756                                                              |                     | 1,910                         |      | 1,910      | (1,845)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Mariner Index Call    | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 02/27/2023                     | 02/27/2025          | 1,080           | 137.96                                      |                                                                                | 5,215                                                              |                     | 3,240                         |      | 3,240      | (1,975)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Mariner Index Call    | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 03/14/2023                     | 03/14/2024          | 102             | 137.82                                      |                                                                                | 356                                                                |                     | 114                           |      | 114        | (242)                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Mariner Index Call    | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 04/14/2023                     | 04/12/2024          | 938             | 139.62                                      |                                                                                | 3,327                                                              |                     | 826                           |      | 826        | (2,502)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Mariner Index Call    | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 04/27/2023                     | 04/26/2024          | 3,088           | 139.25                                      |                                                                                | 10,922                                                             |                     | 3,181                         |      | 3,181      | (7,741)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Mariner Index Call    | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 05/12/2023                     | 05/14/2025          | 245             | 138.85                                      |                                                                                | 1,214                                                              |                     | 735                           |      | 735        | (479)                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Mariner Index Call    | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 05/25/2023                     | 05/23/2024          | 1,312           | 136.45                                      |                                                                                | 4,529                                                              |                     | 4,529                         |      | 4,529      |                                           |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Mariner Index Call    | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 06/27/2023                     | 06/27/2024          | 2,424           | 138.21                                      |                                                                                | 8,476                                                              |                     | 3,878                         |      | 3,878      | (4,597)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Mariner Index Call    | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 07/14/2023                     | 07/12/2024          | 625             | 139.30                                      |                                                                                | 2,201                                                              |                     | 931                           |      | 931        | (1,271)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Mariner Index Call    | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 07/27/2023                     | 07/26/2024          | 902             | 139.75                                      |                                                                                | 3,175                                                              |                     | 1,208                         |      | 1,208      | (1,967)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Mariner Index Call    | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 07/27/2023                     | 07/25/2025          | 243             | 139.75                                      |                                                                                | 1,190                                                              |                     | 725                           |      | 725        | (465)                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Mariner Index Call    | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 08/14/2023                     | 08/14/2024          | 1,258           | 138.34                                      |                                                                                | 4,385                                                              |                     | 2,264                         |      | 2,264      | (2,121)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Mariner Index Call    | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 08/25/2023                     | 08/27/2024          | 475             | 136.74                                      |                                                                                | 1,638                                                              |                     | 1,122                         |      | 1,122      | (516)                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Mariner Index Call    | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 09/27/2023                     | 09/27/2024          | 97              | 133.95                                      |                                                                                | 328                                                                |                     | 351                           |      | 351        | 24                                        |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Pathfinder Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 10/14/2021                     | 10/13/2023          | 768             | 195.30                                      | 9,870                                                                          |                                                                    |                     |                               |      |            | (123)                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| Goldman Sachs Pathfinder Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs                                   | W22LR0WP21HZNBB6K528 | 10/27/2021                     | 10/27/2023          | 139             | 201.02                                      | 1,834                                                                          |                                                                    |                     |                               |      |            | (13)                                      |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

| 1                                               | 2                                                                       | 3                            | 4                      | 5                                               | 6            | 7                              | 8                   | 9               | 10                                          | 11                                                                             | 12                                                                 | 13                  | 14                            | 15    | 16         | 17                                        | 18                                         | 19                                       | 20                                          | 21                 | 22                                 | 23                                                      |
|-------------------------------------------------|-------------------------------------------------------------------------|------------------------------|------------------------|-------------------------------------------------|--------------|--------------------------------|---------------------|-----------------|---------------------------------------------|--------------------------------------------------------------------------------|--------------------------------------------------------------------|---------------------|-------------------------------|-------|------------|-------------------------------------------|--------------------------------------------|------------------------------------------|---------------------------------------------|--------------------|------------------------------------|---------------------------------------------------------|
| Description                                     | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date   | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code  | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Goldman Sachs<br>Pathfinder Index Call<br>..... | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | Goldman Sachs ..... W22LR0WP21HZNB6K528         | . 11/12/2021 | . 11/14/2023                   | ..... 360           | .....           | ..... 205.50                                | ..... 4,840                                                                    | .....                                                              | .....               | .....                         | ..... | .....      | ..... (22)                                | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001 .....                                              |
| Goldman Sachs<br>Pathfinder Index Call<br>..... | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | Goldman Sachs ..... W22LR0WP21HZNB6K528         | . 11/24/2021 | . 11/27/2023                   | ..... 333           | .....           | ..... 206.91                                | ..... 4,506                                                                    | .....                                                              | .....               | .....                         | ..... | .....      | ..... (20)                                | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001 .....                                              |
| Goldman Sachs<br>Pathfinder Index Call<br>..... | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | Goldman Sachs ..... W22LR0WP21HZNB6K528         | . 12/14/2021 | . 12/14/2023                   | ..... 991           | .....           | ..... 203.88                                | ..... 13,191                                                                   | .....                                                              | .....               | .....                         | ..... | .....      | ..... (109)                               | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001 .....                                              |
| Goldman Sachs<br>Pathfinder Index Call<br>..... | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | Goldman Sachs ..... W22LR0WP21HZNB6K528         | . 12/27/2021 | . 12/27/2023                   | ..... 758           | .....           | ..... 210.96                                | ..... 10,432                                                                   | .....                                                              | .....               | .....                         | ..... | .....      | ..... (38)                                | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001 .....                                              |
| Goldman Sachs<br>Pathfinder Index Call<br>..... | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | Goldman Sachs ..... W22LR0WP21HZNB6K528         | . 01/14/2022 | . 01/12/2024                   | ..... 1,136         | .....           | ..... 202.38                                | ..... 14,927                                                                   | .....                                                              | .....               | .....                         | ..... | .....      | ..... (193)                               | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001 .....                                              |
| Goldman Sachs<br>Pathfinder Index Call<br>..... | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | Goldman Sachs ..... W22LR0WP21HZNB6K528         | . 01/27/2022 | . 01/26/2024                   | ..... 27            | .....           | ..... 186.07                                | ..... 324                                                                      | .....                                                              | .....               | .....                         | ..... | .....      | ..... (25)                                | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001 .....                                              |
| Goldman Sachs<br>Pathfinder Index Call<br>..... | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | Goldman Sachs ..... W22LR0WP21HZNB6K528         | . 02/14/2022 | . 02/14/2024                   | ..... 43            | .....           | ..... 184.65                                | ..... 514                                                                      | .....                                                              | .....               | .....                         | ..... | .....      | ..... (49)                                | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001 .....                                              |
| Goldman Sachs<br>Pathfinder Index Call<br>..... | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | Goldman Sachs ..... W22LR0WP21HZNB6K528         | . 02/25/2022 | . 02/27/2024                   | ..... 836           | .....           | ..... 186.60                                | ..... 10,000                                                                   | .....                                                              | .....               | .....                         | ..... | .....      | ..... (836)                               | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001 .....                                              |
| Goldman Sachs<br>Pathfinder Index Call<br>..... | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | Goldman Sachs ..... W22LR0WP21HZNB6K528         | . 03/14/2022 | . 03/14/2024                   | ..... 1,580         | .....           | ..... 182.95                                | ..... 18,467                                                                   | .....                                                              | .....               | .....                         | ..... | .....      | ..... (2,259)                             | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001 .....                                              |
| Goldman Sachs<br>Pathfinder Index Call<br>..... | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | Goldman Sachs ..... W22LR0WP21HZNB6K528         | . 03/25/2022 | . 03/27/2024                   | ..... 485           | .....           | ..... 187.61                                | ..... 5,769                                                                    | .....                                                              | .....               | .....                         | ..... | .....      | ..... (495)                               | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001 .....                                              |
| Goldman Sachs<br>Pathfinder Index Call<br>..... | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | Goldman Sachs ..... W22LR0WP21HZNB6K528         | . 04/13/2022 | . 04/12/2024                   | ..... 2,555         | .....           | ..... 191.02                                | ..... 30,842                                                                   | .....                                                              | .....               | .....                         | ..... | .....      | ..... (2,172)                             | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001 .....                                              |
| Goldman Sachs<br>Pathfinder Index Call<br>..... | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | Goldman Sachs ..... W22LR0WP21HZNB6K528         | . 04/27/2022 | . 04/26/2024                   | ..... 370           | .....           | ..... 181.25                                | ..... 4,214                                                                    | .....                                                              | .....               | .....                         | ..... | .....      | ..... (699)                               | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001 .....                                              |
| Goldman Sachs<br>Pathfinder Index Call<br>..... | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | Goldman Sachs ..... W22LR0WP21HZNB6K528         | . 05/13/2022 | . 05/14/2024                   | ..... 1,387         | .....           | ..... 180.22                                | ..... 15,700                                                                   | .....                                                              | .....               | .....                         | ..... | .....      | ..... (2,955)                             | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001 .....                                              |
| Goldman Sachs<br>Pathfinder Index Call<br>..... | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | Goldman Sachs ..... W22LR0WP21HZNB6K528         | . 05/26/2022 | . 05/23/2024                   | ..... 3,400         | .....           | ..... 184.42                                | ..... 39,438                                                                   | .....                                                              | .....               | .....                         | ..... | .....      | ..... (5,474)                             | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001 .....                                              |
| Goldman Sachs<br>Pathfinder Index Call<br>..... | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | Goldman Sachs ..... W22LR0WP21HZNB6K528         | . 06/14/2022 | . 06/14/2024                   | ..... 5,458         | .....           | ..... 164.91                                | ..... 55,530                                                                   | .....                                                              | .....               | ..... 491                     | ..... | ..... 491  | ..... (31,817)                            | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001 .....                                              |
| Goldman Sachs<br>Pathfinder Index Call<br>..... | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | Goldman Sachs ..... W22LR0WP21HZNB6K528         | . 06/27/2022 | . 06/27/2024                   | ..... 2,419         | .....           | ..... 171.17                                | ..... 25,709                                                                   | .....                                                              | .....               | ..... 97                      | ..... | ..... 97   | ..... (9,965)                             | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001 .....                                              |
| Goldman Sachs<br>Pathfinder Index Call<br>..... | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | Goldman Sachs ..... W22LR0WP21HZNB6K528         | . 07/14/2022 | . 07/12/2024                   | ..... 2,332         | .....           | ..... 169.39                                | ..... 24,530                                                                   | .....                                                              | .....               | ..... 163                     | ..... | ..... 163  | ..... (11,053)                            | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001 .....                                              |

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

| 1                                               | 2                                                                       | 3                            | 4                      | 5                                               | 6           | 7                              | 8                   | 9               | 10                                          | 11                                                                             | 12                                                                 | 13                  | 14                            | 15    | 16          | 17                                        | 18                                         | 19                                       | 20                                          | 21                 | 22                                 | 23                                                      |
|-------------------------------------------------|-------------------------------------------------------------------------|------------------------------|------------------------|-------------------------------------------------|-------------|--------------------------------|---------------------|-----------------|---------------------------------------------|--------------------------------------------------------------------------------|--------------------------------------------------------------------|---------------------|-------------------------------|-------|-------------|-------------------------------------------|--------------------------------------------|------------------------------------------|---------------------------------------------|--------------------|------------------------------------|---------------------------------------------------------|
| Description                                     | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date  | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code  | Fair Value  | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Goldman Sachs<br>Pathfinder Index Call<br>..... | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | Goldman Sachs ..... W22LR0WP21HZNB6K528         | .07/27/2022 | .07/26/2024                    | ..... 614           | .....           | ..... 175.90                                | ..... 6,739                                                                    | .....                                                              | .....               | ..... 18                      | ..... | ..... 18    | ..... (2,020)                             | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001 .....                                              |
| Goldman Sachs<br>Pathfinder Index Call<br>..... | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | Goldman Sachs ..... W22LR0WP21HZNB6K528         | .08/12/2022 | .08/14/2024                    | ..... 2,658         | .....           | ..... 177.57                                | ..... 29,311                                                                   | .....                                                              | .....               | ..... 80                      | ..... | ..... 80    | ..... (8,134)                             | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001 .....                                              |
| Goldman Sachs<br>Pathfinder Index Call<br>..... | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | Goldman Sachs ..... W22LR0WP21HZNB6K528         | .08/26/2022 | .08/27/2024                    | ..... 373           | .....           | ..... 171.69                                | ..... 3,955                                                                    | .....                                                              | .....               | ..... 30                      | ..... | ..... 30    | ..... (1,629)                             | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001 .....                                              |
| Goldman Sachs<br>Pathfinder Index Call<br>..... | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | Goldman Sachs ..... W22LR0WP21HZNB6K528         | .09/14/2022 | .09/13/2024                    | ..... 1,788         | .....           | ..... 165.57                                | ..... 18,145                                                                   | .....                                                              | .....               | ..... 375                     | ..... | ..... 375   | ..... (10,923)                            | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001 .....                                              |
| Goldman Sachs<br>Pathfinder Index Call<br>..... | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | Goldman Sachs ..... W22LR0WP21HZNB6K528         | .09/27/2022 | .09/27/2024                    | ..... 1,586         | .....           | ..... 152.58                                | ..... 14,714                                                                   | .....                                                              | .....               | ..... 1,681                   | ..... | ..... 1,681 | ..... (17,145)                            | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001 .....                                              |
| Goldman Sachs<br>Pathfinder Index Call<br>..... | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | Goldman Sachs ..... W22LR0WP21HZNB6K528         | .10/14/2022 | .10/13/2023                    | ..... 1,308         | .....           | ..... 151.36                                | ..... 10,039                                                                   | .....                                                              | .....               | .....                         | ..... | .....       | ..... (14,219)                            | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001 .....                                              |
| Goldman Sachs<br>Pathfinder Index Call<br>..... | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | Goldman Sachs ..... W22LR0WP21HZNB6K528         | .10/14/2022 | .10/11/2024                    | ..... 330           | .....           | ..... 151.36                                | ..... 3,030                                                                    | .....                                                              | .....               | ..... 443                     | ..... | ..... 443   | ..... (3,763)                             | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001 .....                                              |
| Goldman Sachs<br>Pathfinder Index Call<br>..... | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | Goldman Sachs ..... W22LR0WP21HZNB6K528         | .10/27/2022 | .10/27/2023                    | ..... 521           | .....           | ..... 157.30                                | ..... 4,157                                                                    | .....                                                              | .....               | .....                         | ..... | .....       | ..... (4,082)                             | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001 .....                                              |
| Goldman Sachs<br>Pathfinder Index Call<br>..... | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | Goldman Sachs ..... W22LR0WP21HZNB6K528         | .10/27/2022 | .10/25/2024                    | ..... 763           | .....           | ..... 157.30                                | ..... 7,272                                                                    | .....                                                              | .....               | ..... 572                     | ..... | ..... 572   | ..... (6,950)                             | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001 .....                                              |
| Goldman Sachs<br>Pathfinder Index Call<br>..... | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | Goldman Sachs ..... W22LR0WP21HZNB6K528         | .11/14/2022 | .11/14/2023                    | ..... 3,971         | .....           | ..... 157.91                                | ..... 31,789                                                                   | .....                                                              | .....               | .....                         | ..... | .....       | ..... (30,693)                            | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001 .....                                              |
| Goldman Sachs<br>Pathfinder Index Call<br>..... | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | Goldman Sachs ..... W22LR0WP21HZNB6K528         | .11/14/2022 | .11/14/2024                    | ..... 5,490         | .....           | ..... 157.91                                | ..... 52,627                                                                   | .....                                                              | .....               | ..... 4,228                   | ..... | ..... 4,228 | ..... (48,920)                            | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001 .....                                              |
| Goldman Sachs<br>Pathfinder Index Call<br>..... | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | Goldman Sachs ..... W22LR0WP21HZNB6K528         | .11/23/2022 | .11/27/2023                    | ..... 1,337         | .....           | ..... 158.60                                | ..... 10,727                                                                   | .....                                                              | .....               | .....                         | ..... | .....       | ..... (10,092)                            | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001 .....                                              |
| Goldman Sachs<br>Pathfinder Index Call<br>..... | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | Goldman Sachs ..... W22LR0WP21HZNB6K528         | .11/23/2022 | .11/27/2024                    | ..... 864           | .....           | ..... 158.60                                | ..... 8,302                                                                    | .....                                                              | .....               | ..... 648                     | ..... | ..... 648   | ..... (7,507)                             | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001 .....                                              |
| Goldman Sachs<br>Pathfinder Index Call<br>..... | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | Goldman Sachs ..... W22LR0WP21HZNB6K528         | .12/14/2022 | .12/14/2023                    | ..... 999           | .....           | ..... 161.09                                | ..... 8,163                                                                    | .....                                                              | .....               | .....                         | ..... | .....       | ..... (6,666)                             | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001 .....                                              |
| Goldman Sachs<br>Pathfinder Index Call<br>..... | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | Goldman Sachs ..... W22LR0WP21HZNB6K528         | .12/14/2022 | .12/13/2024                    | ..... 1,986         | .....           | ..... 161.09                                | ..... 19,520                                                                   | .....                                                              | .....               | ..... 1,232                   | ..... | ..... 1,232 | ..... (15,653)                            | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001 .....                                              |
| Goldman Sachs<br>Pathfinder Index Call<br>..... | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | Goldman Sachs ..... W22LR0WP21HZNB6K528         | .12/27/2022 | .12/27/2023                    | ..... 600           | .....           | ..... 158.46                                | ..... 4,807                                                                    | .....                                                              | .....               | ..... 6                       | ..... | ..... 6     | ..... (4,736)                             | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001 .....                                              |
| Goldman Sachs<br>Pathfinder Index Call<br>..... | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | Goldman Sachs ..... W22LR0WP21HZNB6K528         | .12/27/2022 | .12/27/2024                    | ..... 164           | .....           | ..... 158.46                                | ..... 1,578                                                                    | .....                                                              | .....               | ..... 139                     | ..... | ..... 139   | ..... (1,442)                             | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001 .....                                              |

# SCHEDULE DB - PART A - SECTION 1

| 1                                   | 2                                                                       | 3                            | 4                      | 5                                               | 6          | 7                              | 8                   | 9               | 10                                          | 11                                                                             | 12                                                                 | 13                  | 14                            | 15   | 16         | 17                                        | 18                                         | 19                                       | 20                                          | 21                 | 22                                 | 23                                                      |
|-------------------------------------|-------------------------------------------------------------------------|------------------------------|------------------------|-------------------------------------------------|------------|--------------------------------|---------------------|-----------------|---------------------------------------------|--------------------------------------------------------------------------------|--------------------------------------------------------------------|---------------------|-------------------------------|------|------------|-------------------------------------------|--------------------------------------------|------------------------------------------|---------------------------------------------|--------------------|------------------------------------|---------------------------------------------------------|
| Description                         | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Goldman Sachs Pathfinder Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNB6K528               | 01/13/2023 | 01/12/2024                     | 816                 |                 | 160.46                                      |                                                                                | 6,642                                                              |                     | 16                            |      | 16         | (6,625)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Pathfinder Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNB6K528               | 01/13/2023 | 01/14/2025                     | 187                 |                 | 160.46                                      |                                                                                | 1,830                                                              |                     | 146                           |      | 146        | (1,684)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Pathfinder Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNB6K528               | 01/27/2023 | 01/26/2024                     | 88                  |                 | 158.55                                      |                                                                                | 708                                                                |                     | 4                             |      | 4          | (704)                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Pathfinder Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNB6K528               | 01/27/2023 | 01/27/2025                     | 4,226               |                 | 158.55                                      |                                                                                | 40,870                                                             |                     | 4,099                         |      | 4,099      | (36,771)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Pathfinder Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNB6K528               | 02/14/2023 | 02/14/2024                     | 467                 |                 | 154.34                                      |                                                                                | 3,636                                                              |                     | 89                            |      | 89         | (3,547)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Pathfinder Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNB6K528               | 02/27/2023 | 02/27/2024                     | 282                 |                 | 149.00                                      |                                                                                | 2,117                                                              |                     | 163                           |      | 163        | (1,953)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Pathfinder Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNB6K528               | 02/27/2023 | 02/27/2025                     | 114                 |                 | 149.00                                      |                                                                                | 1,022                                                              |                     | 272                           |      | 272        | (750)                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Pathfinder Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNB6K528               | 03/14/2023 | 03/14/2024                     | 3,375               |                 | 150.54                                      |                                                                                | 25,756                                                             |                     | 1,856                         |      | 1,856      | (23,900)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Pathfinder Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNB6K528               | 03/14/2023 | 03/14/2025                     | 1,030               |                 | 150.54                                      |                                                                                | 9,455                                                              |                     | 2,234                         |      | 2,234      | (7,221)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Pathfinder Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNB6K528               | 03/27/2023 | 03/27/2024                     | 2,037               |                 | 152.17                                      |                                                                                | 15,748                                                             |                     | 1,019                         |      | 1,019      | (14,729)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Pathfinder Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNB6K528               | 03/27/2023 | 03/27/2025                     | 2,123               |                 | 152.17                                      |                                                                                | 19,768                                                             |                     | 4,139                         |      | 4,139      | (15,628)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Pathfinder Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNB6K528               | 04/14/2023 | 04/12/2024                     | 4,114               |                 | 156.04                                      |                                                                                | 32,549                                                             |                     | 1,399                         |      | 1,399      | (31,151)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Pathfinder Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNB6K528               | 04/14/2023 | 04/14/2025                     | 2,115               |                 | 156.04                                      |                                                                                | 20,196                                                             |                     | 3,236                         |      | 3,236      | (16,960)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Pathfinder Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNB6K528               | 04/27/2023 | 04/26/2024                     | 1,061               |                 | 154.52                                      |                                                                                | 8,315                                                              |                     | 520                           |      | 520        | (7,795)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Pathfinder Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNB6K528               | 04/27/2023 | 04/25/2025                     | 97                  |                 | 154.52                                      |                                                                                | 918                                                                |                     | 171                           |      | 171        | (747)                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Pathfinder Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNB6K528               | 05/12/2023 | 05/14/2024                     | 1,559               |                 | 153.33                                      |                                                                                | 12,117                                                             |                     | 1,044                         |      | 1,044      | (11,073)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| Goldman Sachs Pathfinder Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | Goldman Sachs W22LR0WP21HZNB6K528               | 05/12/2023 | 05/14/2025                     | 215                 |                 | 153.33                                      |                                                                                | 2,023                                                              |                     | 433                           |      | 433        | (1,590)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

| 1                                               | 2                                                                       | 3                            | 4                      | 5                                                              | 6           | 7                              | 8                   | 9               | 10                                          | 11                                                                             | 12                                                                 | 13                  | 14                            | 15    | 16          | 17                                        | 18                                         | 19                                       | 20                                          | 21                 | 22                                 | 23                                                      |
|-------------------------------------------------|-------------------------------------------------------------------------|------------------------------|------------------------|----------------------------------------------------------------|-------------|--------------------------------|---------------------|-----------------|---------------------------------------------|--------------------------------------------------------------------------------|--------------------------------------------------------------------|---------------------|-------------------------------|-------|-------------|-------------------------------------------|--------------------------------------------|------------------------------------------|---------------------------------------------|--------------------|------------------------------------|---------------------------------------------------------|
| Description                                     | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse                | Trade Date  | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code  | Fair Value  | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| Goldman Sachs<br>Pathfinder Index Call<br>..... | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | Goldman Sachs ..... W22LR0WP21HZNB6K528                        | .05/25/2023 | .05/23/2024                    | .....2,601          | .....           | .....143.77                                 | .....                                                                          | .....18,887                                                        | .....               | .....18,887                   | ..... | .....18,887 | .....                                     | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001 .....                                              |
| Goldman Sachs<br>Pathfinder Index Call<br>..... | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | Goldman Sachs ..... W22LR0WP21HZNB6K528                        | .05/25/2023 | .05/27/2025                    | .....431            | .....           | .....143.77                                 | .....                                                                          | .....3,763                                                         | .....               | .....3,763                    | ..... | .....3,763  | .....                                     | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001 .....                                              |
| Goldman Sachs<br>Pathfinder Index Call<br>..... | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | Goldman Sachs ..... W22LR0WP21HZNB6K528                        | .06/14/2023 | .06/14/2024                    | .....3,511          | .....           | .....148.40                                 | .....                                                                          | .....26,311                                                        | .....               | .....5,091                    | ..... | .....5,091  | .....(21,220)                             | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001 .....                                              |
| Goldman Sachs<br>Pathfinder Index Call<br>..... | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | Goldman Sachs ..... W22LR0WP21HZNB6K528                        | .06/27/2023 | .06/27/2024                    | .....1,857          | .....           | .....148.65                                 | .....                                                                          | .....13,910                                                        | .....               | .....2,785                    | ..... | .....2,785  | .....(11,125)                             | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001 .....                                              |
| Goldman Sachs<br>Pathfinder Index Call<br>..... | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | Goldman Sachs ..... W22LR0WP21HZNB6K528                        | .06/27/2023 | .06/27/2025                    | .....1,709          | .....           | .....148.65                                 | .....                                                                          | .....15,367                                                        | .....               | .....5,143                    | ..... | .....5,143  | .....(10,224)                             | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001 .....                                              |
| Goldman Sachs<br>Pathfinder Index Call<br>..... | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | Goldman Sachs ..... W22LR0WP21HZNB6K528                        | .07/14/2023 | .07/12/2024                    | .....860            | .....           | .....152.26                                 | .....                                                                          | .....6,616                                                         | .....               | .....1,093                    | ..... | .....1,093  | .....(5,523)                              | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001 .....                                              |
| Goldman Sachs<br>Pathfinder Index Call<br>..... | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | Goldman Sachs ..... W22LR0WP21HZNB6K528                        | .07/14/2023 | .07/14/2025                    | .....493            | .....           | .....152.26                                 | .....                                                                          | .....4,545                                                         | .....               | .....1,305                    | ..... | .....1,305  | .....(3,240)                              | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001 .....                                              |
| Goldman Sachs<br>Pathfinder Index Call<br>..... | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | Goldman Sachs ..... W22LR0WP21HZNB6K528                        | .07/27/2023 | .07/26/2024                    | .....1,909          | .....           | .....152.96                                 | .....                                                                          | .....14,717                                                        | .....               | .....2,138                    | ..... | .....2,138  | .....(12,579)                             | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001 .....                                              |
| Goldman Sachs<br>Pathfinder Index Call<br>..... | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | Goldman Sachs ..... W22LR0WP21HZNB6K528                        | .08/14/2023 | .08/14/2024                    | .....2,375          | .....           | .....148.23                                 | .....                                                                          | .....17,741                                                        | .....               | .....4,559                    | ..... | .....4,559  | .....(13,181)                             | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001 .....                                              |
| Goldman Sachs<br>Pathfinder Index Call<br>..... | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | Goldman Sachs ..... W22LR0WP21HZNB6K528                        | .08/25/2023 | .08/27/2024                    | .....1,073          | .....           | .....142.63                                 | .....                                                                          | .....7,696                                                         | .....               | .....3,497                    | ..... | .....3,497  | .....(4,199)                              | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001 .....                                              |
| Goldman Sachs<br>Pathfinder Index Call<br>..... | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | Goldman Sachs ..... W22LR0WP21HZNB6K528                        | .08/25/2023 | .08/27/2025                    | .....554            | .....           | .....142.63                                 | .....                                                                          | .....4,756                                                         | .....               | .....2,659                    | ..... | .....2,659  | .....(2,097)                              | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001 .....                                              |
| Goldman Sachs<br>Pathfinder Index Call<br>..... | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | Goldman Sachs ..... W22LR0WP21HZNB6K528                        | .09/14/2023 | .09/13/2024                    | .....4,282          | .....           | .....144.57                                 | .....                                                                          | .....31,198                                                        | .....               | .....12,417                   | ..... | .....12,417 | .....(18,781)                             | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001 .....                                              |
| Goldman Sachs<br>Pathfinder Index Call<br>..... | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | Goldman Sachs ..... W22LR0WP21HZNB6K528                        | .09/14/2023 | .09/12/2025                    | .....159            | .....           | .....144.57                                 | .....                                                                          | .....1,385                                                         | .....               | .....690                      | ..... | .....690    | .....(694)                                | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001 .....                                              |
| Goldman Sachs<br>Pathfinder Index Call<br>..... | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | Goldman Sachs ..... W22LR0WP21HZNB6K528                        | .09/27/2023 | .09/27/2024                    | .....1,242          | .....           | .....133.63                                 | .....                                                                          | .....8,366                                                         | .....               | .....8,335                    | ..... | .....8,335  | .....(31)                                 | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001 .....                                              |
| Goldman Sachs<br>Pathfinder Index Call<br>..... | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | Goldman Sachs ..... W22LR0WP21HZNB6K528<br>ZBUT11V806EZRVTT807 | .09/27/2023 | .09/26/2025                    | .....1,040          | .....           | .....133.63                                 | .....                                                                          | .....8,354                                                         | .....               | .....8,426                    | ..... | .....8,426  | .....72                                   | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001 .....                                              |
| JP Morgan Index Call<br>.....                   | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | JP Morgan ..... ZBUT11V806EZRVTT807                            | .10/14/2020 | .10/13/2023                    | .....2,873          | .....           | .....215.12                                 | .....36,524                                                                    | .....                                                              | .....               | .....29                       | ..... | .....29     | .....(18,961)                             | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001 .....                                              |
| JP Morgan Index Call<br>.....                   | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | JP Morgan ..... ZBUT11V806EZRVTT807                            | .10/27/2020 | .10/27/2023                    | .....1,271          | .....           | .....213.20                                 | .....15,935                                                                    | .....                                                              | .....               | .....343                      | ..... | .....343    | .....(9,406)                              | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001 .....                                              |
| JP Morgan Index Call<br>.....                   | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | JP Morgan ..... ZBUT11V806EZRVTT807                            | .11/13/2020 | .11/14/2023                    | .....440            | .....           | .....218.16                                 | .....5,731                                                                     | .....                                                              | .....               | .....57                       | ..... | .....57     | .....(2,411)                              | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001 .....                                              |
| JP Morgan Index Call<br>.....                   | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | JP Morgan ..... ZBUT11V806EZRVTT807                            | .11/27/2020 | .11/27/2023                    | .....1,196          | .....           | .....221.60                                 | .....15,847                                                                    | .....                                                              | .....               | .....96                       | ..... | .....96     | .....(5,262)                              | .....                                      | .....                                    | .....                                       | .....              | .....                              | 0001 .....                                              |

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

| 1                    | 2                                                                       | 3                            | 4                      | 5                                               | 6          | 7                              | 8                   | 9               | 10                                          | 11                                                                             | 12                                                                 | 13                  | 14                            | 15   | 16         | 17                                        | 18                                         | 19                                       | 20                                          | 21                 | 22                                 | 23                                                      |
|----------------------|-------------------------------------------------------------------------|------------------------------|------------------------|-------------------------------------------------|------------|--------------------------------|---------------------|-----------------|---------------------------------------------|--------------------------------------------------------------------------------|--------------------------------------------------------------------|---------------------|-------------------------------|------|------------|-------------------------------------------|--------------------------------------------|------------------------------------------|---------------------------------------------|--------------------|------------------------------------|---------------------------------------------------------|
| Description          | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | 12/14/2020 | 12/14/2023                     | 1,555               |                 | 222.46                                      | 20,829                                                                         |                                                                    |                     | 202                           |      | 202        | (6,579)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | 12/24/2020 | 12/27/2023                     | 771                 |                 | 223.18                                      | 10,234                                                                         |                                                                    |                     | 123                           |      | 123        | (3,144)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | 01/14/2021 | 01/12/2024                     | 4,035               |                 | 224.27                                      | 54,300                                                                         |                                                                    |                     | 767                           |      | 767        | (15,818)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | 01/27/2021 | 01/26/2024                     | 2,664               |                 | 224.83                                      | 36,000                                                                         |                                                                    |                     | 613                           |      | 613        | (10,124)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | 02/12/2021 | 02/14/2024                     | 3,026               |                 | 225.40                                      | 40,988                                                                         |                                                                    |                     | 877                           |      | 877        | (11,195)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | 02/26/2021 | 02/27/2024                     | 997                 |                 | 222.74                                      | 13,253                                                                         |                                                                    |                     | 548                           |      | 548        | (4,296)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | 03/12/2021 | 03/14/2024                     | 3,734               |                 | 226.81                                      | 50,820                                                                         |                                                                    |                     | 1,344                         |      | 1,344      | (12,809)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | 03/26/2021 | 03/27/2024                     | 5,011               |                 | 228.28                                      | 68,754                                                                         |                                                                    |                     | 1,654                         |      | 1,654      | (15,836)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | 04/14/2021 | 04/12/2024                     | 2,212               |                 | 229.21                                      | 30,420                                                                         |                                                                    |                     | 752                           |      | 752        | (6,857)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | 04/27/2021 | 04/26/2024                     | 2,200               |                 | 230.50                                      | 30,572                                                                         |                                                                    |                     | 726                           |      | 726        | (6,379)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | 05/14/2021 | 05/14/2024                     | 3,534               |                 | 234.89                                      | 50,049                                                                         |                                                                    |                     | 742                           |      | 742        | (7,951)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | 05/27/2021 | 05/24/2024                     | 2,842               |                 | 233.96                                      | 40,299                                                                         |                                                                    |                     | 767                           |      | 767        | (6,822)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | 06/14/2021 | 06/14/2024                     | 6,981               |                 | 236.06                                      | 100,363                                                                        |                                                                    |                     | 1,745                         |      | 1,745      | (15,080)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | 06/25/2021 | 06/27/2024                     | 2,939               |                 | 233.06                                      | 41,443                                                                         |                                                                    |                     | 1,234                         |      | 1,234      | (7,612)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | 07/14/2021 | 07/12/2024                     | 3,750               |                 | 232.79                                      | 52,904                                                                         |                                                                    |                     | 1,875                         |      | 1,875      | (10,238)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | 07/27/2021 | 07/26/2024                     | 3,159               |                 | 233.62                                      | 44,723                                                                         |                                                                    |                     | 1,579                         |      | 1,579      | (8,308)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | 08/13/2021 | 08/14/2024                     | 4,520               |                 | 234.73                                      | 64,191                                                                         |                                                                    |                     | 2,260                         |      | 2,260      | (11,300)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | 08/27/2021 | 08/27/2024                     | 6,862               |                 | 234.32                                      | 97,445                                                                         |                                                                    |                     | 3,912                         |      | 3,912      | (17,636)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | 09/14/2021 | 09/13/2024                     | 7,346               |                 | 233.04                                      | 103,747                                                                        |                                                                    |                     | 5,289                         |      | 5,289      | (20,203)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | 09/27/2021 | 09/27/2024                     | 3,426               |                 | 231.16                                      | 47,837                                                                         |                                                                    |                     | 3,186                         |      | 3,186      | (10,279)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | 10/14/2021 | 10/13/2023                     | 1,406               |                 | 231.80                                      | 15,746                                                                         |                                                                    |                     |                               |      |            | (2,096)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | 10/14/2021 | 10/11/2024                     | 2,886               |                 | 231.80                                      | 40,006                                                                         |                                                                    |                     | 2,771                         |      | 2,771      | (8,687)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | 10/27/2021 | 10/27/2023                     | 1,717               |                 | 231.20                                      | 19,175                                                                         |                                                                    |                     |                               |      |            | (2,885)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | 10/27/2021 | 10/25/2024                     | 2,781               |                 | 231.20                                      | 38,323                                                                         |                                                                    |                     | 2,976                         |      | 2,976      | (8,622)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | 11/12/2021 | 11/14/2023                     | 2,016               |                 | 232.68                                      | 22,606                                                                         |                                                                    |                     |                               |      |            | (3,165)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | 11/12/2021 | 11/14/2024                     | 6,627               |                 | 232.68                                      | 91,595                                                                         |                                                                    |                     | 6,627                         |      | 6,627      | (19,417)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

| 1                    | 2                                                                       | 3                            | 4                      | 5                                               | 6            | 7                              | 8                   | 9               | 10                                          | 11                                                                             | 12                                                                 | 13                  | 14                            | 15    | 16           | 17                                        | 18                                         | 19                                       | 20                                          | 21                 | 22                                 | 23                                                      |
|----------------------|-------------------------------------------------------------------------|------------------------------|------------------------|-------------------------------------------------|--------------|--------------------------------|---------------------|-----------------|---------------------------------------------|--------------------------------------------------------------------------------|--------------------------------------------------------------------|---------------------|-------------------------------|-------|--------------|-------------------------------------------|--------------------------------------------|------------------------------------------|---------------------------------------------|--------------------|------------------------------------|---------------------------------------------------------|
| Description          | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date   | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code  | Fair Value   | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| JP Morgan Index Call | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | JP Morgan ..... ZBUT11V806EZRVTTWT807           | . 11/26/2021 | . 11/27/2023                   | ..... 1,022         | .....           | ..... 229.86                                | ..... 11,327                                                                   | .....                                                              | .....               | .....                         | ..... | .....        | ..... (2,188)                             | .....                                      | .....                                    | .....                                       | .....              | .....                              | ..... 0001                                              |
| JP Morgan Index Call | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | JP Morgan ..... ZBUT11V806EZRVTTWT807           | . 11/26/2021 | . 11/27/2024                   | ..... 2,293         | .....           | ..... 229.86                                | ..... 31,357                                                                   | .....                                                              | .....               | ..... 3,072                   | ..... | ..... 3,072  | ..... (7,566)                             | .....                                      | .....                                    | .....                                       | .....              | .....                              | ..... 0001                                              |
| JP Morgan Index Call | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | JP Morgan ..... ZBUT11V806EZRVTTWT807           | . 12/14/2021 | . 12/14/2023                   | ..... 1,901         | .....           | ..... 231.45                                | ..... 20,988                                                                   | .....                                                              | .....               | ..... 19                      | ..... | ..... 19     | ..... (3,726)                             | .....                                      | .....                                    | .....                                       | .....              | .....                              | ..... 0001                                              |
| JP Morgan Index Call | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | JP Morgan ..... ZBUT11V806EZRVTTWT807           | . 12/14/2021 | . 12/13/2024                   | ..... 3,953         | .....           | ..... 231.45                                | ..... 53,802                                                                   | .....                                                              | .....               | ..... 4,863                   | ..... | ..... 4,863  | ..... (12,255)                            | .....                                      | .....                                    | .....                                       | .....              | .....                              | ..... 0001                                              |
| JP Morgan Index Call | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | JP Morgan ..... ZBUT11V806EZRVTTWT807           | . 12/27/2021 | . 12/27/2023                   | ..... 2,454         | .....           | ..... 234.69                                | ..... 27,245                                                                   | .....                                                              | .....               | .....                         | ..... | .....        | ..... (3,780)                             | .....                                      | .....                                    | .....                                       | .....              | .....                              | ..... 0001                                              |
| JP Morgan Index Call | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | JP Morgan ..... ZBUT11V806EZRVTTWT807           | . 12/27/2021 | . 12/27/2024                   | ..... 2,015         | .....           | ..... 234.69                                | ..... 27,671                                                                   | .....                                                              | .....               | ..... 1,955                   | ..... | ..... 1,955  | ..... (5,482)                             | .....                                      | .....                                    | .....                                       | .....              | .....                              | ..... 0001                                              |
| JP Morgan Index Call | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | JP Morgan ..... ZBUT11V806EZRVTTWT807           | . 01/14/2022 | . 01/12/2024                   | ..... 1,695         | .....           | ..... 235.42                                | ..... 18,713                                                                   | .....                                                              | .....               | ..... 17                      | ..... | ..... 17     | ..... (2,627)                             | .....                                      | .....                                    | .....                                       | .....              | .....                              | ..... 0001                                              |
| JP Morgan Index Call | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | JP Morgan ..... ZBUT11V806EZRVTTWT807           | . 01/14/2022 | . 01/14/2025                   | ..... 2,493         | .....           | ..... 235.42                                | ..... 33,929                                                                   | .....                                                              | .....               | ..... 2,493                   | ..... | ..... 2,493  | ..... (6,757)                             | .....                                      | .....                                    | .....                                       | .....              | .....                              | ..... 0001                                              |
| JP Morgan Index Call | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | JP Morgan ..... ZBUT11V806EZRVTTWT807           | . 01/27/2022 | . 01/26/2024                   | ..... 2,085         | .....           | ..... 230.27                                | ..... 22,464                                                                   | .....                                                              | .....               | ..... 125                     | ..... | ..... 125    | ..... (5,086)                             | .....                                      | .....                                    | .....                                       | .....              | .....                              | ..... 0001                                              |
| JP Morgan Index Call | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | JP Morgan ..... ZBUT11V806EZRVTTWT807           | . 01/27/2022 | . 01/27/2025                   | ..... 4,603         | .....           | ..... 230.27                                | ..... 60,950                                                                   | .....                                                              | .....               | ..... 7,273                   | ..... | ..... 7,273  | ..... (15,375)                            | .....                                      | .....                                    | .....                                       | .....              | .....                              | ..... 0001                                              |
| JP Morgan Index Call | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | JP Morgan ..... ZBUT11V806EZRVTTWT807           | . 02/14/2022 | . 02/14/2024                   | ..... 2,417         | .....           | ..... 228.76                                | ..... 25,549                                                                   | .....                                                              | .....               | ..... 314                     | ..... | ..... 314    | ..... (6,744)                             | .....                                      | .....                                    | .....                                       | .....              | .....                              | ..... 0001                                              |
| JP Morgan Index Call | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | JP Morgan ..... ZBUT11V806EZRVTTWT807           | . 02/14/2022 | . 02/14/2025                   | ..... 4,419         | .....           | ..... 228.76                                | ..... 57,122                                                                   | .....                                                              | .....               | ..... 8,176                   | ..... | ..... 8,176  | ..... (15,601)                            | .....                                      | .....                                    | .....                                       | .....              | .....                              | ..... 0001                                              |
| JP Morgan Index Call | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | JP Morgan ..... ZBUT11V806EZRVTTWT807           | . 02/25/2022 | . 02/27/2024                   | ..... 2,542         | .....           | ..... 230.49                                | ..... 26,839                                                                   | .....                                                              | .....               | ..... 305                     | ..... | ..... 305    | ..... (6,356)                             | .....                                      | .....                                    | .....                                       | .....              | .....                              | ..... 0001                                              |
| JP Morgan Index Call | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | JP Morgan ..... ZBUT11V806EZRVTTWT807           | . 02/25/2022 | . 02/27/2025                   | ..... 1,089         | .....           | ..... 230.49                                | ..... 14,131                                                                   | .....                                                              | .....               | ..... 1,819                   | ..... | ..... 1,819  | ..... (3,615)                             | .....                                      | .....                                    | .....                                       | .....              | .....                              | ..... 0001                                              |
| JP Morgan Index Call | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | JP Morgan ..... ZBUT11V806EZRVTTWT807           | . 03/14/2022 | . 03/14/2024                   | ..... 4,884         | .....           | ..... 228.32                                | ..... 50,510                                                                   | .....                                                              | .....               | ..... 1,026                   | ..... | ..... 1,026  | ..... (13,918)                            | .....                                      | .....                                    | .....                                       | .....              | .....                              | ..... 0001                                              |
| JP Morgan Index Call | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | JP Morgan ..... ZBUT11V806EZRVTTWT807           | . 03/14/2022 | . 03/14/2025                   | ..... 2,943         | .....           | ..... 228.32                                | ..... 37,498                                                                   | .....                                                              | .....               | ..... 5,739                   | ..... | ..... 5,739  | ..... (10,331)                            | .....                                      | .....                                    | .....                                       | .....              | .....                              | ..... 0001                                              |
| JP Morgan Index Call | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | JP Morgan ..... ZBUT11V806EZRVTTWT807           | . 03/25/2022 | . 03/27/2024                   | ..... 1,036         | .....           | ..... 231.65                                | ..... 10,776                                                                   | .....                                                              | .....               | ..... 166                     | ..... | ..... 166    | ..... (2,476)                             | .....                                      | .....                                    | .....                                       | .....              | .....                              | ..... 0001                                              |
| JP Morgan Index Call | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | JP Morgan ..... ZBUT11V806EZRVTTWT807           | . 03/25/2022 | . 03/27/2025                   | ..... 3,497         | .....           | ..... 231.65                                | ..... 44,631                                                                   | .....                                                              | .....               | ..... 5,700                   | ..... | ..... 5,700  | ..... (11,189)                            | .....                                      | .....                                    | .....                                       | .....              | .....                              | ..... 0001                                              |
| JP Morgan Index Call | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | JP Morgan ..... ZBUT11V806EZRVTTWT807           | . 04/14/2022 | . 04/12/2024                   | ..... 3,236         | .....           | ..... 233.28                                | ..... 33,824                                                                   | .....                                                              | .....               | ..... 485                     | ..... | ..... 485    | ..... (7,250)                             | .....                                      | .....                                    | .....                                       | .....              | .....                              | ..... 0001                                              |
| JP Morgan Index Call | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | JP Morgan ..... ZBUT11V806EZRVTTWT807           | . 04/14/2022 | . 04/14/2025                   | ..... 4,197         | .....           | ..... 233.28                                | ..... 53,551                                                                   | .....                                                              | .....               | ..... 6,547                   | ..... | ..... 6,547  | ..... (12,968)                            | .....                                      | .....                                    | .....                                       | .....              | .....                              | ..... 0001                                              |
| JP Morgan Index Call | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | JP Morgan ..... ZBUT11V806EZRVTTWT807           | . 04/27/2022 | . 04/26/2024                   | ..... 3,775         | .....           | ..... 230.48                                | ..... 38,889                                                                   | .....                                                              | .....               | ..... 1,057                   | ..... | ..... 1,057  | ..... (10,267)                            | .....                                      | .....                                    | .....                                       | .....              | .....                              | ..... 0001                                              |
| JP Morgan Index Call | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | JP Morgan ..... ZBUT11V806EZRVTTWT807           | . 04/27/2022 | . 04/25/2025                   | ..... 2,447         | .....           | ..... 230.48                                | ..... 30,907                                                                   | .....                                                              | .....               | ..... 4,772                   | ..... | ..... 4,772  | ..... (8,345)                             | .....                                      | .....                                    | .....                                       | .....              | .....                              | ..... 0001                                              |
| JP Morgan Index Call | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | JP Morgan ..... ZBUT11V806EZRVTTWT807           | . 05/13/2022 | . 05/14/2024                   | ..... 4,159         | .....           | ..... 228.88                                | ..... 42,650                                                                   | .....                                                              | .....               | ..... 1,789                   | ..... | ..... 1,789  | ..... (12,561)                            | .....                                      | .....                                    | .....                                       | .....              | .....                              | ..... 0001                                              |
| JP Morgan Index Call | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | JP Morgan ..... ZBUT11V806EZRVTTWT807           | . 05/13/2022 | . 05/14/2025                   | ..... 5,544         | .....           | ..... 228.88                                | ..... 69,541                                                                   | .....                                                              | .....               | ..... 12,475                  | ..... | ..... 12,475 | ..... (20,015)                            | .....                                      | .....                                    | .....                                       | .....              | .....                              | ..... 0001                                              |
| JP Morgan Index Call | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | JP Morgan ..... ZBUT11V806EZRVTTWT807           | . 05/27/2022 | . 05/24/2024                   | ..... 4,312         | .....           | ..... 232.36                                | ..... 44,689                                                                   | .....                                                              | .....               | ..... 1,423                   | ..... | ..... 1,423  | ..... (11,298)                            | .....                                      | .....                                    | .....                                       | .....              | .....                              | ..... 0001                                              |
| JP Morgan Index Call | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | JP Morgan ..... ZBUT11V806EZRVTTWT807           | . 05/27/2022 | . 05/27/2025                   | ..... 4,657         | .....           | ..... 232.36                                | ..... 58,861                                                                   | .....                                                              | .....               | ..... 9,080                   | ..... | ..... 9,080  | ..... (15,460)                            | .....                                      | .....                                    | .....                                       | .....              | .....                              | ..... 0001                                              |

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

| 1                    | 2                                                                       | 3                            | 4                      | 5                                               | 6           | 7                              | 8                   | 9               | 10                                          | 11                                                                             | 12                                                                 | 13                  | 14                            | 15   | 16         | 17                                        | 18                                         | 19                                       | 20                                          | 21                 | 22                                 | 23                                                      |
|----------------------|-------------------------------------------------------------------------|------------------------------|------------------------|-------------------------------------------------|-------------|--------------------------------|---------------------|-----------------|---------------------------------------------|--------------------------------------------------------------------------------|--------------------------------------------------------------------|---------------------|-------------------------------|------|------------|-------------------------------------------|--------------------------------------------|------------------------------------------|---------------------------------------------|--------------------|------------------------------------|---------------------------------------------------------|
| Description          | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date  | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | .06/14/2022 | .06/14/2024                    | 2,251               |                 | 220.37                                      | 21,477                                                                         |                                                                    |                     | 3,444                         |      | 3,444      | (10,218)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | .06/14/2022 | .06/13/2025                    | 5,028               |                 | 220.37                                      | 58,281                                                                         |                                                                    |                     | 20,262                        |      | 20,262     | (23,128)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | .06/27/2022 | .06/27/2024                    | 913                 |                 | 222.24                                      | 8,891                                                                          |                                                                    |                     | 1,215                         |      | 1,215      | (3,809)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | .06/27/2022 | .06/27/2025                    | 1,449               |                 | 222.24                                      | 17,195                                                                         |                                                                    |                     | 5,303                         |      | 5,303      | (6,332)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | .07/14/2022 | .07/12/2024                    | 5,179               |                 | 222.63                                      | 50,040                                                                         |                                                                    |                     | 7,147                         |      | 7,147      | (21,855)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | .07/14/2022 | .07/14/2025                    | 1,550               |                 | 222.63                                      | 18,389                                                                         |                                                                    |                     | 5,811                         |      | 5,811      | (6,834)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | .07/27/2022 | .07/26/2024                    | 2,920               |                 | 225.31                                      | 28,820                                                                         |                                                                    |                     | 3,242                         |      | 3,242      | (10,922)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | .07/27/2022 | .07/25/2025                    | 5,721               |                 | 225.31                                      | 69,735                                                                         |                                                                    |                     | 18,536                        |      | 18,536     | (23,456)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | .08/12/2022 | .08/14/2024                    | 2,565               |                 | 226.15                                      | 25,288                                                                         |                                                                    |                     | 2,847                         |      | 2,847      | (9,233)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | .08/12/2022 | .08/14/2025                    | 4,577               |                 | 226.15                                      | 55,580                                                                         |                                                                    |                     | 14,462                        |      | 14,462     | (18,306)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | .08/26/2022 | .08/27/2024                    | 2,645               |                 | 223.06                                      | 25,665                                                                         |                                                                    |                     | 4,232                         |      | 4,232      | (10,792)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | .08/26/2022 | .08/27/2025                    | 1,838               |                 | 223.06                                      | 21,894                                                                         |                                                                    |                     | 7,058                         |      | 7,058      | (7,996)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | .09/14/2022 | .09/13/2024                    | 4,911               |                 | 219.30                                      | 46,526                                                                         |                                                                    |                     | 11,787                        |      | 11,787     | (22,787)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | .09/14/2022 | .09/12/2025                    | 4,150               |                 | 219.30                                      | 48,230                                                                         |                                                                    |                     | 19,918                        |      | 19,918     | (19,752)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | .09/27/2022 | .09/27/2024                    | 2,924               |                 | 212.41                                      | 26,330                                                                         |                                                                    |                     | 12,718                        |      | 12,718     | (16,401)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | .09/27/2022 | .09/26/2025                    | 1,671               |                 | 212.41                                      | 18,354                                                                         |                                                                    |                     | 11,549                        |      | 11,549     | (9,175)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | .10/14/2022 | .10/13/2023                    | 12,147              |                 | 211.90                                      | 77,992                                                                         |                                                                    |                     | 850                           |      | 850        | (94,870)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | .10/14/2022 | .10/14/2024                    | 5,885               |                 | 211.90                                      | 52,374                                                                         |                                                                    |                     | 27,718                        |      | 27,718     | (33,897)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | .10/14/2022 | .10/14/2025                    | 1,902               |                 | 211.90                                      | 20,674                                                                         |                                                                    |                     | 13,864                        |      | 13,864     | (10,802)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | .10/27/2022 | .10/27/2023                    | 5,865               |                 | 213.29                                      | 38,281                                                                         |                                                                    |                     | 1,056                         |      | 1,056      | (41,643)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | .10/27/2022 | .10/25/2024                    | 3,465               |                 | 213.29                                      | 31,260                                                                         |                                                                    |                     | 15,037                        |      | 15,037     | (19,195)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | .10/27/2022 | .10/27/2025                    | 2,082               |                 | 213.29                                      | 22,955                                                                         |                                                                    |                     | 14,301                        |      | 14,301     | (11,491)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | .11/14/2022 | .11/14/2023                    | 11,921              |                 | 214.74                                      | 77,824                                                                         |                                                                    |                     | 3,338                         |      | 3,338      | (76,893)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | .11/14/2022 | .11/14/2024                    | 3,949               |                 | 214.74                                      | 35,531                                                                         |                                                                    |                     | 15,835                        |      | 15,835     | (20,929)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | .11/14/2022 | .11/14/2025                    | 2,310               |                 | 214.74                                      | 25,346                                                                         |                                                                    |                     | 14,944                        |      | 14,944     | (12,357)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | .11/23/2022 | .11/27/2023                    | 8,898               |                 | 216.24                                      | 59,259                                                                         |                                                                    |                     | 2,580                         |      | 2,580      | (52,762)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

| 1                    | 2                                                                       | 3                            | 4                      | 5                                               | 6          | 7                              | 8                   | 9               | 10                                          | 11                                                                             | 12                                                                 | 13                  | 14                            | 15   | 16         | 17                                        | 18                                         | 19                                       | 20                                          | 21                 | 22                                 | 23                                                      |
|----------------------|-------------------------------------------------------------------------|------------------------------|------------------------|-------------------------------------------------|------------|--------------------------------|---------------------|-----------------|---------------------------------------------|--------------------------------------------------------------------------------|--------------------------------------------------------------------|---------------------|-------------------------------|------|------------|-------------------------------------------|--------------------------------------------|------------------------------------------|---------------------------------------------|--------------------|------------------------------------|---------------------------------------------------------|
| Description          | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | 11/23/2022 | 11/27/2024                     | 4,218               |                 | 216.24                                      | 38,669                                                                         |                                                                    |                     | 15,563                        |      | 15,563     | (21,425)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | 11/23/2022 | 11/26/2025                     | 1,036               |                 | 216.24                                      | 11,558                                                                         |                                                                    |                     | 6,319                         |      | 6,319      | (5,376)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | 12/14/2022 | 12/14/2023                     | 9,905               |                 | 218.48                                      | 66,868                                                                         |                                                                    |                     | 2,575                         |      | 2,575      | (50,812)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | 12/14/2022 | 12/13/2024                     | 6,646               |                 | 218.48                                      | 61,710                                                                         |                                                                    |                     | 21,068                        |      | 21,068     | (31,502)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | 12/14/2022 | 12/12/2025                     | 6,889               |                 | 218.48                                      | 78,712                                                                         |                                                                    |                     | 37,818                        |      | 37,818     | (33,960)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | 12/27/2022 | 12/27/2023                     | 9,846               |                 | 215.73                                      | 65,207                                                                         |                                                                    |                     | 6,400                         |      | 6,400      | (58,975)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | 12/27/2022 | 12/27/2024                     | 6,392               |                 | 215.73                                      | 57,918                                                                         |                                                                    |                     | 25,313                        |      | 25,313     | (32,537)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | 12/27/2022 | 12/26/2025                     | 5,349               |                 | 215.73                                      | 59,085                                                                         |                                                                    |                     | 33,861                        |      | 33,861     | (27,870)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | 01/13/2023 | 01/12/2024                     | 9,661               |                 | 219.03                                      |                                                                                | 64,961                                                             |                     | 4,154                         |      | 4,154      | (60,807)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | 01/13/2023 | 01/14/2025                     | 5,173               |                 | 219.03                                      |                                                                                | 47,473                                                             |                     | 17,019                        |      | 17,019     | (30,454)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | 01/13/2023 | 01/14/2026                     | 1,571               |                 | 219.03                                      |                                                                                | 17,716                                                             |                     | 8,779                         |      | 8,779      | (8,937)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | 01/27/2023 | 01/26/2024                     | 5,676               |                 | 219.51                                      |                                                                                | 38,128                                                             |                     | 2,781                         |      | 2,781      | (35,346)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | 01/27/2023 | 01/27/2025                     | 7,690               |                 | 219.51                                      |                                                                                | 70,896                                                             |                     | 24,992                        |      | 24,992     | (45,904)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | 01/27/2023 | 01/27/2026                     | 114                 |                 | 219.51                                      |                                                                                | 1,278                                                              |                     | 628                           |      | 628        | (650)                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | 02/14/2023 | 02/14/2024                     | 11,341              |                 | 217.09                                      |                                                                                | 75,830                                                             |                     | 10,660                        |      | 10,660     | (65,169)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | 02/14/2023 | 02/14/2025                     | 7,983               |                 | 217.09                                      |                                                                                | 72,613                                                             |                     | 31,373                        |      | 31,373     | (41,240)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | 02/14/2023 | 02/13/2026                     | 1,142               |                 | 217.09                                      |                                                                                | 12,598                                                             |                     | 7,140                         |      | 7,140      | (5,459)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | 02/27/2023 | 02/27/2024                     | 7,712               |                 | 214.73                                      |                                                                                | 51,170                                                             |                     | 11,645                        |      | 11,645     | (39,525)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | 02/27/2023 | 02/27/2025                     | 3,246               |                 | 214.73                                      |                                                                                | 29,204                                                             |                     | 15,126                        |      | 15,126     | (14,078)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | 02/27/2023 | 02/27/2026                     | 1,458               |                 | 214.73                                      |                                                                                | 15,807                                                             |                     | 10,218                        |      | 10,218     | (5,588)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | 03/14/2023 | 03/14/2024                     | 14,703              |                 | 213.56                                      |                                                                                | 95,456                                                             |                     | 26,760                        |      | 26,760     | (68,696)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | 03/14/2023 | 03/14/2025                     | 3,887               |                 | 213.56                                      |                                                                                | 34,777                                                             |                     | 19,044                        |      | 19,044     | (15,733)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | 03/14/2023 | 03/13/2026                     | 2,669               |                 | 213.56                                      |                                                                                | 29,070                                                             |                     | 19,297                        |      | 19,297     | (9,773)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | 03/27/2023 | 03/27/2024                     | 12,103              |                 | 214.33                                      |                                                                                | 79,117                                                             |                     | 23,116                        |      | 23,116     | (56,001)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | 03/27/2023 | 03/27/2025                     | 4,544               |                 | 214.33                                      |                                                                                | 40,811                                                             |                     | 22,358                        |      | 22,358     | (18,452)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan ZBUT11V806EZRVTTWT807                 | 03/27/2023 | 03/27/2026                     | 1,372               |                 | 214.33                                      |                                                                                | 15,141                                                             |                     | 9,931                         |      | 9,931      | (5,210)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

| 1                    | 2                                                                       | 3                            | 4                      | 5                                               | 6                                   | 7                              | 8                   | 9               | 10                                          | 11                                                                             | 12                                                                 | 13                  | 14                            | 15   | 16         | 17                                        | 18                                         | 19                                       | 20                                          | 21                 | 22                                 | 23                                                      |
|----------------------|-------------------------------------------------------------------------|------------------------------|------------------------|-------------------------------------------------|-------------------------------------|--------------------------------|---------------------|-----------------|---------------------------------------------|--------------------------------------------------------------------------------|--------------------------------------------------------------------|---------------------|-------------------------------|------|------------|-------------------------------------------|--------------------------------------------|------------------------------------------|---------------------------------------------|--------------------|------------------------------------|---------------------------------------------------------|
| Description          | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date                          | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan                                       | ZBUT11V806EZRVTTWT807<br>04/14/2023 | 04/12/2024                     | 15,828              |                 | 217.27                                      |                                                                                | 104,546                                                            |                     | 22,793                        |      | 22,793     | (81,753)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan                                       | ZBUT11V806EZRVTTWT807<br>04/14/2023 | 04/14/2025                     | 5,914               |                 | 217.27                                      |                                                                                | 53,713                                                             |                     | 25,313                        |      | 25,313     | (28,400)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan                                       | ZBUT11V806EZRVTTWT807<br>04/14/2023 | 04/14/2026                     | 1,068               |                 | 217.27                                      |                                                                                | 11,855                                                             |                     | 7,005                         |      | 7,005      | (4,850)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan                                       | ZBUT11V806EZRVTTWT807<br>04/27/2023 | 04/26/2024                     | 12,987              |                 | 216.45                                      |                                                                                | 86,017                                                             |                     | 22,337                        |      | 22,337     | (63,679)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan                                       | ZBUT11V806EZRVTTWT807<br>04/27/2023 | 04/25/2025                     | 4,038               |                 | 216.45                                      |                                                                                | 36,621                                                             |                     | 18,372                        |      | 18,372     | (18,248)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan                                       | ZBUT11V806EZRVTTWT807<br>04/27/2023 | 04/27/2026                     | 2,051               |                 | 216.45                                      |                                                                                | 22,600                                                             |                     | 14,051                        |      | 14,051     | (8,548)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan                                       | ZBUT11V806EZRVTTWT807<br>05/12/2023 | 05/14/2024                     | 14,291              |                 | 214.05                                      |                                                                                | 93,605                                                             |                     | 35,013                        |      | 35,013     | (58,592)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan                                       | ZBUT11V806EZRVTTWT807<br>05/12/2023 | 05/14/2025                     | 4,606               |                 | 214.05                                      |                                                                                | 41,511                                                             |                     | 24,644                        |      | 24,644     | (16,866)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan                                       | ZBUT11V806EZRVTTWT807<br>05/12/2023 | 05/14/2026                     | 3,083               |                 | 214.05                                      |                                                                                | 33,792                                                             |                     | 23,619                        |      | 23,619     | (10,173)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan                                       | ZBUT11V806EZRVTTWT807<br>05/26/2023 | 05/24/2024                     | 12,506              |                 | 210.06                                      |                                                                                | 80,649                                                             |                     | 47,898                        |      | 47,898     | (32,751)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan                                       | ZBUT11V806EZRVTTWT807<br>05/26/2023 | 05/27/2025                     | 4,880               |                 | 210.06                                      |                                                                                | 43,050                                                             |                     | 33,035                        |      | 33,035     | (10,015)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan                                       | ZBUT11V806EZRVTTWT807<br>05/26/2023 | 05/27/2026                     | 2,766               |                 | 210.06                                      |                                                                                | 29,515                                                             |                     | 25,114                        |      | 25,114     | (4,401)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan                                       | ZBUT11V806EZRVTTWT807<br>06/14/2023 | 06/14/2024                     | 14,161              |                 | 213.48                                      |                                                                                | 93,713                                                             |                     | 41,066                        |      | 41,066     | (52,647)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan                                       | ZBUT11V806EZRVTTWT807<br>06/14/2023 | 06/13/2025                     | 4,305               |                 | 213.48                                      |                                                                                | 39,058                                                             |                     | 24,365                        |      | 24,365     | (14,692)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan                                       | ZBUT11V806EZRVTTWT807<br>06/14/2023 | 06/12/2026                     | 1,780               |                 | 213.48                                      |                                                                                | 19,646                                                             |                     | 14,133                        |      | 14,133     | (5,513)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan                                       | ZBUT11V806EZRVTTWT807<br>06/27/2023 | 06/27/2024                     | 8,343               |                 | 213.35                                      |                                                                                | 55,180                                                             |                     | 25,446                        |      | 25,446     | (29,734)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan                                       | ZBUT11V806EZRVTTWT807<br>06/27/2023 | 06/27/2025                     | 2,798               |                 | 213.35                                      |                                                                                | 25,313                                                             |                     | 16,118                        |      | 16,118     | (9,195)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan                                       | ZBUT11V806EZRVTTWT807<br>06/27/2023 | 06/26/2026                     | 2,030               |                 | 213.35                                      |                                                                                | 22,256                                                             |                     | 16,297                        |      | 16,297     | (5,959)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan                                       | ZBUT11V806EZRVTTWT807<br>07/14/2023 | 07/12/2024                     | 8,064               |                 | 215.15                                      |                                                                                | 54,132                                                             |                     | 21,854                        |      | 21,854     | (32,278)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan                                       | ZBUT11V806EZRVTTWT807<br>07/14/2023 | 07/14/2025                     | 2,273               |                 | 215.15                                      |                                                                                | 20,880                                                             |                     | 12,296                        |      | 12,296     | (8,584)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan                                       | ZBUT11V806EZRVTTWT807<br>07/14/2023 | 07/14/2026                     | 1,469               |                 | 215.15                                      |                                                                                | 16,400                                                             |                     | 11,295                        |      | 11,295     | (5,106)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan                                       | ZBUT11V806EZRVTTWT807<br>07/27/2023 | 07/26/2024                     | 12,667              |                 | 215.36                                      |                                                                                | 85,659                                                             |                     | 35,088                        |      | 35,088     | (50,571)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan                                       | ZBUT11V806EZRVTTWT807<br>07/27/2023 | 07/25/2025                     | 1,941               |                 | 215.36                                      |                                                                                | 17,974                                                             |                     | 10,481                        |      | 10,481     | (7,493)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan                                       | ZBUT11V806EZRVTTWT807<br>07/27/2023 | 07/27/2026                     | 2,326               |                 | 215.36                                      |                                                                                | 26,202                                                             |                     | 17,843                        |      | 17,843     | (8,359)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan                                       | ZBUT11V806EZRVTTWT807<br>08/14/2023 | 08/14/2024                     | 13,140              |                 | 213.40                                      |                                                                                | 88,326                                                             |                     | 46,777                        |      | 46,777     | (41,549)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| JP Morgan Index Call | Index Account Hedge                                                     | N/A                          | Equity/Index           | JP Morgan                                       | ZBUT11V806EZRVTTWT807<br>08/14/2023 | 08/14/2025                     | 4,381               |                 | 213.40                                      |                                                                                | 40,486                                                             |                     | 26,858                        |      | 26,858     | (13,627)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

| 1                            | 2                                                                       | 3                            | 4                      | 5                                               | 6           | 7                              | 8                   | 9               | 10                                          | 11                                                                             | 12                                                                 | 13                  | 14                            | 15    | 16             | 17                                        | 18                                         | 19                                        | 20                                          | 21                 | 22                                 | 23                                                      |
|------------------------------|-------------------------------------------------------------------------|------------------------------|------------------------|-------------------------------------------------|-------------|--------------------------------|---------------------|-----------------|---------------------------------------------|--------------------------------------------------------------------------------|--------------------------------------------------------------------|---------------------|-------------------------------|-------|----------------|-------------------------------------------|--------------------------------------------|-------------------------------------------|---------------------------------------------|--------------------|------------------------------------|---------------------------------------------------------|
| Description                  | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date  | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code  | Fair Value     | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| JP Morgan Index Call         | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | JP Morgan ZBUT11V806EZRVWT807                   | .08/14/2023 | .08/14/2026                    | .....6,556          | .....           | .....213.40                                 | .....                                                                          | .....73,587                                                        | .....               | .....55,068                   | ..... | .....55,068    | .....(18,519)                             | .....                                      | .....                                     | .....                                       | .....              | .....                              | 0001                                                    |
| JP Morgan Index Call         | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | JP Morgan ZBUT11V806EZRVWT807                   | .08/25/2023 | .08/27/2024                    | .....5,217          | .....           | .....211.25                                 | .....                                                                          | .....34,493                                                        | .....               | .....22,223                   | ..... | .....22,223    | .....(12,270)                             | .....                                      | .....                                     | .....                                       | .....              | .....                              | 0001                                                    |
| JP Morgan Index Call         | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | JP Morgan ZBUT11V806EZRVWT807                   | .08/25/2023 | .08/27/2025                    | .....2,258          | .....           | .....211.25                                 | .....                                                                          | .....20,606                                                        | .....               | .....15,490                   | ..... | .....15,490    | .....(5,117)                              | .....                                      | .....                                     | .....                                       | .....              | .....                              | 0001                                                    |
| JP Morgan Index Call         | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | JP Morgan ZBUT11V806EZRVWT807                   | .08/25/2023 | .08/27/2026                    | .....909            | .....           | .....211.25                                 | .....                                                                          | .....10,003                                                        | .....               | .....8,307                    | ..... | .....8,307     | .....(1,696)                              | .....                                      | .....                                     | .....                                       | .....              | .....                              | 0001                                                    |
| JP Morgan Index Call         | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | JP Morgan ZBUT11V806EZRVWT807                   | .09/14/2023 | .09/13/2024                    | .....14,075         | .....           | .....212.08                                 | .....                                                                          | .....93,431                                                        | .....               | .....57,989                   | ..... | .....57,989    | .....(35,442)                             | .....                                      | .....                                     | .....                                       | .....              | .....                              | 0001                                                    |
| JP Morgan Index Call         | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | JP Morgan ZBUT11V806EZRVWT807                   | .09/14/2023 | .09/12/2025                    | .....1,674          | .....           | .....212.08                                 | .....                                                                          | .....15,194                                                        | .....               | .....11,115                   | ..... | .....11,115    | .....(4,079)                              | .....                                      | .....                                     | .....                                       | .....              | .....                              | 0001                                                    |
| JP Morgan Index Call         | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | JP Morgan ZBUT11V806EZRVWT807                   | .09/14/2023 | .09/14/2026                    | .....1,565          | .....           | .....212.08                                 | .....                                                                          | .....17,198                                                        | .....               | .....13,948                   | ..... | .....13,948    | .....(3,249)                              | .....                                      | .....                                     | .....                                       | .....              | .....                              | 0001                                                    |
| JP Morgan Index Call         | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | JP Morgan ZBUT11V806EZRVWT807                   | .09/27/2023 | .09/27/2024                    | .....9,172          | .....           | .....205.62                                 | .....                                                                          | .....58,655                                                        | .....               | .....62,188                   | ..... | .....62,188    | .....3,533                                | .....                                      | .....                                     | .....                                       | .....              | .....                              | 0001                                                    |
| JP Morgan Index Call         | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | JP Morgan ZBUT11V806EZRVWT807                   | .09/27/2023 | .09/26/2025                    | .....627            | .....           | .....205.62                                 | .....                                                                          | .....5,508                                                         | .....               | .....5,753                    | ..... | .....5,753     | .....245                                  | .....                                      | .....                                     | .....                                       | .....              | .....                              | 0001                                                    |
| JP Morgan Index Call         | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | JP Morgan ZBUT11V806EZRVWT807                   | .09/27/2023 | .09/25/2026                    | .....1,785          | .....           | .....205.62                                 | .....                                                                          | .....18,864                                                        | .....               | .....20,312                   | ..... | .....20,312    | .....1,448                                | .....                                      | .....                                     | .....                                       | .....              | .....                              | 0001                                                    |
| S&P500 OTC European Call-Buy | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | Wells Fargo PBLD0EJDB5FIWLXP3B76                | .10/14/2022 | .10/13/2023                    | .....35             | .....           | .....3,583.07                               | .....14,967                                                                    | .....                                                              | .....               | .....24,567                   | ..... | .....24,567    | .....6,488                                | .....                                      | .....                                     | .....                                       | .....              | .....                              | 0001                                                    |
| S&P500 OTC European Call-Buy | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                   | .10/14/2022 | .10/13/2023                    | .....3,945          | .....           | .....3,583.07                               | .....1,695,684                                                                 | .....                                                              | .....               | .....2,800,038                | ..... | .....2,800,038 | .....739,466                              | .....                                      | .....                                     | .....                                       | .....              | .....                              | 0001                                                    |
| S&P500 OTC European Call-Buy | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | Morgan Stanley 4PQUHNSJPFGFNF3BB653             | .10/27/2022 | .10/27/2023                    | .....2,623          | .....           | .....3,807.30                               | .....1,180,404                                                                 | .....                                                              | .....               | .....1,312,404                | ..... | .....1,312,404 | .....296,466                              | .....                                      | .....                                     | .....                                       | .....              | .....                              | 0001                                                    |
| S&P500 OTC European Call-Buy | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | Wells Fargo PBLD0EJDB5FIWLXP3B76                | .10/27/2022 | .10/27/2023                    | .....8              | .....           | .....3,807.30                               | .....3,399                                                                     | .....                                                              | .....               | .....3,812                    | ..... | .....3,812     | .....861                                  | .....                                      | .....                                     | .....                                       | .....              | .....                              | 0001                                                    |
| S&P500 OTC European Call-Buy | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                   | .11/14/2022 | .11/14/2023                    | .....4,197          | .....           | .....3,957.25                               | .....1,847,196                                                                 | .....                                                              | .....               | .....1,559,903                | ..... | .....1,559,903 | .....253,394                              | .....                                      | .....                                     | .....                                       | .....              | .....                              | 0001                                                    |
| S&P500 OTC European Call-Buy | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | Wells Fargo PBLD0EJDB5FIWLXP3B76                | .11/14/2022 | .11/14/2023                    | .....6              | .....           | .....3,957.25                               | .....2,813                                                                     | .....                                                              | .....               | .....2,349                    | ..... | .....2,349     | .....382                                  | .....                                      | .....                                     | .....                                       | .....              | .....                              | 0001                                                    |
| S&P500 OTC European Call-Buy | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                   | .11/25/2022 | .11/27/2023                    | .....2,683          | .....           | .....4,026.12                               | .....1,178,785                                                                 | .....                                                              | .....               | .....866,760                  | ..... | .....866,760   | .....105,655                              | .....                                      | .....                                     | .....                                       | .....              | .....                              | 0001                                                    |
| S&P500 OTC European Call-Buy | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | Wells Fargo PBLD0EJDB5FIWLXP3B76                | .11/25/2022 | .11/27/2023                    | .....25             | .....           | .....4,026.12                               | .....11,302                                                                    | .....                                                              | .....               | .....8,183                    | ..... | .....8,183     | .....998                                  | .....                                      | .....                                     | .....                                       | .....              | .....                              | 0001                                                    |
| S&P500 OTC European Call-Buy | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | Wells Fargo PBLD0EJDB5FIWLXP3B76                | .12/02/2022 | .10/13/2023                    | .....5,252          | .....           | .....3,583.07                               | .....955,572                                                                   | .....                                                              | .....               | .....927,734                  | ..... | .....927,734   | .....245,006                              | .....                                      | .....                                     | .....                                       | .....              | .....                              | 0001                                                    |
| S&P500 OTC European Call-Buy | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                   | .12/14/2022 | .12/14/2023                    | .....4,916          | .....           | .....3,995.32                               | .....2,126,752                                                                 | .....                                                              | .....               | .....1,800,938                | ..... | .....1,800,938 | .....276,167                              | .....                                      | .....                                     | .....                                       | .....              | .....                              | 0001                                                    |
| S&P500 OTC European Call-Buy | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                   | .12/27/2022 | .12/27/2023                    | .....2,731          | .....           | .....3,829.25                               | .....1,149,295                                                                 | .....                                                              | .....               | .....1,431,823                | ..... | .....1,431,823 | .....304,490                              | .....                                      | .....                                     | .....                                       | .....              | .....                              | 0001                                                    |
| S&P500 OTC European Call-Buy | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | Wells Fargo PBLD0EJDB5FIWLXP3B76                | .12/27/2022 | .12/27/2023                    | .....7              | .....           | .....6.79                                   | .....2,896                                                                     | .....                                                              | .....               | .....3,559                    | ..... | .....3,559     | .....757                                  | .....                                      | .....                                     | .....                                       | .....              | .....                              | 0001                                                    |
| S&P500 OTC European Call-Buy | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                   | .01/13/2023 | .01/12/2024                    | .....3,996          | .....           | .....3,999.09                               | .....1,569,193                                                                 | .....                                                              | .....               | .....1,558,459                | ..... | .....1,558,459 | .....(10,734)                             | .....                                      | .....                                     | .....                                       | .....              | .....                              | 0001                                                    |
| S&P500 OTC European Call-Buy | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | Wells Fargo PBLD0EJDB5FIWLXP3B76                | .01/13/2023 | .01/12/2024                    | .....16             | .....           | .....3,999.09                               | .....6,494                                                                     | .....                                                              | .....               | .....6,337                    | ..... | .....6,337     | .....(156)                                | .....                                      | .....                                     | .....                                       | .....              | .....                              | 0001                                                    |
| S&P500 OTC European Call-Buy | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                   | .01/27/2023 | .01/26/2024                    | .....2,121          | .....           | .....4,070.56                               | .....792,441                                                                   | .....                                                              | .....               | .....731,201                  | ..... | .....731,201   | .....(61,240)                             | .....                                      | .....                                     | .....                                       | .....              | .....                              | 0001                                                    |
| S&P500 OTC European Call-Buy | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | Wells Fargo PBLD0EJDB5FIWLXP3B76                | .01/27/2023 | .01/26/2024                    | .....8              | .....           | .....4,070.56                               | .....2,963                                                                     | .....                                                              | .....               | .....2,710                    | ..... | .....2,710     | .....(253)                                | .....                                      | .....                                     | .....                                       | .....              | .....                              | 0001                                                    |
| S&P500 OTC European Call-Buy | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | Wells Fargo PBLD0EJDB5FIWLXP3B76                | .02/14/2023 | .02/14/2024                    | .....4,735          | .....           | .....4,136.13                               | .....1,923,149                                                                 | .....                                                              | .....               | .....1,475,998                | ..... | .....1,475,998 | .....(447,151)                            | .....                                      | .....                                     | .....                                       | .....              | .....                              | 0001                                                    |
| S&P500 OTC European Call-Buy | Index Account Hedge .                                                   | N/A .....                    | Equity/Index           | Wells Fargo PBLD0EJDB5FIWLXP3B76                | .02/14/2023 | .02/14/2024                    | .....20             | .....           | .....4,136.13                               | .....8,003                                                                     | .....                                                              | .....               | .....6,104                    | ..... | .....6,104     | .....(1,899)                              | .....                                      | .....                                     | .....                                       | .....              | .....                              | 0001                                                    |

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

| 1                            | 2                                                                       | 3                            | 4                      | 5                                               | 6                     | 7                              | 8                   | 9               | 10                                          | 11                                                                             | 12                                                                 | 13                  | 14                            | 15   | 16         | 17                                        | 18                                         | 19                                       | 20                                          | 21                 | 22                                 | 23                                                      |
|------------------------------|-------------------------------------------------------------------------|------------------------------|------------------------|-------------------------------------------------|-----------------------|--------------------------------|---------------------|-----------------|---------------------------------------------|--------------------------------------------------------------------------------|--------------------------------------------------------------------|---------------------|-------------------------------|------|------------|-------------------------------------------|--------------------------------------------|------------------------------------------|---------------------------------------------|--------------------|------------------------------------|---------------------------------------------------------|
| Description                  | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date            | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| S&P500 OTC European Call-Buy | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | 02/27/2023                     | 02/27/2024          | 2,688           | 3,982.24                                    |                                                                                | 1,068,173                                                          |                     | 1,189,917                     |      | 1,189,917  | 121,743                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Buy | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | 02/27/2023                     | 02/27/2024          | 20              | 3,982.24                                    |                                                                                | 7,987                                                              |                     | 8,784                         |      | 8,784      | 797                                       |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Buy | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | 03/14/2023                     | 03/14/2024          | 3,463           | 3,919.29                                    |                                                                                | 1,349,256                                                          |                     | 1,849,093                     |      | 1,849,093  | 499,838                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Buy | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | 03/14/2023                     | 03/14/2024          | 9               | 3,919.29                                    |                                                                                | 3,744                                                              |                     | 4,783                         |      | 4,783      | 1,039                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Buy | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | 03/27/2023                     | 03/27/2024          | 3,392           | 3,977.53                                    |                                                                                | 1,321,369                                                          |                     | 1,591,464                     |      | 1,591,464  | 270,094                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Buy | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | 04/14/2023                     | 04/12/2024          | 5,064           | 4,137.64                                    |                                                                                | 1,966,759                                                          |                     | 1,822,794                     |      | 1,822,794  | (143,965)                                 |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Buy | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | 04/14/2023                     | 04/12/2024          | 51              | 4,137.64                                    |                                                                                | 19,980                                                             |                     | 18,181                        |      | 18,181     | (1,799)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Buy | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | 04/27/2023                     | 04/26/2024          | 2,556           | 4,135.35                                    |                                                                                | 996,727                                                            |                     | 954,159                       |      | 954,159    | (42,568)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Buy | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | 04/27/2023                     | 04/26/2024          | 19              | 4,135.35                                    |                                                                                | 7,600                                                              |                     | 7,223                         |      | 7,223      | (377)                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Buy | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | 05/12/2023                     | 05/14/2024          | 4,555           | 4,124.08                                    |                                                                                | 1,775,054                                                          |                     | 1,803,305                     |      | 1,803,305  | 28,251                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Buy | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | 05/12/2023                     | 05/14/2024          | 19              | 4,124.08                                    |                                                                                | 7,354                                                              |                     | 7,391                         |      | 7,391      | 38                                        |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Buy | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | 05/26/2023                     | 05/24/2024          | 3,950           | 4,205.45                                    |                                                                                | 1,543,394                                                          |                     | 1,376,269                     |      | 1,376,269  | (167,125)                                 |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Buy | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | 05/26/2023                     | 05/24/2024          | 21              | 4,205.45                                    |                                                                                | 8,246                                                              |                     | 7,242                         |      | 7,242      | (1,003)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Buy | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | 06/14/2023                     | 06/14/2024          | 4,430           | 4,372.59                                    |                                                                                | 1,712,308                                                          |                     | 1,112,559                     |      | 1,112,559  | (599,749)                                 |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Buy | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | 06/14/2023                     | 06/14/2024          | 8               | 4,372.59                                    |                                                                                | 3,023                                                              |                     | 1,954                         |      | 1,954      | (1,069)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Buy | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | 06/27/2023                     | 06/27/2024          | 3,586           | 4,378.41                                    |                                                                                | 1,383,051                                                          |                     | 921,840                       |      | 921,840    | (461,210)                                 |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Buy | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | 06/27/2023                     | 06/27/2024          | 15              | 4,378.41                                    |                                                                                | 5,933                                                              |                     | 3,874                         |      | 3,874      | (2,060)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Buy | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | 07/14/2023                     | 07/12/2024          | 4,958           | 4,505.42                                    |                                                                                | 1,887,392                                                          |                     | 978,182                       |      | 978,182    | (909,210)                                 |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Buy | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | 07/14/2023                     | 07/12/2024          | 24              | 4,505.42                                    |                                                                                | 9,449                                                              |                     | 5,314                         |      | 5,314      | (4,135)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Buy | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | 07/27/2023                     | 07/26/2024          | 2,144           | 4,537.41                                    |                                                                                | 847,848                                                            |                     | 408,166                       |      | 408,166    | (439,681)                                 |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Buy | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | 07/27/2023                     | 07/26/2024          | 22              | 4,537.41                                    |                                                                                | 8,838                                                              |                     | 4,238                         |      | 4,238      | (4,599)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Buy | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | 08/14/2023                     | 08/14/2024          | 4,457           | 4,489.72                                    |                                                                                | 1,807,138                                                          |                     | 1,046,832                     |      | 1,046,832  | (760,306)                                 |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Buy | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | 08/14/2023                     | 08/14/2024          | 18              | 4,489.72                                    |                                                                                | 7,205                                                              |                     | 3,999                         |      | 3,999      | (3,206)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Buy | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | 08/25/2023                     | 08/27/2024          | 2,302           | 4,405.71                                    |                                                                                | 954,456                                                            |                     | 648,518                       |      | 648,518    | (305,938)                                 |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Buy | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | 08/25/2023                     | 08/27/2024          | 20              | 4,405.71                                    |                                                                                | 8,469                                                              |                     | 5,768                         |      | 5,768      | (2,701)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Buy | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | 09/14/2023                     | 09/13/2024          | 3,196           | 4,505.10                                    |                                                                                | 1,261,188                                                          |                     | 760,704                       |      | 760,704    | (500,484)                                 |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Buy | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | 09/14/2023                     | 09/13/2024          | 47              | 4,505.10                                    |                                                                                | 18,885                                                             |                     | 11,147                        |      | 11,147     | (7,737)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Buy | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | 09/27/2023                     | 09/27/2024          | 2,188           | 4,274.51                                    |                                                                                | 892,519                                                            |                     | 845,806                       |      | 845,806    | (46,713)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Buy | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | 09/27/2023                     | 09/27/2024          | 5               | 4,274.51                                    |                                                                                | 1,928                                                              |                     | 1,809                         |      | 1,809      | (119)                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

| 1                                                                                                                  | 2                                                                       | 3                            | 4                      | 5                                               | 6                    | 7                              | 8                   | 9               | 10                                          | 11                                                                             | 12                                                                 | 13                  | 14                            | 15   | 16         | 17                                        | 18                                         | 19                                       | 20                                          | 21                 | 22                                 | 23                                                      |
|--------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------|------------------------------|------------------------|-------------------------------------------------|----------------------|--------------------------------|---------------------|-----------------|---------------------------------------------|--------------------------------------------------------------------------------|--------------------------------------------------------------------|---------------------|-------------------------------|------|------------|-------------------------------------------|--------------------------------------------|------------------------------------------|---------------------------------------------|--------------------|------------------------------------|---------------------------------------------------------|
| Description                                                                                                        | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date           | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| 0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants                               |                                                                         |                              |                        |                                                 |                      |                                |                     |                 |                                             | 47,943,456                                                                     | 37,311,216                                                         | 0                   | 62,685,360                    | XXX  | 62,685,360 | (2,115,049)                               | 0                                          | 0                                        | 0                                           | 0                  | XXX                                | XXX                                                     |
| 0219999999. Subtotal - Purchased Options - Hedging Other                                                           |                                                                         |                              |                        |                                                 |                      |                                |                     |                 |                                             | 47,943,456                                                                     | 37,311,216                                                         | 0                   | 62,685,360                    | XXX  | 62,685,360 | (2,115,049)                               | 0                                          | 0                                        | 0                                           | 0                  | XXX                                | XXX                                                     |
| 0289999999. Subtotal - Purchased Options - Replications                                                            |                                                                         |                              |                        |                                                 |                      |                                |                     |                 |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX  | 0          | 0                                         | 0                                          | 0                                        | 0                                           | 0                  | XXX                                | XXX                                                     |
| 0359999999. Subtotal - Purchased Options - Income Generation                                                       |                                                                         |                              |                        |                                                 |                      |                                |                     |                 |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX  | 0          | 0                                         | 0                                          | 0                                        | 0                                           | 0                  | XXX                                | XXX                                                     |
| TIDEWATER INC<br>Tidewater Warrant<br>88642R133                                                                    | Tidewater                                                               | N/A                          |                        | US - Chicago Board                              |                      |                                |                     |                 |                                             |                                                                                |                                                                    |                     |                               |      |            |                                           |                                            |                                          |                                             |                    |                                    |                                                         |
| 549300UQMTB7PD2UT305                                                                                               |                                                                         |                              |                        |                                                 |                      |                                |                     |                 |                                             | 01/31/2018                                                                     | 07/31/2042                                                         | 1,941               | 0.00                          |      |            | 0                                         |                                            |                                          |                                             |                    |                                    |                                                         |
| 0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants                                       |                                                                         |                              |                        |                                                 |                      |                                |                     |                 |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX  | 0          | 0                                         | 0                                          | 0                                        | 0                                           | 0                  | XXX                                | XXX                                                     |
| 0429999999. Subtotal - Purchased Options - Other                                                                   |                                                                         |                              |                        |                                                 |                      |                                |                     |                 |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX  | 0          | 0                                         | 0                                          | 0                                        | 0                                           | 0                  | XXX                                | XXX                                                     |
| 0439999999. Total Purchased Options - Call Options and Warrants                                                    |                                                                         |                              |                        |                                                 |                      |                                |                     |                 |                                             | 47,943,456                                                                     | 37,311,216                                                         | 0                   | 62,685,360                    | XXX  | 62,685,360 | (2,115,049)                               | 0                                          | 0                                        | 0                                           | 0                  | XXX                                | XXX                                                     |
| 0449999999. Total Purchased Options - Put Options                                                                  |                                                                         |                              |                        |                                                 |                      |                                |                     |                 |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX  | 0          | 0                                         | 0                                          | 0                                        | 0                                           | 0                  | XXX                                | XXX                                                     |
| 0459999999. Total Purchased Options - Caps                                                                         |                                                                         |                              |                        |                                                 |                      |                                |                     |                 |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX  | 0          | 0                                         | 0                                          | 0                                        | 0                                           | 0                  | XXX                                | XXX                                                     |
| 0469999999. Total Purchased Options - Floors                                                                       |                                                                         |                              |                        |                                                 |                      |                                |                     |                 |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX  | 0          | 0                                         | 0                                          | 0                                        | 0                                           | 0                  | XXX                                | XXX                                                     |
| 0479999999. Total Purchased Options - Collars                                                                      |                                                                         |                              |                        |                                                 |                      |                                |                     |                 |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX  | 0          | 0                                         | 0                                          | 0                                        | 0                                           | 0                  | XXX                                | XXX                                                     |
| 0489999999. Total Purchased Options - Other                                                                        |                                                                         |                              |                        |                                                 |                      |                                |                     |                 |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX  | 0          | 0                                         | 0                                          | 0                                        | 0                                           | 0                  | XXX                                | XXX                                                     |
| 0499999999. Subtotal - Total Purchased Options                                                                     |                                                                         |                              |                        |                                                 |                      |                                |                     |                 |                                             | 47,943,456                                                                     | 37,311,216                                                         | 0                   | 62,685,360                    | XXX  | 62,685,360 | (2,115,049)                               | 0                                          | 0                                        | 0                                           | 0                  | XXX                                | XXX                                                     |
| 0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 |                                                                         |                              |                        |                                                 |                      |                                |                     |                 |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX  | 0          | 0                                         | 0                                          | 0                                        | 0                                           | 0                  | XXX                                | XXX                                                     |
| 0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108           |                                                                         |                              |                        |                                                 |                      |                                |                     |                 |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX  | 0          | 0                                         | 0                                          | 0                                        | 0                                           | 0                  | XXX                                | XXX                                                     |
| S&P500 OTC European<br>Call-Sell                                                                                   | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 10/14/2022                     | 10/13/2023          | 285             | 3,932.42                                    | (71,961)                                                                       |                                                                    |                     | (103,325)                     |      | (103,325)  | (16,803)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European<br>Call-Sell                                                                                   | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 10/14/2022                     | 10/13/2023          | 12              | 3,887.63                                    | (3,265)                                                                        |                                                                    |                     | (4,878)                       |      | (4,878)    | (937)                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European<br>Call-Sell                                                                                   | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 10/14/2022                     | 10/13/2023          | 17              | 3,842.84                                    | (4,900)                                                                        |                                                                    |                     | (7,554)                       |      | (7,554)    | (1,605)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European<br>Call-Sell                                                                                   | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 10/14/2022                     | 10/13/2023          | 662             | 3,681.60                                    | (247,049)                                                                      |                                                                    |                     | (404,853)                     |      | (404,853)  | (101,445)                                 |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European<br>Call-Sell                                                                                   | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 10/14/2022                     | 10/13/2023          | 48              | 3,815.97                                    | (14,743)                                                                       |                                                                    |                     | (23,064)                      |      | (23,064)   | (5,099)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European<br>Call-Sell                                                                                   | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 10/14/2022                     | 10/13/2023          | 943             | 3,708.48                                    | (338,550)                                                                      |                                                                    |                     | (551,304)                     |      | (551,304)  | (135,174)                                 |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European<br>Call-Sell                                                                                   | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 10/14/2022                     | 10/13/2023          | 156             | 3,833.88                                    | (46,309)                                                                       |                                                                    |                     | (71,747)                      |      | (71,747)   | (15,468)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European<br>Call-Sell                                                                                   | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 10/14/2022                     | 10/13/2023          | 80              | 3,690.56                                    | (29,619)                                                                       |                                                                    |                     | (48,439)                      |      | (48,439)   | (12,054)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European<br>Call-Sell                                                                                   | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 10/14/2022                     | 10/13/2023          | 227             | 3,878.67                                    | (62,643)                                                                       |                                                                    |                     | (94,259)                      |      | (94,259)   | (18,554)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European<br>Call-Sell                                                                                   | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 10/14/2022                     | 10/13/2023          | 224             | 3,824.93                                    | (67,386)                                                                       |                                                                    |                     | (104,932)                     |      | (104,932)  | (22,922)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European<br>Call-Sell                                                                                   | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 10/14/2022                     | 10/13/2023          | 162             | 3,798.05                                    | (50,827)                                                                       |                                                                    |                     | (80,211)                      |      | (80,211)   | (18,108)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European<br>Call-Sell                                                                                   | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 10/14/2022                     | 10/13/2023          | 137             | 3,860.76                                    | (39,036)                                                                       |                                                                    |                     | (59,481)                      |      | (59,481)   | (12,211)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European<br>Call-Sell                                                                                   | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 10/14/2022                     | 10/13/2023          | 225             | 3,717.44                                    | (79,838)                                                                       |                                                                    |                     | (129,696)                     |      | (129,696)  | (31,557)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European<br>Call-Sell                                                                                   | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 10/14/2022                     | 10/13/2023          | 766             | 3,672.65                                    | (289,548)                                                                      |                                                                    |                     | (475,357)                     |      | (475,357)  | (119,910)                                 |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European<br>Call-Sell                                                                                   | Index Account Hedge                                                     | N/A                          | Equity/Index           | Morgan Stanley                                  | 4PQUHN3JPFGFNF3BB653 | 10/27/2022                     | 10/27/2023          | 16              | 4,064.29                                    | (5,084)                                                                        |                                                                    |                     | (4,170)                       |      | (4,170)    | (186)                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European<br>Call-Sell                                                                                   | Index Account Hedge                                                     | N/A                          | Equity/Index           | Morgan Stanley                                  | 4PQUHN3JPFGFNF3BB653 | 10/27/2022                     | 10/27/2023          | 44              | 4,140.44                                    | (12,190)                                                                       |                                                                    |                     | (8,346)                       |      | (8,346)    | 822                                       |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European<br>Call-Sell                                                                                   | Index Account Hedge                                                     | N/A                          | Equity/Index           | Morgan Stanley                                  | 4PQUHN3JPFGFNF3BB653 | 10/27/2022                     | 10/27/2023          | 212             | 3,950.07                                    | (78,306)                                                                       |                                                                    |                     | (76,945)                      |      | (76,945)   | (12,507)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European<br>Call-Sell                                                                                   | Index Account Hedge                                                     | N/A                          | Equity/Index           | Morgan Stanley                                  | 4PQUHN3JPFGFNF3BB653 | 10/27/2022                     | 10/27/2023          | 19              | 4,083.33                                    | (5,658)                                                                        |                                                                    |                     | (4,462)                       |      | (4,462)    | (69)                                      |                                            |                                          |                                             |                    |                                    | 0001                                                    |

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

| 1                             | 2                                                                       | 3                            | 4                      | 5                                               | 6                    | 7                              | 8                   | 9               | 10                                          | 11                                                                             | 12                                                                 | 13                  | 14                            | 15   | 16         | 17                                        | 18                                         | 19                                       | 20                                          | 21                 | 22                                 | 23                                                      |
|-------------------------------|-------------------------------------------------------------------------|------------------------------|------------------------|-------------------------------------------------|----------------------|--------------------------------|---------------------|-----------------|---------------------------------------------|--------------------------------------------------------------------------------|--------------------------------------------------------------------|---------------------|-------------------------------|------|------------|-------------------------------------------|--------------------------------------------|------------------------------------------|---------------------------------------------|--------------------|------------------------------------|---------------------------------------------------------|
| Description                   | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date           | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Morgan Stanley                                  | 4PQUHN3JPFGFNF3BB653 | 10/27/2022                     | 10/27/2023          | 268             | 3,912.00                                    | (104,034)                                                                      |                                                                    |                     | (106,776)                     |      | (106,776)  | (19,935)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Morgan Stanley                                  | 4PQUHN3JPFGFNF3BB653 | 10/27/2022                     | 10/27/2023          | 32              | 4,188.03                                    | (8,314)                                                                        |                                                                    |                     | (4,912)                       |      | (4,912)    | 1,169                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Morgan Stanley                                  | 4PQUHN3JPFGFNF3BB653 | 10/27/2022                     | 10/27/2023          | 97              | 3,921.52                                    | (37,156)                                                                       |                                                                    |                     | (37,741)                      |      | (37,741)   | (6,839)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Morgan Stanley                                  | 4PQUHN3JPFGFNF3BB653 | 10/27/2022                     | 10/27/2023          | 82              | 4,178.51                                    | (21,501)                                                                       |                                                                    |                     | (13,110)                      |      | (13,110)   | 2,697                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Morgan Stanley                                  | 4PQUHN3JPFGFNF3BB653 | 10/27/2022                     | 10/27/2023          | 585             | 3,940.56                                    | (218,357)                                                                      |                                                                    |                     | (217,018)                     |      | (217,018)  | (36,706)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Morgan Stanley                                  | 4PQUHN3JPFGFNF3BB653 | 10/27/2022                     | 10/27/2023          | 137             | 4,092.85                                    | (40,818)                                                                       |                                                                    |                     | (31,534)                      |      | (31,534)   | 20                                        |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Morgan Stanley                                  | 4PQUHN3JPFGFNF3BB653 | 10/27/2022                     | 10/27/2023          | 572             | 3,892.96                                    | (228,024)                                                                      |                                                                    |                     | (238,498)                     |      | (238,498)  | (46,903)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Morgan Stanley                                  | 4PQUHN3JPFGFNF3BB653 | 10/27/2022                     | 10/27/2023          | 56              | 4,054.77                                    | (17,637)                                                                       |                                                                    |                     | (14,740)                      |      | (14,740)   | (853)                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Morgan Stanley                                  | 4PQUHN3JPFGFNF3BB653 | 10/27/2022                     | 10/27/2023          | 39              | 4,073.81                                    | (11,891)                                                                       |                                                                    |                     | (9,563)                       |      | (9,563)    | (291)                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Morgan Stanley                                  | 4PQUHN3JPFGFNF3BB653 | 10/27/2022                     | 10/27/2023          | 465             | 3,902.48                                    | (183,007)                                                                      |                                                                    |                     | (189,549)                     |      | (189,549)  | (36,369)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 11/14/2022                     | 11/14/2023          | 577             | 4,075.97                                    | (213,419)                                                                      |                                                                    |                     | (153,957)                     |      | (153,957)  | (9,216)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 11/14/2022                     | 11/14/2023          | 73              | 4,254.04                                    | (20,412)                                                                       |                                                                    |                     | (9,491)                       |      | (9,491)    | 3,120                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 11/14/2022                     | 11/14/2023          | 55              | 4,214.47                                    | (16,400)                                                                       |                                                                    |                     | (8,655)                       |      | (8,655)    | 1,706                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 11/14/2022                     | 11/14/2023          | 24              | 4,343.08                                    | (5,710)                                                                        |                                                                    |                     | (1,814)                       |      | (1,814)    | 1,532                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 11/14/2022                     | 11/14/2023          | 471             | 4,066.07                                    | (176,651)                                                                      |                                                                    |                     | (129,566)                     |      | (129,566)  | (9,218)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 11/14/2022                     | 11/14/2023          | 440             | 4,115.54                                    | (153,419)                                                                      |                                                                    |                     | (102,891)                     |      | (102,891)  | (784)                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 11/14/2022                     | 11/14/2023          | 522             | 4,046.29                                    | (201,323)                                                                      |                                                                    |                     | (152,371)                     |      | (152,371)  | (14,015)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 11/14/2022                     | 11/14/2023          | 127             | 4,085.86                                    | (46,117)                                                                       |                                                                    |                     | (32,697)                      |      | (32,697)   | (1,567)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 11/14/2022                     | 11/14/2023          | 112             | 4,352.98                                    | (26,087)                                                                       |                                                                    |                     | (7,861)                       |      | (7,861)    | 7,326                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 11/14/2022                     | 11/14/2023          | 28              | 4,283.72                                    | (7,356)                                                                        |                                                                    |                     | (3,063)                       |      | (3,063)    | 1,404                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 11/14/2022                     | 11/14/2023          | 424             | 4,056.18                                    | (161,147)                                                                      |                                                                    |                     | (120,100)                     |      | (120,100)  | (9,830)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 11/14/2022                     | 11/14/2023          | 1,169           | 4,105.65                                    | (413,333)                                                                      |                                                                    |                     | (282,603)                     |      | (282,603)  | (6,184)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 11/14/2022                     | 11/14/2023          | 18              | 4,125.43                                    | (6,156)                                                                        |                                                                    |                     | (4,046)                       |      | (4,046)    | 30                                        |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 11/14/2022                     | 11/14/2023          | 13              | 4,263.94                                    | (3,599)                                                                        |                                                                    |                     | (1,615)                       |      | (1,615)    | 595                                       |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 11/14/2022                     | 11/14/2023          | 68              | 4,234.26                                    | (19,653)                                                                       |                                                                    |                     | (9,762)                       |      | (9,762)    | 2,518                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 11/14/2022                     | 11/14/2023          | 60              | 4,303.51                                    | (15,305)                                                                       |                                                                    |                     | (5,869)                       |      | (5,869)    | 3,315                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 11/14/2022                     | 11/14/2023          | 17              | 4,224.36                                    | (4,885)                                                                        |                                                                    |                     | (2,503)                       |      | (2,503)    | 567                                       |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 11/25/2022                     | 11/27/2023          | 107             | 4,126.77                                    | (40,057)                                                                       |                                                                    |                     | (25,570)                      |      | (25,570)   | (511)                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 11/25/2022                     | 11/27/2023          | 25              | 4,479.06                                    | (5,077)                                                                        |                                                                    |                     | (818)                         |      | (818)      | 1,780                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

| 1                             | 2                                                                       | 3                            | 4                      | 5                                               | 6                    | 7                              | 8                   | 9               | 10                                          | 11                                                                             | 12                                                                 | 13                  | 14                            | 15   | 16         | 17                                        | 18                                         | 19                                       | 20                                          | 21                 | 22                                 | 23                                                      |
|-------------------------------|-------------------------------------------------------------------------|------------------------------|------------------------|-------------------------------------------------|----------------------|--------------------------------|---------------------|-----------------|---------------------------------------------|--------------------------------------------------------------------------------|--------------------------------------------------------------------|---------------------|-------------------------------|------|------------|-------------------------------------------|--------------------------------------------|------------------------------------------|---------------------------------------------|--------------------|------------------------------------|---------------------------------------------------------|
| Description                   | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date           | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 11/25/2022                     | 11/27/2023          | 546             | 4,177.10                                    | (189,525)                                                                      |                                                                    |                     | (109,351)                     |      | (109,351)  | 6,259                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 11/25/2022                     | 11/27/2023          | 44              | 4,197.23                                    | (14,960)                                                                       |                                                                    |                     | (8,244)                       |      | (8,244)    | 787                                       |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 11/25/2022                     | 11/27/2023          | 26              | 4,307.95                                    | (7,296)                                                                        |                                                                    |                     | (2,885)                       |      | (2,885)    | 1,260                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 11/25/2022                     | 11/27/2023          | 151             | 4,328.08                                    | (40,771)                                                                       |                                                                    |                     | (14,888)                      |      | (14,888)   | 8,008                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 11/25/2022                     | 11/27/2023          | 90              | 4,428.73                                    | (20,231)                                                                       |                                                                    |                     | (4,466)                       |      | (4,466)    | 6,227                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 11/25/2022                     | 11/27/2023          | 311             | 4,146.90                                    | (113,052)                                                                      |                                                                    |                     | (69,461)                      |      | (69,461)   | 569                                       |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 11/25/2022                     | 11/27/2023          | 72              | 4,438.80                                    | (15,749)                                                                       |                                                                    |                     | (3,276)                       |      | (3,276)    | 4,995                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 11/25/2022                     | 11/27/2023          | 225             | 4,187.16                                    | (76,848)                                                                       |                                                                    |                     | (43,349)                      |      | (43,349)   | 3,284                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 11/25/2022                     | 11/27/2023          | 102             | 4,388.47                                    | (24,555)                                                                       |                                                                    |                     | (6,766)                       |      | (6,766)    | 6,539                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 11/25/2022                     | 11/27/2023          | 468             | 4,116.71                                    | (178,161)                                                                      |                                                                    |                     | (115,801)                     |      | (115,801)  | (3,804)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 11/25/2022                     | 11/27/2023          | 35              | 4,156.97                                    | (12,459)                                                                       |                                                                    |                     | (7,501)                       |      | (7,501)    | 177                                       |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 11/25/2022                     | 11/27/2023          | 11              | 4,287.82                                    | (3,094)                                                                        |                                                                    |                     | (1,316)                       |      | (1,316)    | 462                                       |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 11/25/2022                     | 11/27/2023          | 8               | 4,358.27                                    | (2,095)                                                                        |                                                                    |                     | (670)                         |      | (670)      | 486                                       |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 11/25/2022                     | 11/27/2023          | 463             | 4,136.84                                    | (171,037)                                                                      |                                                                    |                     | (107,152)                     |      | (107,152)  | (676)                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FWOLXP3B76 | 12/02/2022                     | 10/13/2023          | 1,307           | 3,663.69                                    | (870,383)                                                                      |                                                                    |                     | (822,639)                     |      | (822,639)  | (208,816)                                 |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 12/14/2022                     | 12/14/2023          | 717             | 4,145.14                                    | (245,434)                                                                      |                                                                    |                     | (174,726)                     |      | (174,726)  | (5,310)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 12/14/2022                     | 12/14/2023          | 10              | 4,324.93                                    | (2,453)                                                                        |                                                                    |                     | (1,163)                       |      | (1,163)    | 417                                       |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 12/14/2022                     | 12/14/2023          | 240             | 4,165.12                                    | (79,542)                                                                       |                                                                    |                     | (54,807)                      |      | (54,807)   | (300)                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 12/14/2022                     | 12/14/2023          | 31              | 4,404.84                                    | (6,732)                                                                        |                                                                    |                     | (2,367)                       |      | (2,367)    | 1,831                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 12/14/2022                     | 12/14/2023          | 290             | 4,105.19                                    | (105,821)                                                                      |                                                                    |                     | (79,904)                      |      | (79,904)   | (5,818)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 12/14/2022                     | 12/14/2023          | 15              | 4,274.99                                    | (3,997)                                                                        |                                                                    |                     | (2,189)                       |      | (2,189)    | 437                                       |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 12/14/2022                     | 12/14/2023          | 1,586           | 4,115.18                                    | (569,201)                                                                      |                                                                    |                     | (423,837)                     |      | (423,837)  | (26,706)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 12/14/2022                     | 12/14/2023          | 100             | 4,125.17                                    | (35,383)                                                                       |                                                                    |                     | (25,969)                      |      | (25,969)   | (1,369)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 12/14/2022                     | 12/14/2023          | 68              | 4,444.79                                    | (13,395)                                                                       |                                                                    |                     | (3,939)                       |      | (3,939)    | 4,275                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 12/14/2022                     | 12/14/2023          | 970             | 4,095.20                                    | (358,806)                                                                      |                                                                    |                     | (274,619)                     |      | (274,619)  | (22,544)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 12/14/2022                     | 12/14/2023          | 117             | 4,294.97                                    | (31,179)                                                                       |                                                                    |                     | (16,179)                      |      | (16,179)   | 4,149                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 12/14/2022                     | 12/14/2023          | 47              | 4,384.86                                    | (10,483)                                                                       |                                                                    |                     | (4,001)                       |      | (4,001)    | 2,589                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 12/14/2022                     | 12/14/2023          | 24              | 4,394.85                                    | (5,166)                                                                        |                                                                    |                     | (1,894)                       |      | (1,894)    | 1,341                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 12/14/2022                     | 12/14/2023          | 569             | 4,155.13                                    | (191,869)                                                                      |                                                                    |                     | (134,415)                     |      | (134,415)  | (2,453)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

| 1                             | 2                                                                       | 3                            | 4                      | 5                                               | 6                    | 7                              | 8                   | 9               | 10                                          | 11                                                                             | 12                                                                 | 13                  | 14                            | 15   | 16         | 17                                        | 18                                         | 19                                       | 20                                          | 21                 | 22                                 | 23                                                      |  |
|-------------------------------|-------------------------------------------------------------------------|------------------------------|------------------------|-------------------------------------------------|----------------------|--------------------------------|---------------------|-----------------|---------------------------------------------|--------------------------------------------------------------------------------|--------------------------------------------------------------------|---------------------|-------------------------------|------|------------|-------------------------------------------|--------------------------------------------|------------------------------------------|---------------------------------------------|--------------------|------------------------------------|---------------------------------------------------------|--|
| Description                   | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date           | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 12/14/2022                     | 12/14/2023          | 122             | 4,354.90                                    | (28,887)                                                                       |                                                                    |                     | (12,361)                      |      | (12,361)   | 6,025                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 12/14/2022                     | 12/14/2023          | 12              | 4,344.91                                    | (2,847)                                                                        |                                                                    |                     | (1,262)                       |      | (1,262)    | 557                                       |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 12/27/2022                     | 12/27/2023          | 337             | 3,972.85                                    | (113,900)                                                                      |                                                                    |                     | (134,070)                     |      | (134,070)  | (22,797)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 12/27/2022                     | 12/27/2023          | 14              | 4,164.31                                    | (3,426)                                                                        |                                                                    |                     | (3,423)                       |      | (3,423)    | (105)                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 12/27/2022                     | 12/27/2023          | 180             | 3,991.99                                    | (59,140)                                                                       |                                                                    |                     | (68,820)                      |      | (68,820)   | (11,090)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 12/27/2022                     | 12/27/2023          | 14              | 4,183.46                                    | (3,303)                                                                        |                                                                    |                     | (3,222)                       |      | (3,222)    | (25)                                      |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 12/27/2022                     | 12/27/2023          | 292             | 3,934.55                                    | (104,651)                                                                      |                                                                    |                     | (125,747)                     |      | (125,747)  | (23,333)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 12/27/2022                     | 12/27/2023          | 37              | 4,173.88                                    | (8,785)                                                                        |                                                                    |                     | (8,674)                       |      | (8,674)    | (169)                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 12/27/2022                     | 12/27/2023          | 72              | 3,982.42                                    | (24,072)                                                                       |                                                                    |                     | (28,176)                      |      | (28,176)   | (4,668)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 12/27/2022                     | 12/27/2023          | 237             | 4,106.87                                    | (64,081)                                                                       |                                                                    |                     | (68,162)                      |      | (68,162)   | (5,928)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 12/27/2022                     | 12/27/2023          | 10              | 4,116.44                                    | (2,772)                                                                        |                                                                    |                     | (2,922)                       |      | (2,922)    | (230)                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 12/27/2022                     | 12/27/2023          | 431             | 3,924.98                                    | (156,801)                                                                      |                                                                    |                     | (189,292)                     |      | (189,292)  | (35,773)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 12/27/2022                     | 12/27/2023          | 118             | 3,953.70                                    | (40,995)                                                                       |                                                                    |                     | (48,774)                      |      | (48,774)   | (8,690)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 12/27/2022                     | 12/27/2023          | 683             | 3,944.13                                    | (241,225)                                                                      |                                                                    |                     | (288,450)                     |      | (288,450)  | (52,481)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 12/27/2022                     | 12/27/2023          | 46              | 4,221.75                                    | (9,931)                                                                        |                                                                    |                     | (9,177)                       |      | (9,177)    | 421                                       |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 12/27/2022                     | 12/27/2023          | 241             | 4,260.04                                    | (48,443)                                                                       |                                                                    |                     | (42,025)                      |      | (42,025)   | 4,763                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 12/27/2022                     | 12/27/2023          | 18              | 4,145.16                                    | (4,537)                                                                        |                                                                    |                     | (4,637)                       |      | (4,637)    | (238)                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 01/13/2023                     | 01/12/2024          | 82              | 4,289.02                                    | (18,765)                                                                       |                                                                    |                     | (14,038)                      |      | (14,038)   | 4,727                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 01/13/2023                     | 01/12/2024          | 450             | 4,089.07                                    | (151,465)                                                                      |                                                                    |                     | (142,806)                     |      | (142,806)  | 8,659                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 01/13/2023                     | 01/12/2024          | 40              | 4,299.02                                    | (8,960)                                                                        |                                                                    |                     | (6,589)                       |      | (6,589)    | 2,370                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 01/13/2023                     | 01/12/2024          | 201             | 4,129.06                                    | (62,918)                                                                       |                                                                    |                     | (57,357)                      |      | (57,357)   | 5,560                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 01/13/2023                     | 01/12/2024          | 48              | 4,199.04                                    | (13,310)                                                                       |                                                                    |                     | (11,290)                      |      | (11,290)   | 2,019                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 01/13/2023                     | 01/12/2024          | 94              | 4,359.01                                    | (18,559)                                                                       |                                                                    |                     | (12,121)                      |      | (12,121)   | 6,438                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 01/13/2023                     | 01/12/2024          | 28              | 4,139.06                                    | (8,708)                                                                        |                                                                    |                     | (7,867)                       |      | (7,867)    | 841                                       |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 01/13/2023                     | 01/12/2024          | 95              | 4,409.00                                    | (16,586)                                                                       |                                                                    |                     | (9,617)                       |      | (9,617)    | 6,969                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 01/13/2023                     | 01/12/2024          | 998             | 4,099.07                                    | (330,025)                                                                      |                                                                    |                     | (308,693)                     |      | (308,693)  | 21,333                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 01/13/2023                     | 01/12/2024          | 100             | 4,249.03                                    | (25,068)                                                                       |                                                                    |                     | (19,944)                      |      | (19,944)   | 5,124                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 01/13/2023                     | 01/12/2024          | 448             | 4,109.06                                    | (145,524)                                                                      |                                                                    |                     | (135,000)                     |      | (135,000)  | 10,524                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 01/13/2023                     | 01/12/2024          | 262             | 4,448.99                                    | (41,640)                                                                       |                                                                    |                     | (21,683)                      |      | (21,683)   | 19,957                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

| 1                             | 2                                                                       | 3                            | 4                      | 5                                               | 6                     | 7                              | 8                   | 9               | 10                                          | 11                                                                             | 12                                                                 | 13                  | 14                            | 15        | 16         | 17                                        | 18                                         | 19                                       | 20                                          | 21                 | 22                                 | 23                                                      |
|-------------------------------|-------------------------------------------------------------------------|------------------------------|------------------------|-------------------------------------------------|-----------------------|--------------------------------|---------------------|-----------------|---------------------------------------------|--------------------------------------------------------------------------------|--------------------------------------------------------------------|---------------------|-------------------------------|-----------|------------|-------------------------------------------|--------------------------------------------|------------------------------------------|---------------------------------------------|--------------------|------------------------------------|---------------------------------------------------------|
| Description                   | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date            | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code      | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | .01/13/2023                    | .01/12/2024         | 58              | 4,329.01                                    | (12,250)                                                                       | (8,518)                                                            | (8,518)             | (8,518)                       | (8,518)   | 3,731      |                                           |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | .01/13/2023                    | .01/12/2024         | 51              | 4,369.01                                    | (9,888)                                                                        | (6,315)                                                            | (6,315)             | (6,315)                       | (6,315)   | 3,572      |                                           |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | .01/13/2023                    | .01/12/2024         | 57              | 4,209.04                                    | (15,492)                                                                       | (12,987)                                                           | (12,987)            | (12,987)                      | (12,987)  | 2,506      |                                           |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | .01/13/2023                    | .01/12/2024         | 798             | 4,079.07                                    | (273,041)                                                                      | (259,409)                                                          | (259,409)           | (259,409)                     | (259,409) | 13,633     |                                           |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | .01/13/2023                    | .01/12/2024         | 13              | 4,399.00                                    | (2,337)                                                                        | (1,389)                                                            | (1,389)             | (1,389)                       | (1,389)   | 948        |                                           |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | .01/13/2023                    | .01/12/2024         | 173             | 4,269.03                                    | (41,469)                                                                       | (32,035)                                                           | (32,035)            | (32,035)                      | (32,035)  | 9,434      |                                           |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | .01/27/2023                    | .01/26/2024         | 108             | 4,324.97                                    | (23,982)                                                                       | (17,671)                                                           | (17,671)            | (17,671)                      | (17,671)  | 6,311      |                                           |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | .01/27/2023                    | .01/26/2024         | 73              | 4,447.09                                    | (11,926)                                                                       | (7,080)                                                            | (7,080)             | (7,080)                       | (7,080)   | 4,846      |                                           |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | .01/27/2023                    | .01/26/2024         | 235             | 4,274.09                                    | (58,522)                                                                       | (46,117)                                                           | (46,117)            | (46,117)                      | (46,117)  | 12,405     |                                           |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | .01/27/2023                    | .01/26/2024         | 35              | 4,213.03                                    | (9,945)                                                                        | (8,361)                                                            | (8,361)             | (8,361)                       | (8,361)   | 1,584      |                                           |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | .01/27/2023                    | .01/26/2024         | 12              | 4,345.32                                    | (2,545)                                                                        | (1,819)                                                            | (1,819)             | (1,819)                       | (1,819)   | 726        |                                           |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | .01/27/2023                    | .01/26/2024         | 290             | 4,182.50                                    | (87,196)                                                                       | (75,337)                                                           | (75,337)            | (75,337)                      | (75,337)  | 11,859     |                                           |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | .01/27/2023                    | .01/26/2024         | 374             | 4,162.15                                    | (117,049)                                                                      | (102,813)                                                          | (102,813)           | (102,813)                     | (102,813) | 14,236     |                                           |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | .01/27/2023                    | .01/26/2024         | 153             | 4,202.85                                    | (44,151)                                                                       | (37,471)                                                           | (37,471)            | (37,471)                      | (37,471)  | 6,680      |                                           |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | .01/27/2023                    | .01/26/2024         | 163             | 4,436.91                                    | (27,359)                                                                       | (16,585)                                                           | (16,585)            | (16,585)                      | (16,585)  | 10,774     |                                           |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | .01/27/2023                    | .01/26/2024         | 99              | 4,528.50                                    | (12,704)                                                                       | (6,239)                                                            | (6,239)             | (6,239)                       | (6,239)   | 6,465      |                                           |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | .01/27/2023                    | .01/26/2024         | 156             | 4,386.03                                    | (29,933)                                                                       | (19,982)                                                           | (19,982)            | (19,982)                      | (19,982)  | 9,951      |                                           |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | .01/27/2023                    | .01/26/2024         | 197             | 4,172.32                                    | (60,297)                                                                       | (52,532)                                                           | (52,532)            | (52,532)                      | (52,532)  | 7,765      |                                           |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | .01/27/2023                    | .01/26/2024         | 99              | 4,365.68                                    | (19,922)                                                                       | (13,774)                                                           | (13,774)            | (13,774)                      | (13,774)  | 6,148      |                                           |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | .01/27/2023                    | .01/26/2024         | 23              | 4,151.97                                    | (7,443)                                                                        | (6,590)                                                            | (6,590)             | (6,590)                       | (6,590)   | 854        |                                           |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | .01/27/2023                    | .01/26/2024         | 58              | 4,284.26                                    | (14,111)                                                                       | (10,985)                                                           | (10,985)            | (10,985)                      | (10,985)  | 3,126      |                                           |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | .01/27/2023                    | .01/26/2024         | 45              | 4,426.73                                    | (7,736)                                                                        | (4,787)                                                            | (4,787)             | (4,787)                       | (4,787)   | 2,949      |                                           |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | .02/14/2023                    | .02/14/2024         | 125             | 4,218.85                                    | (43,790)                                                                       | (31,480)                                                           | (31,480)            | (31,480)                      | (31,480)  | 12,310     |                                           |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | .02/14/2023                    | .02/14/2024         | 33              | 4,270.55                                    | (10,409)                                                                       | (7,066)                                                            | (7,066)             | (7,066)                       | (7,066)   | 3,342      |                                           |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | .02/14/2023                    | .02/14/2024         | 754             | 4,229.19                                    | (259,418)                                                                      | (184,412)                                                          | (184,412)           | (184,412)                     | (184,412) | 75,006     |                                           |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | .02/14/2023                    | .02/14/2024         | 278             | 4,291.23                                    | (85,371)                                                                       | (56,360)                                                           | (56,360)            | (56,360)                      | (56,360)  | 29,011     |                                           |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | .02/14/2023                    | .02/14/2024         | 36              | 4,518.72                                    | (6,749)                                                                        | (2,928)                                                            | (2,928)             | (2,928)                       | (2,928)   | 3,821      |                                           |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | .02/14/2023                    | .02/14/2024         | 6               | 4,560.08                                    | (1,028)                                                                        | (401)                                                              | (401)               | (401)                         | (401)     | 627        |                                           |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | .02/14/2023                    | .02/14/2024         | 64              | 4,436.00                                    | (14,655)                                                                       | (7,620)                                                            | (7,620)             | (7,620)                       | (7,620)   | 7,034      |                                           |                                            |                                          |                                             |                    |                                    | 0001                                                    |

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

| 1                             | 2                                                                       | 3                            | 4                      | 5                                               | 6          | 7                              | 8                   | 9               | 10                                          | 11                                                                             | 12                                                                 | 13                  | 14                            | 15   | 16         | 17                                        | 18                                         | 19                                       | 20                                          | 21                 | 22                                 | 23                                                      |
|-------------------------------|-------------------------------------------------------------------------|------------------------------|------------------------|-------------------------------------------------|------------|--------------------------------|---------------------|-----------------|---------------------------------------------|--------------------------------------------------------------------------------|--------------------------------------------------------------------|---------------------|-------------------------------|------|------------|-------------------------------------------|--------------------------------------------|------------------------------------------|---------------------------------------------|--------------------|------------------------------------|---------------------------------------------------------|
| Description                   | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo PBLD0EJDB5FIWOLXP3B76               | 02/14/2023 | 02/14/2024                     | 202                 |                 | 4,508.38                                    |                                                                                | (38,995)                                                           |                     | (17,362)                      |      | (17,362)   | 21,633                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo PBLD0EJDB5FIWOLXP3B76               | 02/14/2023 | 02/14/2024                     | 9                   |                 | 4,601.44                                    |                                                                                | (1,443)                                                            |                     | (500)                         |      | (500)      | 943                                       |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo PBLD0EJDB5FIWOLXP3B76               | 02/14/2023 | 02/14/2024                     | 22                  |                 | 4,498.04                                    |                                                                                | (4,311)                                                            |                     | (1,965)                       |      | (1,965)    | 2,346                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo PBLD0EJDB5FIWOLXP3B76               | 02/14/2023 | 02/14/2024                     | 1,085               |                 | 4,260.21                                    |                                                                                | (353,048)                                                          |                     | (242,308)                     |      | (242,308)  | 110,740                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo PBLD0EJDB5FIWOLXP3B76               | 02/14/2023 | 02/14/2024                     | 13                  |                 | 4,477.36                                    |                                                                                | (2,661)                                                            |                     | (1,273)                       |      | (1,273)    | 1,388                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo PBLD0EJDB5FIWOLXP3B76               | 02/14/2023 | 02/14/2024                     | 154                 |                 | 4,404.98                                    |                                                                                | (37,647)                                                           |                     | (20,790)                      |      | (20,790)   | 16,857                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo PBLD0EJDB5FIWOLXP3B76               | 02/14/2023 | 02/14/2024                     | 37                  |                 | 4,539.40                                    |                                                                                | (6,668)                                                            |                     | (2,749)                       |      | (2,749)    | 3,920                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo PBLD0EJDB5FIWOLXP3B76               | 02/14/2023 | 02/14/2024                     | 740                 |                 | 4,249.87                                    |                                                                                | (245,412)                                                          |                     | (170,462)                     |      | (170,462)  | 74,950                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo PBLD0EJDB5FIWOLXP3B76               | 02/14/2023 | 02/14/2024                     | 388                 |                 | 4,239.53                                    |                                                                                | (131,210)                                                          |                     | (92,215)                      |      | (92,215)   | 38,995                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo PBLD0EJDB5FIWOLXP3B76               | 02/14/2023 | 02/14/2024                     | 22                  |                 | 4,456.68                                    |                                                                                | (4,690)                                                            |                     | (2,343)                       |      | (2,343)    | 2,347                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo PBLD0EJDB5FIWOLXP3B76               | 02/14/2023 | 02/14/2024                     | 77                  |                 | 4,415.32                                    |                                                                                | (18,323)                                                           |                     | (9,926)                       |      | (9,926)    | 8,397                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo PBLD0EJDB5FIWOLXP3B76               | 02/14/2023 | 02/14/2024                     | 692                 |                 | 4,363.62                                    |                                                                                | (184,248)                                                          |                     | (109,387)                     |      | (109,387)  | 74,861                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                   | 02/27/2023 | 02/27/2024                     | 9                   |                 | 4,340.64                                    |                                                                                | (1,662)                                                            |                     | (1,566)                       |      | (1,566)    | 96                                        |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                   | 02/27/2023 | 02/27/2024                     | 70                  |                 | 4,111.66                                    |                                                                                | (22,130)                                                           |                     | (24,007)                      |      | (24,007)   | (1,876)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                   | 02/27/2023 | 02/27/2024                     | 38                  |                 | 4,430.24                                    |                                                                                | (5,913)                                                            |                     | (5,040)                       |      | (5,040)    | 873                                       |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                   | 02/27/2023 | 02/27/2024                     | 290                 |                 | 4,061.88                                    |                                                                                | (99,538)                                                           |                     | (110,073)                     |      | (110,073)  | (10,535)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                   | 02/27/2023 | 02/27/2024                     | 25                  |                 | 4,241.09                                    |                                                                                | (5,988)                                                            |                     | (6,105)                       |      | (6,105)    | (117)                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                   | 02/27/2023 | 02/27/2024                     | 15                  |                 | 4,280.91                                    |                                                                                | (3,251)                                                            |                     | (3,222)                       |      | (3,222)    | 29                                        |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                   | 02/27/2023 | 02/27/2024                     | 390                 |                 | 4,131.57                                    |                                                                                | (118,315)                                                          |                     | (127,348)                     |      | (127,348)  | (9,033)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                   | 02/27/2023 | 02/27/2024                     | 271                 |                 | 4,251.04                                    |                                                                                | (64,666)                                                           |                     | (65,498)                      |      | (65,498)   | (832)                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                   | 02/27/2023 | 02/27/2024                     | 36                  |                 | 4,310.77                                    |                                                                                | (7,546)                                                            |                     | (7,303)                       |      | (7,303)    | 243                                       |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                   | 02/27/2023 | 02/27/2024                     | 123                 |                 | 4,201.26                                    |                                                                                | (32,517)                                                           |                     | (33,950)                      |      | (33,950)   | (1,433)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                   | 02/27/2023 | 02/27/2024                     | 10                  |                 | 4,330.69                                    |                                                                                | (1,952)                                                            |                     | (1,855)                       |      | (1,855)    | 96                                        |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                   | 02/27/2023 | 02/27/2024                     | 541                 |                 | 4,081.80                                    |                                                                                | (179,260)                                                          |                     | (196,963)                     |      | (196,963)  | (17,704)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                   | 02/27/2023 | 02/27/2024                     | 403                 |                 | 4,091.75                                    |                                                                                | (131,225)                                                          |                     | (143,696)                     |      | (143,696)  | (12,471)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                   | 02/27/2023 | 02/27/2024                     | 12                  |                 | 4,370.51                                    |                                                                                | (2,229)                                                            |                     | (2,038)                       |      | (2,038)    | 192                                       |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                   | 02/27/2023 | 02/27/2024                     | 163                 |                 | 4,290.86                                    |                                                                                | (35,633)                                                           |                     | (35,053)                      |      | (35,053)   | 580                                       |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays G5GSEF7VJP5170UK5573                   | 02/27/2023 | 02/27/2024                     | 292                 |                 | 4,101.71                                    |                                                                                | (93,522)                                                           |                     | (101,827)                     |      | (101,827)  | (8,305)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo PBLD0EJDB5FIWOLXP3B76               | 03/14/2023 | 03/14/2024                     | 12                  |                 | 4,036.87                                    |                                                                                | (3,698)                                                            |                     | (5,143)                       |      | (5,143)    | (1,445)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

| 1                             | 2                                                                       | 3                            | 4                      | 5                                               | 6                     | 7                              | 8                   | 9               | 10                                          | 11                                                                             | 12                                                                 | 13                  | 14                            | 15   | 16         | 17                                        | 18                                         | 19                                       | 20                                          | 21                 | 22                                 | 23                                                      |  |
|-------------------------------|-------------------------------------------------------------------------|------------------------------|------------------------|-------------------------------------------------|-----------------------|--------------------------------|---------------------|-----------------|---------------------------------------------|--------------------------------------------------------------------------------|--------------------------------------------------------------------|---------------------|-------------------------------|------|------------|-------------------------------------------|--------------------------------------------|------------------------------------------|---------------------------------------------|--------------------|------------------------------------|---------------------------------------------------------|--|
|                               | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date            | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | 03/14/2023                     | 03/14/2024          | 156             | 3,997.68                                    |                                                                                | (52,754)                                                           |                     | (73,308)                      |      | (73,308)   | (20,553)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | 03/14/2023                     | 03/14/2024          | 21              | 4,242.63                                    |                                                                                | (4,402)                                                            |                     | (6,090)                       |      | (6,090)    | (1,688)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | 03/14/2023                     | 03/14/2024          | 670             | 4,027.07                                    |                                                                                | (214,643)                                                          |                     | (298,521)                     |      | (298,521)  | (83,878)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | 03/14/2023                     | 03/14/2024          | 168             | 4,046.67                                    |                                                                                | (51,982)                                                           |                     | (72,251)                      |      | (72,251)   | (20,269)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | 03/14/2023                     | 03/14/2024          | 8               | 4,281.82                                    |                                                                                | (1,431)                                                            |                     | (1,967)                       |      | (1,967)    | (536)                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | 03/14/2023                     | 03/14/2024          | 16              | 4,203.44                                    |                                                                                | (3,674)                                                            |                     | (5,096)                       |      | (5,096)    | (1,423)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | 03/14/2023                     | 03/14/2024          | 9               | 4,262.23                                    |                                                                                | (1,750)                                                            |                     | (2,416)                       |      | (2,416)    | (666)                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | 03/14/2023                     | 03/14/2024          | 496             | 4,017.27                                    |                                                                                | (161,852)                                                          |                     | (224,927)                     |      | (224,927)  | (63,075)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | 03/14/2023                     | 03/14/2024          | 72              | 4,213.24                                    |                                                                                | (15,905)                                                           |                     | (22,027)                      |      | (22,027)   | (6,122)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | 03/14/2023                     | 03/14/2024          | 57              | 4,252.43                                    |                                                                                | (11,389)                                                           |                     | (15,707)                      |      | (15,707)   | (4,319)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | 03/14/2023                     | 03/14/2024          | 119             | 4,164.25                                    |                                                                                | (29,063)                                                           |                     | (40,412)                      |      | (40,412)   | (11,350)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | 03/14/2023                     | 03/14/2024          | 51              | 4,183.84                                    |                                                                                | (11,920)                                                           |                     | (16,565)                      |      | (16,565)   | (4,645)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | 03/14/2023                     | 03/14/2024          | 1,072           | 4,007.47                                    |                                                                                | (356,160)                                                          |                     | (494,628)                     |      | (494,628)  | (138,468)                                 |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | 03/14/2023                     | 03/14/2024          | 241             | 4,115.25                                    |                                                                                | (65,463)                                                           |                     | (91,062)                      |      | (91,062)   | (25,598)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | 03/14/2023                     | 03/14/2024          | 83              | 4,125.05                                    |                                                                                | (22,000)                                                           |                     | (30,576)                      |      | (30,576)   | (8,576)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | 03/14/2023                     | 03/14/2024          | 147             | 4,223.03                                    |                                                                                | (31,674)                                                           |                     | (43,955)                      |      | (43,955)   | (12,281)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | 03/14/2023                     | 03/14/2024          | 67              | 4,056.47                                    |                                                                                | (20,254)                                                           |                     | (28,144)                      |      | (28,144)   | (7,890)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | 03/27/2023                     | 03/27/2024          | 197             | 4,186.35                                    |                                                                                | (51,803)                                                           |                     | (61,225)                      |      | (61,225)   | (9,422)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | 03/27/2023                     | 03/27/2024          | 303             | 4,176.41                                    |                                                                                | (81,497)                                                           |                     | (96,537)                      |      | (96,537)   | (15,040)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | 03/27/2023                     | 03/27/2024          | 919             | 4,076.97                                    |                                                                                | (298,631)                                                          |                     | (359,967)                     |      | (359,967)  | (61,337)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | 03/27/2023                     | 03/27/2024          | 174             | 4,325.56                                    |                                                                                | (33,410)                                                           |                     | (37,703)                      |      | (37,703)   | (4,293)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | 03/27/2023                     | 03/27/2024          | 181             | 4,226.13                                    |                                                                                | (43,866)                                                           |                     | (51,290)                      |      | (51,290)   | (7,425)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | 03/27/2023                     | 03/27/2024          | 56              | 4,246.01                                    |                                                                                | (12,929)                                                           |                     | (15,025)                      |      | (15,025)   | (2,096)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | 03/27/2023                     | 03/27/2024          | 22              | 4,116.74                                    |                                                                                | (6,753)                                                            |                     | (8,094)                       |      | (8,094)    | (1,341)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | 03/27/2023                     | 03/27/2024          | 99              | 4,285.79                                    |                                                                                | (20,854)                                                           |                     | (23,900)                      |      | (23,900)   | (3,046)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | 03/27/2023                     | 03/27/2024          | 473             | 4,067.02                                    |                                                                                | (156,284)                                                          |                     | (188,634)                     |      | (188,634)  | (32,349)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | 03/27/2023                     | 03/27/2024          | 19              | 4,345.45                                    |                                                                                | (3,405)                                                            |                     | (3,808)                       |      | (3,808)    | (404)                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | 03/27/2023                     | 03/27/2024          | 310             | 4,086.91                                    |                                                                                | (98,967)                                                           |                     | (119,129)                     |      | (119,129)  | (20,162)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | 03/27/2023                     | 03/27/2024          | 237             | 4,275.84                                    |                                                                                | (51,337)                                                           |                     | (59,054)                      |      | (59,054)   | (7,717)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

| 1                             | 2                                                                       | 3                            | 4                      | 5                                               | 6                    | 7                              | 8                   | 9               | 10                                          | 11                                                                             | 12                                                                 | 13                  | 14                            | 15   | 16         | 17                                        | 18                                         | 19                                       | 20                                          | 21                 | 22                                 | 23                                                      |  |
|-------------------------------|-------------------------------------------------------------------------|------------------------------|------------------------|-------------------------------------------------|----------------------|--------------------------------|---------------------|-----------------|---------------------------------------------|--------------------------------------------------------------------------------|--------------------------------------------------------------------|---------------------|-------------------------------|------|------------|-------------------------------------------|--------------------------------------------|------------------------------------------|---------------------------------------------|--------------------|------------------------------------|---------------------------------------------------------|--|
| Description                   | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date           | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 03/27/2023                     | 03/27/2024          | 78              | 4,057.08                                    |                                                                                | (26,144)                                                           |                     | (31,597)                      |      | (31,597)   | (5,453)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 03/27/2023                     | 03/27/2024          | 51              | 4,315.62                                    |                                                                                | (9,960)                                                            |                     | (11,282)                      |      | (11,282)   | (1,322)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 03/27/2023                     | 03/27/2024          | 274             | 4,106.80                                    |                                                                                | (84,268)                                                           |                     | (101,137)                     |      | (101,137)  | (16,869)                                  |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 04/14/2023                     | 04/12/2024          | 165             | 4,396.24                                    |                                                                                | (38,485)                                                           |                     | (31,002)                      |      | (31,002)   | 7,483                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 04/14/2023                     | 04/12/2024          | 853             | 4,241.08                                    |                                                                                | (273,757)                                                          |                     | (244,373)                     |      | (244,373)  | 29,384                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 04/14/2023                     | 04/12/2024          | 167             | 4,406.59                                    |                                                                                | (38,256)                                                           |                     | (30,570)                      |      | (30,570)   | 7,686                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 04/14/2023                     | 04/12/2024          | 1,418           | 4,230.74                                    |                                                                                | (463,876)                                                          |                     | (416,426)                     |      | (416,426)  | 47,450                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 04/14/2023                     | 04/12/2024          | 40              | 4,282.46                                    |                                                                                | (11,903)                                                           |                     | (10,371)                      |      | (10,371)   | 1,532                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 04/14/2023                     | 04/12/2024          | 317             | 4,272.11                                    |                                                                                | (96,053)                                                           |                     | (84,223)                      |      | (84,223)   | 11,830                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 04/14/2023                     | 04/12/2024          | 963             | 4,251.43                                    |                                                                                | (303,055)                                                          |                     | (268,978)                     |      | (268,978)  | 34,076                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 04/14/2023                     | 04/12/2024          | 364             | 4,354.87                                    |                                                                                | (93,294)                                                           |                     | (77,495)                      |      | (77,495)   | 15,799                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 04/14/2023                     | 04/12/2024          | 641             | 4,447.96                                    |                                                                                | (132,880)                                                          |                     | (102,610)                     |      | (102,610)  | 30,270                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 04/14/2023                     | 04/12/2024          | 50              | 4,489.34                                    |                                                                                | (9,363)                                                            |                     | (6,962)                       |      | (6,962)    | 2,401                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 04/14/2023                     | 04/12/2024          | 66              | 4,261.77                                    |                                                                                | (20,370)                                                           |                     | (17,972)                      |      | (17,972)   | 2,398                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 04/14/2023                     | 04/12/2024          | 20              | 4,458.31                                    |                                                                                | (3,958)                                                            |                     | (3,029)                       |      | (3,029)    | 929                                       |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 04/27/2023                     | 04/26/2024          | 462             | 4,259.41                                    |                                                                                | (142,629)                                                          |                     | (132,071)                     |      | (132,071)  | 10,558                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 04/27/2023                     | 04/26/2024          | 857             | 4,238.73                                    |                                                                                | (275,079)                                                          |                     | (257,109)                     |      | (257,109)  | 17,971                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 04/27/2023                     | 04/26/2024          | 458             | 4,383.47                                    |                                                                                | (109,246)                                                          |                     | (94,981)                      |      | (94,981)   | 14,265                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 04/27/2023                     | 04/26/2024          | 520             | 4,228.40                                    |                                                                                | (170,281)                                                          |                     | (159,864)                     |      | (159,864)  | 10,417                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 04/27/2023                     | 04/26/2024          | 258             | 4,466.18                                    |                                                                                | (50,391)                                                           |                     | (41,753)                      |      | (41,753)   | 8,639                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 05/12/2023                     | 05/14/2024          | 832             | 4,227.18                                    |                                                                                | (266,602)                                                          |                     | (268,542)                     |      | (268,542)  | (1,940)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 05/12/2023                     | 05/14/2024          | 342             | 4,340.59                                    |                                                                                | (87,321)                                                           |                     | (84,667)                      |      | (84,667)   | 2,653                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 05/12/2023                     | 05/14/2024          | 483             | 4,423.08                                    |                                                                                | (101,839)                                                          |                     | (95,917)                      |      | (95,917)   | 5,922                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 05/12/2023                     | 05/14/2024          | 976             | 4,237.49                                    |                                                                                | (306,675)                                                          |                     | (307,931)                     |      | (307,931)  | (1,256)                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 05/12/2023                     | 05/14/2024          | 1,368           | 4,247.80                                    |                                                                                | (421,592)                                                          |                     | (421,964)                     |      | (421,964)  | (372)                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 05/12/2023                     | 05/14/2024          | 281             | 4,278.73                                    |                                                                                | (81,445)                                                           |                     | (80,679)                      |      | (80,679)   | 766                                       |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 05/12/2023                     | 05/14/2024          | 274             | 4,381.84                                    |                                                                                | (63,632)                                                           |                     | (60,812)                      |      | (60,812)   | 2,821                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 05/26/2023                     | 05/24/2024          | 540             | 4,489.32                                    |                                                                                | (116,766)                                                          |                     | (93,562)                      |      | (93,562)   | 23,205                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | 05/26/2023                     | 05/24/2024          | 224             | 4,531.37                                    |                                                                                | (43,534)                                                           |                     | (34,182)                      |      | (34,182)   | 9,353                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |  |

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

| 1                             | 2                                                                       | 3                            | 4                      | 5                                               | 6                    | 7                              | 8                   | 9               | 10                                          | 11                                                                             | 12                                                                 | 13                  | 14                            | 15   | 16         | 17                                        | 18                                         | 19                                       | 20                                          | 21                 | 22                                 | 23                                                      |
|-------------------------------|-------------------------------------------------------------------------|------------------------------|------------------------|-------------------------------------------------|----------------------|--------------------------------|---------------------|-----------------|---------------------------------------------|--------------------------------------------------------------------------------|--------------------------------------------------------------------|---------------------|-------------------------------|------|------------|-------------------------------------------|--------------------------------------------|------------------------------------------|---------------------------------------------|--------------------|------------------------------------|---------------------------------------------------------|
| Description                   | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date           | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | .05/26/2023                    | .05/24/2024         | 248             | 4,426.24                                    |                                                                                | (62,369)                                                           |                     | (51,400)                      |      | (51,400)   | 10,969                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | .05/26/2023                    | .05/24/2024         | 211             | 4,363.15                                    |                                                                                | (60,654)                                                           |                     | (51,346)                      |      | (51,346)   | 9,308                                     |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | .05/26/2023                    | .05/24/2024         | 911             | 4,331.61                                    |                                                                                | (279,392)                                                          |                     | (239,672)                     |      | (239,672)  | 39,720                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | .05/26/2023                    | .05/24/2024         | 872             | 4,321.10                                    |                                                                                | (272,802)                                                          |                     | (235,062)                     |      | (235,062)  | 37,740                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | .05/26/2023                    | .05/24/2024         | 424             | 4,468.29                                    |                                                                                | (96,539)                                                           |                     | (78,104)                      |      | (78,104)   | 18,436                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | .05/26/2023                    | .05/24/2024         | 521             | 4,310.59                                    |                                                                                | (166,261)                                                          |                     | (143,887)                     |      | (143,887)  | 22,373                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FWOLXP3B76 | .06/14/2023                    | .06/14/2024         | 312             | 4,481.90                                    |                                                                                | (96,773)                                                           |                     | (59,262)                      |      | (59,262)   | 37,511                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FWOLXP3B76 | .06/14/2023                    | .06/14/2024         | 188             | 4,634.95                                    |                                                                                | (41,410)                                                           |                     | (22,384)                      |      | (22,384)   | 19,026                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FWOLXP3B76 | .06/14/2023                    | .06/14/2024         | 176             | 4,580.29                                    |                                                                                | (44,083)                                                           |                     | (25,041)                      |      | (25,041)   | 19,042                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FWOLXP3B76 | .06/14/2023                    | .06/14/2024         | 617             | 4,470.97                                    |                                                                                | (195,730)                                                          |                     | (120,743)                     |      | (120,743)  | 74,987                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FWOLXP3B76 | .06/14/2023                    | .06/14/2024         | 268             | 4,722.40                                    |                                                                                | (47,312)                                                           |                     | (23,528)                      |      | (23,528)   | 23,784                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FWOLXP3B76 | .06/14/2023                    | .06/14/2024         | 224             | 4,667.74                                    |                                                                                | (45,617)                                                           |                     | (23,927)                      |      | (23,927)   | 21,690                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FWOLXP3B76 | .06/14/2023                    | .06/14/2024         | 395             | 4,525.63                                    |                                                                                | (111,608)                                                          |                     | (66,331)                      |      | (66,331)   | 45,276                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FWOLXP3B76 | .06/14/2023                    | .06/14/2024         | 2,016           | 4,492.84                                    |                                                                                | (611,900)                                                          |                     | (372,052)                     |      | (372,052)  | 239,848                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FWOLXP3B76 | .06/14/2023                    | .06/14/2024         | 235             | 4,645.88                                    |                                                                                | (50,377)                                                           |                     | (26,988)                      |      | (26,988)   | 23,388                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | .06/27/2023                    | .06/27/2024         | 293             | 4,531.65                                    |                                                                                | (82,599)                                                           |                     | (50,931)                      |      | (50,931)   | 31,668                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | .06/27/2023                    | .06/27/2024         | 285             | 4,663.01                                    |                                                                                | (59,218)                                                           |                     | (33,132)                      |      | (33,132)   | 26,086                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | .06/27/2023                    | .06/27/2024         | 300             | 4,619.22                                    |                                                                                | (69,484)                                                           |                     | (40,218)                      |      | (40,218)   | 29,266                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | .06/27/2023                    | .06/27/2024         | 659             | 4,476.92                                    |                                                                                | (208,314)                                                          |                     | (133,034)                     |      | (133,034)  | 75,279                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | .06/27/2023                    | .06/27/2024         | 952             | 4,498.82                                    |                                                                                | (287,984)                                                          |                     | (181,432)                     |      | (181,432)  | 106,552                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | .06/27/2023                    | .06/27/2024         | 333             | 4,717.74                                    |                                                                                | (59,855)                                                           |                     | (32,088)                      |      | (32,088)   | 27,767                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573 | .06/27/2023                    | .06/27/2024         | 764             | 4,487.87                                    |                                                                                | (236,199)                                                          |                     | (149,839)                     |      | (149,839)  | 86,360                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FWOLXP3B76 | .07/14/2023                    | .07/12/2024         | 585             | 4,775.75                                    |                                                                                | (122,791)                                                          |                     | (50,104)                      |      | (50,104)   | 72,687                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FWOLXP3B76 | .07/14/2023                    | .07/12/2024         | 1,061           | 4,606.79                                    |                                                                                | (329,273)                                                          |                     | (157,835)                     |      | (157,835)  | 171,438                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FWOLXP3B76 | .07/14/2023                    | .07/12/2024         | 256             | 4,640.58                                    |                                                                                | (74,087)                                                           |                     | (34,392)                      |      | (34,392)   | 39,695                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FWOLXP3B76 | .07/14/2023                    | .07/12/2024         | 1,023           | 4,585.53                                    |                                                                                | (324,864)                                                          |                     | (157,343)                     |      | (157,343)  | 167,521                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FWOLXP3B76 | .07/14/2023                    | .07/12/2024         | 467             | 4,854.59                                    |                                                                                | (79,110)                                                           |                     | (30,013)                      |      | (30,013)   | 49,097                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FWOLXP3B76 | .07/14/2023                    | .07/12/2024         | 394             | 4,708.16                                    |                                                                                | (97,747)                                                           |                     | (42,533)                      |      | (42,533)   | 55,215                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FWOLXP3B76 | .07/14/2023                    | .07/12/2024         | 1,172           | 4,618.06                                    |                                                                                | (355,479)                                                          |                     | (168,657)                     |      | (168,657)  | 186,821                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

| 1                             | 2                                                                       | 3                            | 4                      | 5                                               | 6                     | 7                              | 8                   | 9               | 10                                          | 11                                                                             | 12                                                                 | 13                  | 14                            | 15   | 16         | 17                                        | 18                                         | 19                                       | 20                                          | 21                 | 22                                 | 23                                                      |
|-------------------------------|-------------------------------------------------------------------------|------------------------------|------------------------|-------------------------------------------------|-----------------------|--------------------------------|---------------------|-----------------|---------------------------------------------|--------------------------------------------------------------------------------|--------------------------------------------------------------------|---------------------|-------------------------------|------|------------|-------------------------------------------|--------------------------------------------|------------------------------------------|---------------------------------------------|--------------------|------------------------------------|---------------------------------------------------------|
| Description                   | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date            | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | .07/27/2023                    | .07/26/2024         | 227             | 4,741.59                                    |                                                                                | (59,106)                                                           |                     | (23,574)                      |      | (23,574)   | 35,532                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | .07/27/2023                    | .07/26/2024         | 351             | 4,809.65                                    |                                                                                | (77,873)                                                           |                     | (28,925)                      |      | (28,925)   | 48,949                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | .07/27/2023                    | .07/26/2024         | 423             | 4,650.85                                    |                                                                                | (133,414)                                                          |                     | (58,512)                      |      | (58,512)   | 74,902                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | .07/27/2023                    | .07/26/2024         | 497             | 4,639.50                                    |                                                                                | (160,395)                                                          |                     | (71,164)                      |      | (71,164)   | 89,231                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | .07/27/2023                    | .07/26/2024         | 368             | 4,628.16                                    |                                                                                | (121,543)                                                          |                     | (54,544)                      |      | (54,544)   | 66,999                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | .07/27/2023                    | .07/26/2024         | 277             | 4,900.40                                    |                                                                                | (48,575)                                                           |                     | (16,455)                      |      | (16,455)   | 32,120                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | .08/14/2023                    | .08/14/2024         | 420             | 4,691.76                                    |                                                                                | (115,239)                                                          |                     | (58,488)                      |      | (58,488)   | 56,751                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | .08/14/2023                    | .08/14/2024         | 255             | 4,770.33                                    |                                                                                | (58,784)                                                           |                     | (28,010)                      |      | (28,010)   | 30,774                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | .08/14/2023                    | .08/14/2024         | 388             | 4,601.96                                    |                                                                                | (127,211)                                                          |                     | (69,250)                      |      | (69,250)   | 57,961                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | .08/14/2023                    | .08/14/2024         | 443             | 4,882.57                                    |                                                                                | (77,146)                                                           |                     | (33,687)                      |      | (33,687)   | 43,459                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | .08/14/2023                    | .08/14/2024         | 789             | 4,590.74                                    |                                                                                | (264,075)                                                          |                     | (144,953)                     |      | (144,953)  | 119,122                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | .08/14/2023                    | .08/14/2024         | 885             | 4,613.19                                    |                                                                                | (284,158)                                                          |                     | (153,397)                     |      | (153,397)  | 130,761                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | .08/14/2023                    | .08/14/2024         | 334             | 4,624.41                                    |                                                                                | (104,797)                                                          |                     | (56,093)                      |      | (56,093)   | 48,704                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | .08/14/2023                    | .08/14/2024         | 291             | 4,837.67                                    |                                                                                | (56,911)                                                           |                     | (25,721)                      |      | (25,721)   | 31,190                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | .08/14/2023                    | .08/14/2024         | 380             | 4,635.64                                    |                                                                                | (116,769)                                                          |                     | (61,960)                      |      | (61,960)   | 54,810                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | .08/14/2023                    | .08/14/2024         | 273             | 4,747.88                                    |                                                                                | (66,154)                                                           |                     | (32,090)                      |      | (32,090)   | 34,064                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | .08/25/2023                    | .08/27/2024         | 387             | 4,637.01                                    |                                                                                | (103,262)                                                          |                     | (62,831)                      |      | (62,831)   | 40,432                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | .08/25/2023                    | .08/27/2024         | 395             | 4,526.87                                    |                                                                                | (131,347)                                                          |                     | (85,185)                      |      | (85,185)   | 46,162                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | .08/25/2023                    | .08/27/2024         | 363             | 4,791.21                                    |                                                                                | (68,043)                                                           |                     | (37,375)                      |      | (37,375)   | 30,668                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | .08/25/2023                    | .08/27/2024         | 279             | 4,703.10                                    |                                                                                | (64,575)                                                           |                     | (37,583)                      |      | (37,583)   | 26,992                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | .08/25/2023                    | .08/27/2024         | 550             | 4,504.84                                    |                                                                                | (190,448)                                                          |                     | (124,777)                     |      | (124,777)  | 65,671                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Wells Fargo                                     | PBLD0EJDB5FIWOLXP3B76 | .08/25/2023                    | .08/27/2024         | 328             | 4,548.90                                    |                                                                                | (104,329)                                                          |                     | (66,901)                      |      | (66,901)   | 37,428                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | .09/14/2023                    | .09/13/2024         | 309             | 4,719.09                                    |                                                                                | (79,475)                                                           |                     | (42,611)                      |      | (42,611)   | 36,863                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | .09/14/2023                    | .09/13/2024         | 114             | 4,775.41                                    |                                                                                | (25,825)                                                           |                     | (13,341)                      |      | (13,341)   | 12,485                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | .09/14/2023                    | .09/13/2024         | 602             | 4,662.78                                    |                                                                                | (174,542)                                                          |                     | (97,184)                      |      | (97,184)   | 77,358                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | .09/14/2023                    | .09/13/2024         | 762             | 4,628.99                                    |                                                                                | (236,339)                                                          |                     | (134,553)                     |      | (134,553)  | 101,786                                   |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | .09/14/2023                    | .09/13/2024         | 132             | 4,809.19                                    |                                                                                | (27,609)                                                           |                     | (13,957)                      |      | (13,957)   | 13,652                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | .09/14/2023                    | .09/13/2024         | 284             | 4,617.73                                    |                                                                                | (90,023)                                                           |                     | (51,622)                      |      | (51,622)   | 38,401                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |
| S&P500 OTC European Call-Sell | Index Account Hedge                                                     | N/A                          | Equity/Index           | Barclays                                        | G5GSEF7VJP5170UK5573  | .09/14/2023                    | .09/13/2024         | 183             | 4,989.40                                    |                                                                                | (23,236)                                                           |                     | (10,583)                      |      | (10,583)   | 12,653                                    |                                            |                                          |                                             |                    |                                    | 0001                                                    |

# SCHEDULE DB - PART A - SECTION 1

## E06.33

## E06.33

SCHEDULE DB - PART A - SECTION 1

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

| 1                                                               | 2                                                                       | 3                            | 4                      | 5                                               | 6          | 7                              | 8                   | 9               | 10                                          | 11                                                                             | 12                                                                 | 13                  | 14                            | 15   | 16         | 17                                        | 18                                         | 19                                        | 20                                          | 21                 | 22                                  | 23                                                      |
|-----------------------------------------------------------------|-------------------------------------------------------------------------|------------------------------|------------------------|-------------------------------------------------|------------|--------------------------------|---------------------|-----------------|---------------------------------------------|--------------------------------------------------------------------------------|--------------------------------------------------------------------|---------------------|-------------------------------|------|------------|-------------------------------------------|--------------------------------------------|-------------------------------------------|---------------------------------------------|--------------------|-------------------------------------|---------------------------------------------------------|
|                                                                 | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Quarter-end (b) |
| 1729999999. Subtotal - Income Generation                        |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX  | 0          | 0                                         | 0                                          | 0                                         | 0                                           | 0                  | XXX                                 | XXX                                                     |
| 1739999999. Subtotal - Other                                    |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX  | 0          | 0                                         | 0                                          | 0                                         | 0                                           | 0                  | XXX                                 | XXX                                                     |
| 1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             | 0                                                                              | 0                                                                  | 0                   | 0                             | XXX  | 0          | 0                                         | 0                                          | 0                                         | 0                                           | 0                  | XXX                                 | XXX                                                     |
| 1759999999 - Totals                                             |                                                                         |                              |                        |                                                 |            |                                |                     |                 |                                             | 39,772,226                                                                     | 18,950,494                                                         | 0                   | 40,348,124                    | XXX  | 40,348,124 | 564,424                                   | 0                                          | 0                                         | 0                                           | 0                  | XXX                                 | XXX                                                     |

|     |      |                               |
|-----|------|-------------------------------|
| (a) | Code | Description of Hedged Risk(s) |
|     |      |                               |
|     |      |                               |

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

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

| 1                                                                                                | 2                   | 3               | 4                             | 5                                                                       | 6                            | 7                      | 8                              | 9        | 10                   | 11                | 12                   | 13          | 14                            | Highly Effective Hedges     |                           |                                                                            | 18                                               | 19                                                                | 20                 | 21                                                      | 22                     |
|--------------------------------------------------------------------------------------------------|---------------------|-----------------|-------------------------------|-------------------------------------------------------------------------|------------------------------|------------------------|--------------------------------|----------|----------------------|-------------------|----------------------|-------------|-------------------------------|-----------------------------|---------------------------|----------------------------------------------------------------------------|--------------------------------------------------|-------------------------------------------------------------------|--------------------|---------------------------------------------------------|------------------------|
|                                                                                                  |                     |                 |                               |                                                                         |                              |                        |                                |          |                      |                   |                      |             |                               | 15                          | 16                        | 17                                                                         |                                                  |                                                                   |                    |                                                         |                        |
| Ticker Symbol                                                                                    | Number of Contracts | Notional Amount | Description                   | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Date of Maturity or Expiration | Exchange | Trade Date           | Transaction Price | Reporting Date Price | Fair Value  | Book/ Adjusted Carrying Value | Cumulative Variation Margin | Deferred Variation Margin | Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item | Cumulative Variation Margin for All Other Hedges | Change in Variation Margin Gain (Loss) Recognized in Current Year | Potential Exposure | Hedge Effectiveness at Inception and at Quarter-end (b) | Value of One (1) Point |
| 1579999999. Subtotal - Long Futures                                                              |                     |                 |                               |                                                                         |                              |                        |                                |          |                      |                   |                      |             | 0                             | 0                           | 0                         | 0                                                                          | 0                                                | 0                                                                 | XXX                | XXX                                                     |                        |
| MFZ3                                                                                             | 2                   | 100             | MSCI EAFE E-MINI              | VAGLB Hedge                                                             | N/A                          | Equity/Index           | 12/29/2023                     | NYF      | 549300R41G1TWPTZ5U32 | 09/11/2023        | 2,115.3000           | 2,109.0000  |                               |                             |                           | 626                                                                        | 626                                              | 31,600                                                            | 0001               | 50                                                      |                        |
| MFZ3                                                                                             | 1                   | 50              | MSCI EAFE E-MINI              | VAGLB Hedge                                                             | N/A                          | Equity/Index           | 12/29/2023                     | NYF      | 549300R41G1TWPTZ5U32 | 09/11/2023        | 2,115.2000           | 2,109.0000  |                               |                             |                           | 308                                                                        | 308                                              | 15,800                                                            | 0001               | 50                                                      |                        |
| MFZ3                                                                                             | 5                   | 250             | MSCI EAFE E-MINI              | VAGLB Hedge                                                             | N/A                          | Equity/Index           | 12/29/2023                     | NYF      | 549300R41G1TWPTZ5U32 | 09/11/2023        | 2,115.4000           | 2,109.0000  |                               |                             |                           | 1,590                                                                      | 1,590                                            | 78,999                                                            | 0001               | 50                                                      |                        |
| MFZ3                                                                                             | 1                   | 50              | MSCI EAFE E-MINI              | VAGLB Hedge                                                             | N/A                          | Equity/Index           | 12/29/2023                     | NYF      | 549300R41G1TWPTZ5U32 | 09/11/2023        | 2,115.1000           | 2,109.0000  |                               |                             |                           | 307                                                                        | 307                                              | 15,800                                                            | 0001               | 50                                                      |                        |
| MFZ3                                                                                             | 1                   | 50              | MSCI EAFE E-MINI              | VAGLB Hedge                                                             | N/A                          | Equity/Index           | 12/29/2023                     | NYF      | 549300R41G1TWPTZ5U32 | 09/11/2023        | 2,114.8000           | 2,109.0000  |                               |                             |                           | 292                                                                        | 292                                              | 15,800                                                            | 0001               | 50                                                      |                        |
| MFZ3                                                                                             | 5                   | 250             | MSCI EAFE E-MINI              | VAGLB Hedge                                                             | N/A                          | Equity/Index           | 12/29/2023                     | NYF      | 549300R41G1TWPTZ5U32 | 09/11/2023        | 2,114.7000           | 2,109.0000  |                               |                             |                           | 1,435                                                                      | 1,435                                            | 78,999                                                            | 0001               | 50                                                      |                        |
| MFZ3                                                                                             | 5                   | 250             | MSCI EAFE E-MINI              | VAGLB Hedge                                                             | N/A                          | Equity/Index           | 12/29/2023                     | NYF      | 549300R41G1TWPTZ5U32 | 09/11/2023        | 2,114.4000           | 2,109.0000  |                               |                             |                           | 1,360                                                                      | 1,360                                            | 78,999                                                            | 0001               | 50                                                      |                        |
| MFZ3                                                                                             | 7                   | 350             | MSCI EAFE E-MINI              | VAGLB Hedge                                                             | N/A                          | Equity/Index           | 12/29/2023                     | NYF      | 549300R41G1TWPTZ5U32 | 09/11/2023        | 2,114.5000           | 2,109.0000  |                               |                             |                           | 1,939                                                                      | 1,939                                            | 110,598                                                           | 0001               | 50                                                      |                        |
| MFZ3                                                                                             | 12                  | 600             | MSCI EAFE E-MINI              | VAGLB Hedge                                                             | N/A                          | Equity/Index           | 12/29/2023                     | NYF      | 549300R41G1TWPTZ5U32 | 09/11/2023        | 2,114.6000           | 2,109.0000  |                               |                             |                           | 3,384                                                                      | 3,384                                            | 189,597                                                           | 0001               | 50                                                      |                        |
| MFZ3                                                                                             | 1                   | 50              | MSCI EAFE E-MINI              | VAGLB Hedge                                                             | N/A                          | Equity/Index           | 12/29/2023                     | NYF      | 549300R41G1TWPTZ5U32 | 09/11/2023        | 2,114.1000           | 2,109.0000  |                               |                             |                           | 257                                                                        | 257                                              | 15,800                                                            | 0001               | 50                                                      |                        |
| MFZ3                                                                                             | 6                   | 300             | MSCI EAFE E-MINI              | VAGLB Hedge                                                             | N/A                          | Equity/Index           | 12/29/2023                     | NYF      | 549300R41G1TWPTZ5U32 | 09/11/2023        | 2,114.2000           | 2,109.0000  |                               |                             |                           | 1,572                                                                      | 1,572                                            | 94,799                                                            | 0001               | 50                                                      |                        |
| MFZ3                                                                                             | 6                   | 300             | MSCI EAFE E-MINI              | VAGLB Hedge                                                             | N/A                          | Equity/Index           | 12/29/2023                     | NYF      | 549300R41G1TWPTZ5U32 | 09/11/2023        | 2,114.3000           | 2,109.0000  |                               |                             |                           | 1,602                                                                      | 1,602                                            | 94,799                                                            | 0001               | 50                                                      |                        |
| NQZ3                                                                                             | 1                   | 20              | Nasdaq 100 E-MINI             | VAGLB Hedge                                                             | N/A                          | Equity/Index           | 12/29/2023                     | CME      | SNZ20JLKF8MNNCLQOF39 | 09/11/2023        | 15,496.0000          | 15,516.0000 |                               |                             |                           | (400)                                                                      | (400)                                            | 15,800                                                            | 0001               | 20                                                      |                        |
| NQZ3                                                                                             | 9                   | 180             | Nasdaq 100 E-MINI             | VAGLB Hedge                                                             | N/A                          | Equity/Index           | 12/29/2023                     | CME      | SNZ20JLKF8MNNCLQOF39 | 09/11/2023        | 15,496.0000          | 15,516.0000 |                               |                             |                           | (3,593)                                                                    | (3,593)                                          | 142,198                                                           | 0001               | 20                                                      |                        |
| RTZ3                                                                                             | 2                   | 100             | Russell 2000 Futures - E-mini | VAGLB Hedge                                                             | N/A                          | Equity/Index           | 12/15/2023                     | NYF      | 549300R41G1TWPTZ5U32 | 09/11/2023        | 1,872.1000           | 1,922.7000  |                               |                             |                           | (5,064)                                                                    | (5,064)                                          | 31,600                                                            | 0001               | 50                                                      |                        |
| RTZ3                                                                                             | 24                  | 1,200           | Russell 2000 Futures - E-mini | VAGLB Hedge                                                             | N/A                          | Equity/Index           | 12/15/2023                     | NYF      | 549300R41G1TWPTZ5U32 | 09/11/2023        | 1,872.0500           | 1,922.7000  |                               |                             |                           | (60,738)                                                                   | (60,738)                                         | 379,195                                                           | 0001               | 50                                                      |                        |
| RTZ3                                                                                             | 19                  | 950             | Russell 2000 Futures - E-mini | VAGLB Hedge                                                             | N/A                          | Equity/Index           | 12/15/2023                     | NYF      | 549300R41G1TWPTZ5U32 | 09/11/2023        | 1,872.0000           | 1,922.7000  |                               |                             |                           | (48,131)                                                                   | (48,131)                                         | 300,196                                                           | 0001               | 50                                                      |                        |
| RTZ3                                                                                             | 16                  | 800             | Russell 2000 Futures - E-mini | VAGLB Hedge                                                             | N/A                          | Equity/Index           | 12/15/2023                     | NYF      | 549300R41G1TWPTZ5U32 | 09/11/2023        | 1,871.9500           | 1,922.7000  |                               |                             |                           | (40,572)                                                                   | (40,572)                                         | 252,796                                                           | 0001               | 50                                                      |                        |
| ESZ3                                                                                             | 4                   | 200             | S&P 500 Futures - E-mini      | VAGLB Hedge                                                             | N/A                          | Equity/Index           | 12/29/2023                     | CME      | SNZ20JLKF8MNNCLQOF39 | 09/11/2023        | 4,511.0000           | 4,521.5000  |                               |                             |                           | (2,107)                                                                    | (2,107)                                          | 63,199                                                            | 0001               | 50                                                      |                        |
| ESZ3                                                                                             | 60                  | 3,000           | S&P 500 Futures - E-mini      | VAGLB Hedge                                                             | N/A                          | Equity/Index           | 12/29/2023                     | CME      | SNZ20JLKF8MNNCLQOF39 | 09/11/2023        | 4,510.9500           | 4,521.5000  |                               |                             |                           | (31,544)                                                                   | (31,544)                                         | 947,986                                                           | 0001               | 50                                                      |                        |
| 1609999999. Subtotal - Short Futures - Hedging Other                                             |                     |                 |                               |                                                                         |                              |                        |                                |          |                      |                   |                      |             | 0                             | 0                           | 0                         | 0                                                                          | (177,477)                                        | (177,477)                                                         | 2,954,560          | XXX                                                     | XXX                    |
| 1649999999. Subtotal - Short Futures                                                             |                     |                 |                               |                                                                         |                              |                        |                                |          |                      |                   |                      |             | 0                             | 0                           | 0                         | 0                                                                          | (177,477)                                        | (177,477)                                                         | 2,954,560          | XXX                                                     | XXX                    |
| 1679999999. Subtotal - SSAP No. 108 Adjustments                                                  |                     |                 |                               |                                                                         |                              |                        |                                |          |                      |                   |                      |             | 0                             | 0                           | 0                         | 0                                                                          | 0                                                | 0                                                                 | 0                  | XXX                                                     | XXX                    |
| 1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 |                     |                 |                               |                                                                         |                              |                        |                                |          |                      |                   |                      |             | 0                             | 0                           | 0                         | 0                                                                          | 0                                                | 0                                                                 | 0                  | XXX                                                     | XXX                    |
| 1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108           |                     |                 |                               |                                                                         |                              |                        |                                |          |                      |                   |                      |             | 0                             | 0                           | 0                         | 0                                                                          | 0                                                | 0                                                                 | 0                  | XXX                                                     | XXX                    |
| 1709999999. Subtotal - Hedging Other                                                             |                     |                 |                               |                                                                         |                              |                        |                                |          |                      |                   |                      |             | 0                             | 0                           | 0                         | 0                                                                          | (177,477)                                        | (177,477)                                                         | 2,954,560          | XXX                                                     | XXX                    |
| 1719999999. Subtotal - Replication                                                               |                     |                 |                               |                                                                         |                              |                        |                                |          |                      |                   |                      |             | 0                             | 0                           | 0                         | 0                                                                          | 0                                                | 0                                                                 | 0                  | XXX                                                     | XXX                    |
| 1729999999. Subtotal - Income Generation                                                         |                     |                 |                               |                                                                         |                              |                        |                                |          |                      |                   |                      |             | 0                             | 0                           | 0                         | 0                                                                          | 0                                                | 0                                                                 | 0                  | XXX                                                     | XXX                    |
| 1739999999. Subtotal - Other                                                                     |                     |                 |                               |                                                                         |                              |                        |                                |          |                      |                   |                      |             | 0                             | 0                           | 0                         | 0                                                                          | 0                                                | 0                                                                 | 0                  | XXX                                                     | XXX                    |
| 1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives                                  |                     |                 |                               |                                                                         |                              |                        |                                |          |                      |                   |                      |             | 0                             | 0                           | 0                         | 0                                                                          | 0                                                | 0                                                                 | 0                  | XXX                                                     | XXX                    |
| 1759999999 - Totals                                                                              |                     |                 |                               |                                                                         |                              |                        |                                |          |                      |                   |                      |             | 0                             | 0                           | 0                         | 0                                                                          | (177,477)                                        | (177,477)                                                         | 2,954,560          | XXX                                                     | XXX                    |

| Broker Name             |  | Beginning Cash Balance | Cumulative Cash Change | Ending Cash Balance |
|-------------------------|--|------------------------|------------------------|---------------------|
| Goldman Sachs           |  | 6,592,213              | (3,637,655)            | 2,954,558           |
| Total Net Cash Deposits |  | 6,592,213              | (3,637,655)            | 2,954,558           |

|     |      |                                                                                                                                       |
|-----|------|---------------------------------------------------------------------------------------------------------------------------------------|
| (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, 2023 OF THE Integrity Life Insurance Company

|  |  |
|--|--|
|  |  |
|--|--|

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

E08

## Collateral for Derivative Instruments Open as of Current Statement Date

| 1                                                                             | 2                     | 3                       | 4           | 5          | 6         | 7                                  | 8                | 9                                 |  |
|-------------------------------------------------------------------------------|-----------------------|-------------------------|-------------|------------|-----------|------------------------------------|------------------|-----------------------------------|--|
| Exchange, Counterparty<br>or Central Clearinghouse                            | Type of Asset Pledged | CUSIP<br>Identification | Description | Fair Value | Par Value | Book/Adjusted<br>Carrying<br>Value | Maturity<br>Date | Type of<br>Margin<br>(I, V or IV) |  |
| <div style="font-size: 100px; text-align: center; line-height: 1;">NONE</div> |                       |                         |             |            |           |                                    |                  |                                   |  |
|                                                                               |                       |                         |             |            |           |                                    |                  |                                   |  |
|                                                                               |                       |                         |             |            |           |                                    |                  |                                   |  |
|                                                                               |                       |                         |             |            |           |                                    |                  |                                   |  |
|                                                                               |                       |                         |             |            |           |                                    |                  |                                   |  |
|                                                                               |                       |                         |             |            |           |                                    |                  |                                   |  |
|                                                                               |                       |                         |             |            |           |                                    |                  |                                   |  |
|                                                                               |                       |                         |             |            |           |                                    |                  |                                   |  |
|                                                                               |                       |                         |             |            |           |                                    |                  |                                   |  |
|                                                                               |                       |                         |             |            |           |                                    |                  |                                   |  |
| 0199999999 - Total                                                            |                       |                         |             |            |           |                                    | xxx              | xxx                               |  |

[illegible]

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

**N O N E**

SCHEDULE DL - PART 1  
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

| 1                       | 2                                                                                                           | 3     | 4                                                                                           | 5                     | 6                               | 7                     |
|-------------------------|-------------------------------------------------------------------------------------------------------------|-------|---------------------------------------------------------------------------------------------|-----------------------|---------------------------------|-----------------------|
| CUSIP<br>Identification | Description                                                                                                 | Code  | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and SVO<br>Administrative<br>Symbol | Fair Value            | Book/Adjusted<br>Carrying Value | Maturity Date         |
| 0109999999.             | Total - U.S. Government Bonds                                                                               |       |                                                                                             | 0                     | 0                               | XXX                   |
| 0309999999.             | Total - All Other Government Bonds                                                                          |       |                                                                                             | 0                     | 0                               | XXX                   |
| 0509999999.             | Total - U.S. States, Territories and Possessions Bonds                                                      |       |                                                                                             | 0                     | 0                               | XXX                   |
| 0709999999.             | Total - U.S. Political Subdivisions Bonds                                                                   |       |                                                                                             | 0                     | 0                               | XXX                   |
| 0909999999.             | Total - U.S. Special Revenues Bonds                                                                         |       |                                                                                             | 0                     | 0                               | XXX                   |
| 1109999999.             | Total - Industrial and Miscellaneous (Unaffiliated) Bonds                                                   |       |                                                                                             | 0                     | 0                               | XXX                   |
| 1309999999.             | Total - Hybrid Securities                                                                                   |       |                                                                                             | 0                     | 0                               | XXX                   |
| 1509999999.             | Total - Parent, Subsidiaries and Affiliates Bonds                                                           |       |                                                                                             | 0                     | 0                               | XXX                   |
| 1909999999.             | Subtotal - Unaffiliated Bank Loans                                                                          |       |                                                                                             | 0                     | 0                               | XXX                   |
| 2419999999.             | Total - Issuer Obligations                                                                                  |       |                                                                                             | 0                     | 0                               | XXX                   |
| 2429999999.             | Total - Residential Mortgage-Backed Securities                                                              |       |                                                                                             | 0                     | 0                               | XXX                   |
| 2439999999.             | Total - Commercial Mortgage-Backed Securities                                                               |       |                                                                                             | 0                     | 0                               | XXX                   |
| 2449999999.             | Total - Other Loan-Backed and Structured Securities                                                         |       |                                                                                             | 0                     | 0                               | XXX                   |
| 2459999999.             | Total - SVO Identified Funds                                                                                |       |                                                                                             | 0                     | 0                               | XXX                   |
| 2469999999.             | Total - Affiliated Bank Loans                                                                               |       |                                                                                             | 0                     | 0                               | XXX                   |
| 2479999999.             | Total - Unaffiliated Bank Loans                                                                             |       |                                                                                             | 0                     | 0                               | XXX                   |
| 2489999999.             | Total - Unaffiliated Certificates of Deposit                                                                |       |                                                                                             | 0                     | 0                               | XXX                   |
| 2509999999.             | Total Bonds                                                                                                 |       |                                                                                             | 0                     | 0                               | XXX                   |
| 4109999999.             | Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated) |       |                                                                                             | 0                     | 0                               | XXX                   |
| 4409999999.             | Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates         |       |                                                                                             | 0                     | 0                               | XXX                   |
| 4509999999.             | Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)                                               |       |                                                                                             | 0                     | 0                               | XXX                   |
| 5109999999.             | Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)    |       |                                                                                             | 0                     | 0                               | XXX                   |
| 5409999999.             | Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds                                   |       |                                                                                             | 0                     | 0                               | XXX                   |
| 5609999999.             | Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts                         |       |                                                                                             | 0                     | 0                               | XXX                   |
| 5809999999.             | Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds                               |       |                                                                                             | 0                     | 0                               | XXX                   |
| 5979999999.             | Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates            |       |                                                                                             | 0                     | 0                               | XXX                   |
| 5989999999.             | Total - Common Stocks (Schedule D, Part 2, Section 2 type)                                                  |       |                                                                                             | 0                     | 0                               | XXX                   |
| 5999999999.             | Total - Preferred and Common Stocks                                                                         |       |                                                                                             | 0                     | 0                               | XXX                   |
| 000000-00-0 .....       | Short term investment from reverse repo program .....                                                       | ..... | .....1.G .....                                                                              | .....15,000,000 ..... | .....15,000,000 .....           | .....10/02/2023 ..... |
| 000000-00-0 .....       | Short term investment from reverse repo program .....                                                       | ..... | .....2.C .....                                                                              | .....4,026,170 .....  | .....4,026,170 .....            | .....10/02/2023 ..... |
| 9509999999.             | Subtotal - Short-Term Invested Assets (Schedule DA type)                                                    |       |                                                                                             | 19,026,170            | 19,026,170                      | XXX                   |
| 9999999999.             | Totals                                                                                                      |       |                                                                                             | 19,026,170            | 19,026,170                      | XXX                   |

General Interrogatories:

1. Total activity for the year      Fair Value \$ ..... 11,288,698      Book/Adjusted Carrying Value \$ ..... 11,288,698
2. Average balance for the year      Fair Value \$ ..... 13,293,522      Book/Adjusted Carrying Value \$ ..... 13,293,522
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
NAIC 1 \$ ..... 15,000,000    NAIC 2 \$ ..... 4,026,170    NAIC 3 \$ ..... 0    NAIC 4 \$ ..... 0    NAIC 5 \$ ..... 0    NAIC 6 \$ ..... 0

SCHEDULE DL - PART 2  
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

| 1                    | 2                                                                                                           | 3    | 4                                                                         | 5           | 6                            | 7             |
|----------------------|-------------------------------------------------------------------------------------------------------------|------|---------------------------------------------------------------------------|-------------|------------------------------|---------------|
| CUSIP Identification | Description                                                                                                 | Code | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Fair Value  | Book/Adjusted Carrying Value | Maturity Date |
| 690353-3C-9          | DFC AGENCY DEBENTURES                                                                                       |      | 1.A                                                                       | 340,909     | 340,909                      | 05/15/2024    |
| 690353-4D-6          | DFC AGENCY DEBENTURES                                                                                       |      | 1.A                                                                       | 3,495,600   | 3,495,600                    | 01/20/2035    |
| 690353-4F-1          | DFC AGENCY DEBENTURES                                                                                       |      | 1.A                                                                       | 342,858     | 342,858                      | 09/20/2027    |
| 690353-4H-4          | DFC AGENCY DEBENTURES                                                                                       |      | 1.A                                                                       | 1,000,000   | 1,000,000                    | 06/20/2027    |
| 690353-5A-1          | DFC AGENCY DEBENTURES                                                                                       |      | 1.A                                                                       | 450,000     | 450,000                      | 05/15/2024    |
| 690353-1I7-8         | DFC                                                                                                         |      | 1.A                                                                       | 230,769     | 230,769                      | 05/15/2024    |
| 690353-XQ-5          | DFC VRDN                                                                                                    |      | 1.A                                                                       | 1,888,889   | 1,888,889                    | 07/15/2025    |
| 90376P-BS-9          | INT DEV FIN CORP AGENCY DEBENTURES                                                                          |      | 1.A                                                                       | 1,833,333   | 1,833,333                    | 05/15/2026    |
| 0019999999           | Subtotal - Bonds - U.S. Governments - Issuer Obligations                                                    |      |                                                                           | 9,582,358   | 9,582,358                    | XXX           |
| 0109999999           | Total - U.S. Government Bonds                                                                               |      |                                                                           | 9,582,358   | 9,582,358                    | XXX           |
| 0309999999           | Total - All Other Government Bonds                                                                          |      |                                                                           | 0           | 0                            | XXX           |
| 0509999999           | Total - U.S. States, Territories and Possessions Bonds                                                      |      |                                                                           | 0           | 0                            | XXX           |
| 0709999999           | Total - U.S. Political Subdivisions Bonds                                                                   |      |                                                                           | 0           | 0                            | XXX           |
| 62630H-CZ-8          | TXBL MUNI FUNDING TRUST VARIOU GENERAL                                                                      |      | 1.E FE                                                                    | 100,000     | 100,000                      | 01/16/2025    |
| 62630H-EL-7          | TXBL MUNI FUNDING TRUST VARIOU NURSING H                                                                    |      | 1.E FE                                                                    | 3,735,000   | 3,735,000                    | 09/01/2030    |
| 62630H-FV-4          | TXBL MUNI FUNDING TRUST VARIOU GENERAL                                                                      |      | 1.E FE                                                                    | 500,000     | 500,000                      | 05/15/2056    |
| 62630H-JY-4          | TXBL MUNI FUNDING TRUST VARIOU TRANSPORT                                                                    |      | 1.E FE                                                                    | 3,500,000   | 3,500,000                    | 12/31/2023    |
| 62630H-NR-4          | TXBL MUNI FUNDING TRUST VARIOU GENERAL                                                                      |      | 1.E FE                                                                    | 1,300,000   | 1,300,000                    | 06/30/2028    |
| 751093-FE-0          | RALEIGH NC CTF5 PRTN VRDN                                                                                   |      | 1.E FE                                                                    | 1,770,000   | 1,770,000                    | 08/01/2033    |
| 88034Y-UII-8         | TENDER OPTION BOND TRUST RECEI GENERAL                                                                      |      | 1.E FE                                                                    | 1,300,000   | 1,300,000                    | 07/01/2041    |
| 0849999999           | Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities                      |      |                                                                           | 12,205,000  | 12,205,000                   | XXX           |
| 0909999999           | Total - U.S. Special Revenues Bonds                                                                         |      |                                                                           | 12,205,000  | 12,205,000                   | XXX           |
| 00155B-AA-6          | AKM ISSUING TRUST                                                                                           |      | 1.B FE                                                                    | 2,000,000   | 2,000,000                    | 08/01/2073    |
| 05565E-QD-5          | BMW US Capital LLC                                                                                          |      | 1.F FE                                                                    | 5,508,299   | 5,500,000                    | 08/11/2025    |
| 05581K-AB-7          | BNP PARIBAS                                                                                                 |      | 1.G FE                                                                    | 2,980,338   | 2,982,080                    | 01/10/2024    |
| 06367D-3U-7          | BANK OF MONTREAL CHICAGO                                                                                    |      | 1.A FE                                                                    | 5,585,941   | 5,600,000                    | 01/12/2024    |
| 14338H-AA-4          | CARMEL VALLEY SR LIVING                                                                                     |      | 1.B FE                                                                    | 5,900,000   | 5,900,000                    | 09/01/2061    |
| 29278N-AM-5          | ENERGY TRANSFER PARTNERS                                                                                    |      | 2.C FE                                                                    | 2,298,791   | 2,298,507                    | 01/15/2024    |
| 316773-CX-6          | FIFTH THIRD BANCORP                                                                                         |      | 2.A FE                                                                    | 2,378,435   | 2,387,985                    | 01/25/2024    |
| 404280-AP-4          | HSBC HOLDINGS PLC-SPONS                                                                                     |      | 2.A FE                                                                    | 1,782,144   | 1,784,705                    | 03/14/2024    |
| 40435R-QG-9          | HSBC BANK USA NA                                                                                            |      | 1.A FE                                                                    | 8,188,745   | 8,200,000                    | 01/19/2024    |
| 456837-AK-9          | ING GROEP N V                                                                                               |      | 1.G FE                                                                    | 1,500,000   | 1,499,921                    | 10/02/2023    |
| 46655F-AA-5          | JMA-RM LLC                                                                                                  |      | 1.B FE                                                                    | 840,000     | 840,000                      | 03/01/2072    |
| 526107-AD-9          | LENNOX INTERNATIONAL INC                                                                                    |      | 2.B FE                                                                    | 398,434     | 398,680                      | 11/15/2023    |
| 58769J-AH-0          | MERCEDES-BENZ FIN NA                                                                                        |      | 1.F FE                                                                    | 6,201,218   | 6,200,000                    | 08/01/2025    |
| 617446-BII-2         | MORGAN STANLEY                                                                                              |      | 1.E FE                                                                    | 2,099,378   | 2,099,414                    | 01/25/2024    |
| 64953B-BC-1          | NEW YORK LIFE GLOBAL                                                                                        |      | 1.A FE                                                                    | 4,000,835   | 4,000,000                    | 06/13/2025    |
| 680657-AA-1          | OLGA TENEDIOS IRR TRUST                                                                                     |      | 1.B FE                                                                    | 3,000,000   | 3,000,000                    | 05/01/2073    |
| 6944PL-2T-5          | PACIFIC LIFE GF II                                                                                          |      | 1.D FE                                                                    | 4,001,062   | 4,000,000                    | 06/16/2025    |
| 775109-AY-7          | ROGERS COMMUNICATIONS                                                                                       |      | 2.C FE                                                                    | 2,000,000   | 2,000,000                    | 10/01/2023    |
| 78016E-ZV-2          | ROYAL BANK OF CANADA                                                                                        |      | 1.E FE                                                                    | 4,380,724   | 4,386,214                    | 07/29/2024    |
| 817826-AB-6          | 7-ELEVEN INC                                                                                                |      | 2.B FE                                                                    | 931,776     | 932,150                      | 02/10/2024    |
| 86177T-AA-0          | STONE 2021 IRR TRUST                                                                                        |      | 1.B FE                                                                    | 3,510,000   | 3,510,000                    | 03/01/2072    |
| 86565F-YF-3          | SUMITOMO MITSUI BANK NY                                                                                     |      | 1.A FE                                                                    | 4,200,770   | 4,200,000                    | 01/18/2024    |
| 92866B-BJ-0          | VOLKSWAGEN GROUP AMERICA                                                                                    |      | 2.A FE                                                                    | 993,143     | 993,587                      | 11/22/2023    |
| 1019999999           | Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations                         |      |                                                                           | 74,690,033  | 74,723,243                   | XXX           |
| 1109999999           | Total - Industrial and Miscellaneous (Unaffiliated) Bonds                                                   |      |                                                                           | 74,690,033  | 74,723,243                   | 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                                                                                  |      |                                                                           | 84,272,391  | 84,305,601                   | 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                                                         |      |                                                                           | 12,205,000  | 12,205,000                   | XXX           |
| 2459999999           | Total - SVO Identified Funds                                                                                |      |                                                                           | 0           | 0                            | XXX           |
| 2469999999           | Total - Affiliated Bank Loans                                                                               |      |                                                                           | 0           | 0                            | XXX           |
| 2479999999           | Total - Unaffiliated Bank Loans                                                                             |      |                                                                           | 0           | 0                            | XXX           |
| 2489999999           | Total - Unaffiliated Certificates of Deposit                                                                |      |                                                                           | 0           | 0                            | XXX           |
| 2509999999           | Total Bonds                                                                                                 |      |                                                                           | 96,477,391  | 96,510,601                   | 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          | AT&T CP                                                                                                     |      | 2.A                                                                       | 6,412,945   | 6,412,945                    | 10/02/2023    |
| 9509999999           | Subtotal - Short-Term Invested Assets (Schedule DA type)                                                    |      |                                                                           | 6,412,945   | 6,412,945                    | XXX           |
| 000000-00-0          | Key Bank Money Market Account                                                                               |      |                                                                           | 11,050,000  | 11,050,000                   |               |
| 000000-00-0          | Huntington Money Market Account                                                                             |      |                                                                           | 11,049,968  | 11,049,968                   |               |
| 000000-00-0          | Fifth Third Money Market Account                                                                            |      |                                                                           | 7,200,000   | 7,200,000                    |               |
| 9609999999           | Subtotal - Cash (Schedule E Part 1 type)                                                                    |      |                                                                           | 29,299,968  | 29,299,968                   | XXX           |
| 262006-20-8          | DREYFUS GOVERN CASH MGMT INS MONEY MARKE                                                                    |      |                                                                           | 30,272      | 30,272                       |               |
|                      | LIBERTY UTILITIES CO CP                                                                                     |      | 2.A                                                                       | 4,348,006   | 4,348,006                    | 10/02/2023    |
| 9709999999           | Subtotal - Cash Equivalents (Schedule E Part 2 type)                                                        |      |                                                                           | 4,378,278   | 4,378,278                    | XXX           |
| 9999999999           | - Totals                                                                                                    |      |                                                                           | 136,568,582 | 136,601,792                  | XXX           |

General Interrogatories:

1. Total activity for the year
- Fair Value \$ ..... 12,566,449
- Book/Adjusted Carrying Value \$ ..... 12,500,436
2. Average balance for the year
- Fair Value \$ ..... 136,325,482
- Book/Adjusted Carrying Value \$ ..... 136,451,648

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

| 1                                                                                                                                              | 2     | 3                | 4                                                  | 5                                                    | Book Balance at End of Each Month<br>During Current Quarter |                   |                   | 9      |
|------------------------------------------------------------------------------------------------------------------------------------------------|-------|------------------|----------------------------------------------------|------------------------------------------------------|-------------------------------------------------------------|-------------------|-------------------|--------|
|                                                                                                                                                |       |                  |                                                    |                                                      | 6                                                           | 7                 | 8                 |        |
|                                                                                                                                                |       |                  |                                                    |                                                      | First Month                                                 | Second Month      | Third Month       |        |
| Depository                                                                                                                                     | Code  | Rate of Interest | Amount of Interest Received During Current Quarter | Amount of Interest Accrued at Current Statement Date |                                                             |                   |                   | *      |
| BANK OF NEW YORK MELLON ..... NEW YORK, NY .....                                                                                               | ..... | ..0.000          | .....0                                             | .....0                                               | .....(477,016)                                              | .....7,378        | .....(27,980,265) | ..XXX. |
| FEDERAL HOME LOAN BANK ..... CINCINNATI, OH .....                                                                                              | ..... | ..0.000          | .....0                                             | .....0                                               | .....331,233                                                | .....331,233      | .....331,233      | ..XXX. |
| FIFTH THIRD BANK ..... CINCINNATI, OH .....                                                                                                    | ..... | ..0.000          | .....0                                             | .....0                                               | .....1,700,402                                              | .....2,803,477    | .....30,078,339   | ..XXX. |
| GOLDMAN SACHS ..... NEW YORK, NY .....                                                                                                         | ..... | ..0.000          | .....0                                             | .....0                                               | .....(656,970)                                              | .....(673,825)    | .....(177,766)    | ..XXX. |
| JP MORGAN/CHASE ..... NEW YORK, NY .....                                                                                                       | ..... | ..0.000          | .....0                                             | .....0                                               | .....(23,323,887)                                           | .....(26,195,127) | .....(25,117,819) | ..XXX. |
| KEYCORP (KEY BANK) ..... CLEVELAND, OH .....                                                                                                   | ..... | ..0.000          | .....0                                             | .....0                                               | .....30,873,372                                             | .....29,611,009   | .....29,365,203   | ..XXX. |
| 0199998. Deposits in ... 5 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories    | XXX   | XXX              | 0                                                  | 0                                                    | 308,905                                                     | 298,697           | 323,879           | XXX    |
| 0199999. Totals - Open Depositories                                                                                                            | XXX   | XXX              | 0                                                  | 0                                                    | 8,756,041                                                   | 6,182,843         | 6,822,804         | 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                                                    | 8,756,041                                                   | 6,182,843         | 6,822,804         | XXX    |
| 0499999. Cash in Company's Office                                                                                                              | XXX   | XXX              | XXX                                                | XXX                                                  |                                                             |                   |                   | XXX    |
| .....                                                                                                                                          | ..... | .....            | .....                                              | .....                                                | .....                                                       | .....             | .....             | .....  |
| .....                                                                                                                                          | ..... | .....            | .....                                              | .....                                                | .....                                                       | .....             | .....             | .....  |
| .....                                                                                                                                          | ..... | .....            | .....                                              | .....                                                | .....                                                       | .....             | .....             | .....  |
| .....                                                                                                                                          | ..... | .....            | .....                                              | .....                                                | .....                                                       | .....             | .....             | .....  |
| .....                                                                                                                                          | ..... | .....            | .....                                              | .....                                                | .....                                                       | .....             | .....             | .....  |
| .....                                                                                                                                          | ..... | .....            | .....                                              | .....                                                | .....                                                       | .....             | .....             | .....  |
| 0599999. Total - Cash                                                                                                                          | XXX   | XXX              | 0                                                  | 0                                                    | 8,756,041                                                   | 6,182,843         | 6,822,804         | XXX    |

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

| 1                 | 2                                                                                   | 3       | 4                      | 5                | 6                      | 7                            | 8                                  | 9                           |
|-------------------|-------------------------------------------------------------------------------------|---------|------------------------|------------------|------------------------|------------------------------|------------------------------------|-----------------------------|
| CUSIP             | Description                                                                         | Code    | Date Acquired          | Rate of Interest | Maturity Date          | Book/Adjusted Carrying Value | Amount of Interest Due and Accrued | Amount Received During Year |
| 0109999999.       | Total - U.S. Government Bonds                                                       |         |                        |                  |                        | 0                            | 0                                  | 0                           |
| 0309999999.       | Total - All Other Government Bonds                                                  |         |                        |                  |                        | 0                            | 0                                  | 0                           |
| 0509999999.       | Total - U.S. States, Territories and Possessions Bonds                              |         |                        |                  |                        | 0                            | 0                                  | 0                           |
| 0709999999.       | Total - U.S. Political Subdivisions Bonds                                           |         |                        |                  |                        | 0                            | 0                                  | 0                           |
| 0909999999.       | Total - U.S. Special Revenues Bonds                                                 |         |                        |                  |                        | 0                            | 0                                  | 0                           |
| .....             | LIBERTY UTILITIES CO CP .....                                                       | .....   | ..... 09/29/2023 ..... | .....5.500 ..... | ..... 10/02/2023 ..... | .....4,348,006 .....         | .....1,329 .....                   | .....0 .....                |
| 1019999999.       | Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations |         |                        |                  |                        | 4,348,006                    | 1,329                              | 0                           |
| 1109999999.       | Total - Industrial and Miscellaneous (Unaffiliated) Bonds                           |         |                        |                  |                        | 4,348,006                    | 1,329                              | 0                           |
| 1309999999.       | Total - Hybrid Securities                                                           |         |                        |                  |                        | 0                            | 0                                  | 0                           |
| 1509999999.       | Total - Parent, Subsidiaries and Affiliates Bonds                                   |         |                        |                  |                        | 0                            | 0                                  | 0                           |
| 1909999999.       | Subtotal - Unaffiliated Bank Loans                                                  |         |                        |                  |                        | 0                            | 0                                  | 0                           |
| 2419999999.       | Total - Issuer Obligations                                                          |         |                        |                  |                        | 4,348,006                    | 1,329                              | 0                           |
| 2429999999.       | Total - Residential Mortgage-Backed Securities                                      |         |                        |                  |                        | 0                            | 0                                  | 0                           |
| 2439999999.       | Total - Commercial Mortgage-Backed Securities                                       |         |                        |                  |                        | 0                            | 0                                  | 0                           |
| 2449999999.       | Total - Other Loan-Backed and Structured Securities                                 |         |                        |                  |                        | 0                            | 0                                  | 0                           |
| 2459999999.       | Total - SVO Identified Funds                                                        |         |                        |                  |                        | 0                            | 0                                  | 0                           |
| 2469999999.       | Total - Affiliated Bank Loans                                                       |         |                        |                  |                        | 0                            | 0                                  | 0                           |
| 2479999999.       | Total - Unaffiliated Bank Loans                                                     |         |                        |                  |                        | 0                            | 0                                  | 0                           |
| 2509999999.       | Total Bonds                                                                         |         |                        |                  |                        | 4,348,006                    | 1,329                              | 0                           |
| 94975H-29-6 ..... | WELLS FARGO ADVANTAGE MONEY MARKET .....                                            | SD..... | ..... 09/29/2023 ..... | .....0.000 ..... | ..... .....            | .....30,000 .....            | .....0 .....                       | .....2,149 .....            |
| 8209999999.       | Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO              |         |                        |                  |                        | 30,000                       | 0                                  | 2,149                       |
| 262006-20-8 ..... | DREYFUS GOVERN CASH MGMT INS MONEY MARKET .....                                     | .....   | ..... 09/29/2023 ..... | .....0.000 ..... | ..... .....            | .....616,453 .....           | .....0 .....                       | .....28 .....               |
| 8309999999.       | Subtotal - All Other Money Market Mutual Funds                                      |         |                        |                  |                        | 616,453                      | 0                                  | 28                          |
| .....             | .....                                                                               | .....   | .....                  | .....            | .....                  | .....                        | .....                              | .....                       |
| .....             | .....                                                                               | .....   | .....                  | .....            | .....                  | .....                        | .....                              | .....                       |
| .....             | .....                                                                               | .....   | .....                  | .....            | .....                  | .....                        | .....                              | .....                       |
| .....             | .....                                                                               | .....   | .....                  | .....            | .....                  | .....                        | .....                              | .....                       |
| .....             | .....                                                                               | .....   | .....                  | .....            | .....                  | .....                        | .....                              | .....                       |
| .....             | .....                                                                               | .....   | .....                  | .....            | .....                  | .....                        | .....                              | .....                       |
| .....             | .....                                                                               | .....   | .....                  | .....            | .....                  | .....                        | .....                              | .....                       |
| .....             | .....                                                                               | .....   | .....                  | .....            | .....                  | .....                        | .....                              | .....                       |
| .....             | .....                                                                               | .....   | .....                  | .....            | .....                  | .....                        | .....                              | .....                       |
| .....             | .....                                                                               | .....   | .....                  | .....            | .....                  | .....                        | .....                              | .....                       |
| .....             | .....                                                                               | .....   | .....                  | .....            | .....                  | .....                        | .....                              | .....                       |
| .....             | .....                                                                               | .....   | .....                  | .....            | .....                  | .....                        | .....                              | .....                       |
| .....             | .....                                                                               | .....   | .....                  | .....            | .....                  | .....                        | .....                              | .....                       |
| .....             | .....                                                                               | .....   | .....                  | .....            | .....                  | .....                        | .....                              | .....                       |
| .....             | .....                                                                               | .....   | .....                  | .....            | .....                  | .....                        | .....                              | .....                       |
| .....             | .....                                                                               | .....   | .....                  | .....            | .....                  | .....                        | .....                              | .....                       |
| .....             | .....                                                                               | .....   | .....                  | .....            | .....                  | .....                        | .....                              | .....                       |
| 8609999999.       | - Total Cash Equivalents                                                            |         |                        |                  |                        | 4,994,459                    | 1,329                              | 2,177                       |