



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

QUARTERLY STATEMENT

AS OF JUNE 30, 2024
OF THE CONDITION AND AFFAIRS OF THE

Integrity Life Insurance Company

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

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

Country of Domicile United States of America

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

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

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

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

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

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

Internet Website Address www.integritylife.com

Statutory Statement Contact Wade Matthew Fugate 513-629-1402 (Name) (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
Benjamin Edward Fotsch #, VP	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	Christopher David Shipley #, Sr VP, Co-Chief Inv Officer
Paul Charles Silva, Sr VP	Rodrick Landon Snyder, VP, Chief Audit Officer	Denise Lynn Sparks, VP
Michael Shane Speas, VP, Chief Info Security Officer	Jacob Cole Steuber, VP	Brendan Matthew White, Sr VP, Co-Chief Inv Officer
Terrie Ann Wiedenheft, Sr 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 Wuebbling	

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
President & CEO

Sarah Sparks Herron
Assistant Secretary

Wade Matthew Fugate
VP and Controller

Subscribed and sworn to before me this 24th day of July, 2024

Angela M. Baker-Colyer

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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	4,426,957,006		4,426,957,006	4,535,024,111
2. Stocks:				
2.1 Preferred stocks	22,280,086		22,280,086	22,089,696
2.2 Common stocks	1,065,004,896		1,065,004,896	1,073,686,967
3. Mortgage loans on real estate:				
3.1 First liens	914,589,686		914,589,686	941,471,133
3.2 Other than first liens.....			0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)			0	0
4.2 Properties held for the production of income (less \$ encumbrances)			0	0
4.3 Properties held for sale (less \$ encumbrances)			0	0
5. Cash (\$ (2,704,107)), cash equivalents (\$118,947,966) and short-term investments (\$2,950,093)	119,193,952		119,193,952	42,592,421
6. Contract loans (including \$ premium notes)	96,357,773		96,357,773	93,321,179
7. Derivatives	107,685,361		107,685,361	85,289,494
8. Other invested assets	381,514,334	0	381,514,334	376,241,907
9. Receivables for securities	4,342,051		4,342,051	3,306,839
10. Securities lending reinvested collateral assets	0		0	1,337,594
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	7,137,925,145	0	7,137,925,145	7,174,361,341
13. Title plants less \$ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	47,509,541		47,509,541	47,878,060
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection			0	0
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)			0	0
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	1,279,590		1,279,590	1,364,075
16.2 Funds held by or deposited with reinsured companies			0	0
16.3 Other amounts receivable under reinsurance contracts	502,529		502,529	453,811
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	13,108,125		13,108,125	19,048,389
19. Guaranty funds receivable or on deposit	20,077		20,077	20,077
20. Electronic data processing equipment and software			0	0
21. Furniture and equipment, including health care delivery assets (\$)			0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates	134,826		134,826	609,654
24. Health care (\$) and other amounts receivable	960,654	43,905	916,749	619,661
25. Aggregate write-ins for other than invested assets	16,998,271	0	16,998,271	14,950,963
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	7,218,438,758	43,905	7,218,394,853	7,259,306,031
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	1,698,312,940		1,698,312,940	1,797,874,181
28. Total (Lines 26 and 27)	8,916,751,698	43,905	8,916,707,793	9,057,180,212
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	14,937,667		14,937,667	12,893,105
2502. CSV Company Owned Life Insurance	2,060,604		2,060,604	2,057,858
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)	16,998,271	0	16,998,271	14,950,963

STATEMENT AS OF JUNE 30, 2024 OF THE Integrity Life Insurance Company

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ 4,563,872,519 less \$ included in Line 6.3 (including \$ 990,361 Modco Reserve)	4,563,872,519	4,686,204,662
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)		0
3. Liability for deposit-type contracts (including \$ Modco Reserve).....	866,153,499	898,950,458
4. Contract claims:		
4.1 Life	253,790	243,270
4.2 Accident and health		0
5. Policyholders' dividends/refunds to members \$ and coupons \$ due and unpaid		0
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ Modco)		
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ Modco)		
6.3 Coupons and similar benefits (including \$ Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$ accident and health premiums		0
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of \$ accident and health experience rating refunds of which \$ 0 is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including \$ assumed and \$ 1,699,659 ceded	1,699,659	1,750,146
9.4 Interest Maintenance Reserve		0
10. Commissions to agents due or accrued-life and annuity contracts \$177,670 , accident and health \$ and deposit-type contract funds \$	177,670	292,156
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	165,458	219,516
13. Transfers to Separate Accounts due or accrued (net) (including \$ (17,284,857) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(37,254,128)	(65,452,261)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes		853,766
15.1 Current federal and foreign income taxes, including \$ (24,746) on realized capital gains (losses)	12,293,680	1,000,533
15.2 Net deferred tax liability		
16. Unearned investment income		
17. Amounts withheld or retained by reporting entity as agent or trustee	208,983	125,778
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	11,655,431	20,440,410
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money \$ and interest thereon \$		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	190,815,348	191,048,857
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	2,855,964	5,853,676
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	49,630,919	41,118,485
24.09 Payable for securities	5,277,577	1,880,163
24.10 Payable for securities lending	106,717,387	117,642,274
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	43,902,735	29,639,959
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	5,818,426,491	5,931,811,848
27. From Separate Accounts Statement	1,698,312,940	1,797,874,181
28. Total liabilities (Lines 26 and 27)	7,516,739,431	7,729,686,029
29. Common capital stock	3,000,000	3,000,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes		0
33. Gross paid in and contributed surplus	908,163,872	908,163,872
34. Aggregate write-ins for special surplus funds	14,937,667	12,893,105
35. Unassigned funds (surplus)	473,866,823	403,437,206
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)	1,396,968,362	1,324,494,183
38. Totals of Lines 29, 30 and 37	1,399,968,362	1,327,494,183
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	8,916,707,793	9,057,180,212
DETAILS OF WRITE-INS		
2501. Payable for Collateral on Derivatives	39,320,000	24,760,000
2502. Contingent Liability Reserve	3,827,326	3,827,326
2503. Uncashed drafts and checks that are pending escheatment to the state	755,409	1,052,633
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)	43,902,735	29,639,959
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	14,937,667	12,893,105
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)	14,937,667	12,893,105

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	164,357,092	232,455,554	429,933,198
2. Considerations for supplementary contracts with life contingencies	2,957,999	2,964,498	4,291,640
3. Net investment income	210,038,697	165,846,614	306,302,817
4. Amortization of Interest Maintenance Reserve (IMR)	(2,055,601)	(1,625,669)	(2,099,162)
5. Separate Accounts net gain from operations excluding unrealized gains or losses			0
6. Commissions and expense allowances on reinsurance ceded	(1,360)	(1,133)	(2,083)
7. Reserve adjustments on reinsurance ceded	(94,465)	(623,647)	(627,696)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	8,247,688	8,932,362	16,331,285
8.2 Charges and fees for deposit-type contracts			0
8.3 Aggregate write-ins for miscellaneous income	1,500,765	1,496,977	2,721,110
9. Totals (Lines 1 to 8.3)	384,950,815	409,445,556	756,851,109
10. Death benefits	4,958,631	9,414,725	14,702,059
11. Matured endowments (excluding guaranteed annual pure endowments)			0
12. Annuity benefits	163,330,341	187,624,712	337,405,719
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	332,638,346	379,014,639	781,195,401
16. Group conversions			0
17. Interest and adjustments on contract or deposit-type contract funds	17,023,159	18,870,271	39,872,209
18. Payments on supplementary contracts with life contingencies	4,473,186	4,424,680	8,807,041
19. Increase in aggregate reserves for life and accident and health contracts	(122,206,388)	(160,032,970)	(326,678,581)
20. Totals (Lines 10 to 19)	400,217,275	439,316,057	855,303,848
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	10,009,527	13,134,108	24,750,839
22. Commissions and expense allowances on reinsurance assumed	5,655	6,043	12,028
23. General insurance expenses and fraternal expenses	18,539,586	18,282,084	41,658,010
24. Insurance taxes, licenses and fees, excluding federal income taxes	1,235,392	1,294,129	2,626,979
25. Increase in loading on deferred and uncollected premiums			0
26. Net transfers to or (from) Separate Accounts net of reinsurance	(140,094,813)	(102,464,846)	(228,330,306)
27. Aggregate write-ins for deductions	3,260,843	3,602,058	11,729,930
28. Totals (Lines 20 to 27)	293,173,465	373,169,633	707,751,328
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	91,777,350	36,275,923	49,099,781
30. Dividends to policyholders and refunds to members			0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	91,777,350	36,275,923	49,099,781
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	19,196,022	9,695,721	12,735,519
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	72,581,328	26,580,202	36,364,262
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 1,939,904 (excluding taxes of \$ (1,089,917) transferred to the IMR)	13,390,899	1,040,078	(8,354,545)
35. Net income (Line 33 plus Line 34)	85,972,227	27,620,280	28,009,717
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	1,327,494,183	1,295,774,536	1,295,774,536
37. Net income (Line 35)	85,972,227	27,620,280	28,009,717
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 5,201,357	(12,726,096)	14,364,937	178,950,301
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	(738,907)	3,946,623	6,816,741
41. Change in nonadmitted assets	16,947	(6,169,608)	10,758,258
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	233,509	(30,697,358)	(67,785,821)
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	(283,501)	(21,360)	(29,549)
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			(125,000,000)
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)	72,474,179	9,043,514	31,719,647
55. Capital and surplus, as of statement date (Lines 36 + 54)	1,399,968,362	1,304,818,050	1,327,494,183
DETAILS OF WRITE-INS			
08.301. Administrative Service Fees	1,192,230	1,204,893	2,381,866
08.302. Other Fee Income	305,789	286,870	328,971
08.303. Company owned life insurance	2,746	5,214	10,273
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	1,500,765	1,496,977	2,721,110
2701. Securities Lending Interest Expense	2,774,842	3,409,690	7,377,670
2702. Change in Contingent Liability Reserve			3,827,326
2703. Pension Expense	341,957	323,197	646,394
2798. Summary of remaining write-ins for Line 27 from overflow page	144,044	(130,829)	(121,460)
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	3,260,843	3,602,058	11,729,930
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 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	167,347,082	237,158,176	435,927,429
2. Net investment income	196,614,238	153,980,363	308,574,286
3. Miscellaneous income	9,695,629	10,634,358	19,372,233
4. Total (Lines 1 to 3)	373,656,949	401,772,897	763,873,948
5. Benefit and loss related payments	522,631,356	601,883,367	1,185,289,139
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(168,009,445)	(72,413,835)	(165,931,034)
7. Commissions, expenses paid and aggregate write-ins for deductions	34,073,317	37,427,681	78,390,937
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ (1,226,168) tax on capital gains (losses)	8,752,862	7,243,524	12,167,403
10. Total (Lines 5 through 9)	397,448,090	574,140,737	1,109,916,445
11. Net cash from operations (Line 4 minus Line 10)	(23,791,141)	(172,367,840)	(346,042,497)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	418,588,117	572,109,901	1,007,304,181
12.2 Stocks	61,712,105	34,475,247	66,877,787
12.3 Mortgage loans	31,707,495	37,131,375	72,109,753
12.4 Real estate	0	0	0
12.5 Other invested assets	13,417,918	7,549,063	14,813,242
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(168)	2,827	2,525
12.7 Miscellaneous proceeds	4,735,008	15,239,508	6,399,878
12.8 Total investment proceeds (Lines 12.1 to 12.7)	530,160,475	666,507,921	1,167,507,366
13. Cost of investments acquired (long-term only):			
13.1 Bonds	321,401,893	361,355,657	532,726,798
13.2 Stocks	47,793,656	28,276,623	55,762,751
13.3 Mortgage loans	4,826,049	22,199,090	56,311,886
13.4 Real estate	0	0	0
13.5 Other invested assets	9,120,106	17,678,413	34,640,006
13.6 Miscellaneous applications	13,204,646	29,398,538	40,745,552
13.7 Total investments acquired (Lines 13.1 to 13.6)	396,346,350	458,908,321	720,186,993
14. Net increase (or decrease) in contract loans and premium notes	3,036,594	(3,053,773)	(2,838,370)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	130,777,531	210,653,373	450,158,743
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(32,796,959)	(25,588,175)	(42,957,750)
16.5 Dividends to stockholders	0	0	75,000,000
16.6 Other cash provided (applied)	2,412,100	26,719,547	23,976,374
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(30,384,859)	1,131,372	(93,981,376)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .	76,601,531	39,416,905	10,134,870
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	42,592,421	32,457,551	32,457,551
19.2 End of period (Line 18 plus Line 19.1)	119,193,952	71,874,456	42,592,421

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

20.0001. Dividend to The Western and Southern Life Insurance Company in the form of Common Stock .			(50,000,000)
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EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS			
	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Individual life	140,402	258,900	308,729
2. Group life	0	0	0
3. Individual annuities	167,558,394	235,668,181	436,526,939
4. Group annuities			0
5. Accident & health	0	0	0
6. Fraternal			0
7. Other lines of business	0	0	0
8. Subtotal (Lines 1 through 7)	167,698,796	235,927,081	436,835,668
9. Deposit-type contracts	2,929,146,561	2,096,347,748	4,579,427,899
10. Total (Lines 8 and 9)	3,096,845,357	2,332,274,829	5,016,263,567

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:

	SSAP #	F/S Page	F/S Line #	2024	2023
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	xxx	xxx	xxx	85,972,227	28,009,717
(2) State Prescribed Practices that increase/(decrease) NAIC SAP					
Derivatives to hedge indexed products	86	4	3	17,356,783	15,061,125
(3) State Permitted Practices that increase/(decrease) NAIC SAP				—	—
(4) NAIC SAP (1-2-3=4)	xxx	xxx	xxx	<u>68,615,444</u>	<u>12,948,592</u>
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	1,399,968,362	1,327,494,183
(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>1,399,968,362</u>	<u>1,327,494,183</u>

B. Use of Estimates in the Preparation of the Financial Statements

No Change.

C. Accounting Policy

(2) Not applicable.

(6) Loan-backed and structured securities are stated at amortized cost, except those with an initial NAIC designation of 6, which are stated at the lower of amortized cost or fair value. Loan-backed and structured securities with an initial NAIC designation of 6 could have a final designation of 1 through 5 as determined by the SVO financial modeling process. The retrospective adjustment method is used to determine amortized cost for all loan-backed and structured securities, except for those which an other-than-temporary impairment has been recognized, which use the prospective adjustment method to determine amortized cost.

D. Going Concern. Management has not raised any doubts about the entity's ability to continue as a going concern.

2. Accounting Changes and Correction of Errors

The Company did not have any accounting changes in 2024.

3. Business Combinations and Goodwill. No Change.

4. Discontinued Operations. No Change.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans. No Change.

B. Debt Restructuring. None.

STATEMENT AS OF JUNE 30, 2024 OF THE Integrity Life Insurance Company

C. Reverse Mortgages. None.

D. Loan-Backed Securities

- (1) Prepayment assumptions are derived from Bloomberg and broker dealer prepayment models or from empirical data.
- (2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the period ended June 30, 2024, 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 Company had no loan-backed and structured securities with a recognized other-than-temporary impairment, for the period ended June 30, 2024, 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
Total	XXX	XXX	—	XXX	XXX	XXX

- (4) The following is an aggregate total of all impaired loan-backed securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains as of June 30, 2024:

a. The aggregate amount of unrealized losses:

1. Less than 12 Months\$1,143,972

2. 12 Months or Longer\$98,543,124

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

1. Less than 12 Months\$132,304,820

2. 12 Months or Longer\$1,122,063,354
- (5) The Company monitors investments to determine if there has been an other-than temporary decline in fair value. Factors management considers for each identified security include the following:

a. the length of time and the extent to which the fair value is below the book/adjusted carry value;

b. the financial condition and near term prospects of the issuer, including specific events that may affect its operations;

c. for equity securities and debt securities with credit related declines in fair value, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;

d. for debt securities with interest related declines in fair value, the Company's intent to sell the security before recovery of its book/adjusted carry value;

e. for loan-backed securities, the Company's intent and ability to hold the security long enough for it to recover its value to book/adjusted carry value;

f. for loan-backed securities, the Company's intent to sell the security before recovery of its book/adjusted carry value.

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(3) Collateral Received

b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged is \$110.3 million.

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

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

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

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

J. Real Estate. No Change.

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

L. Restricted Assets. No Change.

M. Working Capital Finance Investments. None.

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N. Offsetting and Netting of Assets and Liabilities

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

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1) Assets			
Derivative Instrument	107,685,361	—	107,685,361

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

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(2) Liabilities			
Derivative Instrument	(49,630,919)	—	(49,630,919)

* 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.

In June 2024, the Company received a \$47.0 million ordinary dividend from its subsidiary, National Integrity Life Insurance Company. The dividend was in the form of cash.

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 \$910.0 million. The Company calculated this amount after a review of its pledgeable assets (both pledged and unpledged) and after applying the respective FHLB borrowing haircuts.

(2) FHLB Capital Stock

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	7,245,744	7,245,744	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	25,133,627	25,133,627	—
(d) Excess Stock	29	29	—
(e) Aggregate Total (a+b+c+d)	32,379,400	32,379,400	—
Actual or estimated Borrowing Capacity as			
(f) Determined by the Insurer	910,000,000	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	7,501,772	7,501,772	—
(b) Membership Stock - Class B	—	—	—
(c) Activity Stock	26,856,203	26,856,203	—
(d) Excess Stock	1,488,926	1,488,926	—
(e) Aggregate Total (a+b+c+d)	35,846,901	35,846,901	—
Actual or estimated Borrowing Capacity as			
(f) Determined by the Insurer	850,000,000	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)

STATEMENT AS OF JUNE 30, 2024 OF THE Integrity Life Insurance Company

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

	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption			
			3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
Membership Stock						
1. Class A	7,245,744	7,245,744	—	—	—	—
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)	1,161,083,793	1,223,833,730	558,525,040
2. Current Year General Account Total Collateral Pledged	1,161,083,793	1,223,833,730	558,525,040
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	1,079,610,230	1,139,671,268	596,804,500
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)	1,155,283,677	1,228,607,706	540,304,500
2. Current Year General Account Maximum Collateral Pledged	1,155,283,677	1,228,607,706	540,304,500
3. Current Year Separate Accounts Maximum Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	1,079,610,230	1,139,671,268	596,804,500

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1	2	3	4
	Total 2+3	General Account	Separate Accounts	Funding Agreements Reserves Established
1. Current Year				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	558,525,040	558,525,040	—	559,974,507
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	558,525,040	558,525,040	—	559,974,507
2. Prior Year-end				
(a) Debt	—	—	—	XXX
(b) Funding Agreements	596,804,500	596,804,500	—	598,798,975
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	596,804,500	596,804,500	—	598,798,975

b. Maximum Amount During Reporting Period (Current Year)

	1	2	3
	Total 2+3	General Account	Separate Accounts
1. Debt	—	—	—
2. Funding Agreements	558,525,040	558,525,040	—
3. Other	—	—	—
4. Aggregate Total (1+2+3)	558,525,040	558,525,040	—

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

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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 \$14.9 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	\$ 1,392,262,476	XX
Less:		
(2) Admitted Positive Goodwill	\$ —	XX
(3) Admitted EDP Equipment & Operating System Software	\$ —	XX
(4) Admitted Net Deferred Taxes	\$ 12,459,726	XX
(5) Recognized Disallowed IMR General Account	\$ 14,809,593	XX
(6) Recognized Disallowed IMR Separate Account	\$ 6,036,415	XX
(7) Adjusted Capital and Surplus (Line 1-2-3-4-5-6)	\$ 1,358,956,742	XX
(8) Limitation on amount of goodwill (adjusted capital and surplus times 10% goodwill limitation [Line 7*10%])	\$ 135,895,674	XX
(9) Current Period Disallowed IMR Recognized in General Account	XX	\$ 14,937,667
(10) Current Period Disallowed IMR Recognized in Separate Account	XX	\$ 6,570,618
(11) Current Period Admitted Disallowed IMR Recognized as a % of Prior Period Adjusted Capital and Surplus ((Line 9+Line 10)/Line 7)	XX	1.6 %

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.

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20. Fair Value Measurements
A.

(1) Fair Value Measurements at June 30, 2024

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds: Industrial & miscellaneous	—	1,127,887	—	—	1,127,887
Bonds: RMBS	—	312,080	—	—	312,080
Common stock: Unaffiliated	580,989,779	—	—	10,688,207	591,677,986
Common stock: Mutual funds	208,135	—	—	—	208,135
Preferred stock	—	22,280,086	—	—	22,280,086
Derivative assets: Options, purchased	—	63,952,041	42,323,465	—	106,275,506
Derivative assets: Futures	1,409,855	—	—	—	1,409,855
Separate account assets*	794,453,690	288,823	—	—	794,742,513
Total assets at fair value	1,377,061,459	87,960,917	42,323,465	10,688,207	1,518,034,048

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	—	(49,630,919)	—	—	(49,630,919)
Total liabilities at fair value	—	(49,630,919)	—	—	(49,630,919)

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

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

Quarter Ended at 06/30/2024

Description	Beginning Balance at 04/01/2024	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 06/30/2024
a. Assets										
Derivative assets: Options, purchased	54,234,130	—	—	(12,575,681)	—	4,661,944	—	—	(3,996,928)	42,323,465
Total Assets	54,234,130	—	—	(12,575,681)	—	4,661,944	—	—	(3,996,928)	42,323,465

Quarter Ended at 03/31/2024

Description	Beginning Balance at 01/01/2024	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 03/31/2024
a. Assets										
Derivative assets: Options, purchased	29,484,693	—	—	23,162,833	—	3,700,954	—	—	(2,114,350)	54,234,130
Total Assets	29,484,693	—	—	23,162,833	—	3,700,954	—	—	(2,114,350)	54,234,130

- (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 industrial and miscellaneous bonds and below investment grade residential mortgage-backed securities initially rated NAIC 6. 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.

Assets held in Level 2 of the separate accounts carried at fair value primarily include NAIC 6 rated corporate bonds. The fair values of these assets have been determined using the same aforementioned methodologies in the general account for bonds.

B. Not applicable.

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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	4,171,288,669	4,426,957,006	41,573,389	4,100,852,502	28,862,778	—	—
Common stock: Unaffiliated**	624,057,386	624,057,386	613,369,179	—	—	10,688,207	—
Common stock: Mutual funds	208,135	208,135	208,135	—	—	—	—
Preferred stock	22,280,086	22,280,086	—	22,280,086	—	—	—
Mortgage loans	871,697,706	914,589,686	—	—	871,697,706	—	—
Cash, cash equivalents, & short-term investments	119,222,854	119,193,954	119,222,854	—	—	—	—
Other invested assets: Surplus notes	20,639,120	20,938,241	—	20,639,120	—	—	—
Securities lending reinvested collateral assets	—	—	—	—	—	—	—
Derivative assets	107,685,361	107,685,361	1,409,855	63,952,041	42,323,465	—	—
Separate account assets	1,643,060,452	1,675,796,098	793,743,801	806,471,656	42,844,995	—	—
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(1,237,560,554)	(1,264,636,467)	—	—	(1,237,560,554)	—	—
Fixed-indexed annuity contracts	(1,523,793,034)	(1,586,013,208)	—	—	(1,523,793,034)	—	—
Derivative liabilities	(49,630,919)	(49,630,919)	—	(49,630,919)	—	—	—
Cash collateral payable	(39,320,000)	(39,320,000)	—	(39,320,000)	—	—	—
Separate account liabilities*	(854,589,337)	(875,611,253)	—	—	(854,589,337)	—	—
Securities lending liability	(106,717,387)	(106,717,387)	—	(106,717,387)	—	—	—

*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.

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.

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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 \$14.70 and \$28.47. 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 JUNE 30, 2024 OF THE Integrity Life Insurance Company

(2) Impact of Risk Sharing Provisions of the Affordable Care Act on Admitted Assets, Liabilities and Revenue for the Current Year

AMOUNT

a.	Permanent ACA Risk Adjustment Program	
	Assets	
	1. Premium adjustments receivable due to ACA Risk Adjustment	—
	Liabilities	
	2. Risk adjustment user fees payable for ACA Risk Adjustment	—
	3. Premium adjustments payable due to ACA Risk Adjustment	—
	Operations (Revenue & Expense)	
	4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment	—
	5. Reported in expenses as ACA risk adjustment user fees (incurred/paid)	—
b.	Transitional ACA Reinsurance Program	
	Assets	
	1. Amounts recoverable for claims paid due to ACA Reinsurance	—
	2. Amounts recoverable for claims unpaid due to ACA Reinsurance (Contra Liability)	—
	3. Amounts receivable relating to uninsured plans for contributions for ACA Reinsurance	—
	Liabilities	
	4. Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium	—
	5. Ceded reinsurance premiums payable due to ACA Reinsurance	—
	6. Liabilities for amounts held under uninsured plans contributions for ACA Reinsurance	—
	Operations (Revenue & Expense)	
	7. Ceded reinsurance premiums due to ACA Reinsurance	—
	8. Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments	—
	9. ACA Reinsurance contributions - not reported as ceded premium	—
c.	Temporary ACA Risk Corridors Program	
	Assets	
	1. Accrued retrospective premium due to ACA Risk Corridors	—
	Liabilities	
	2. Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors	—
	Operations (Revenue & Expense)	
	3. Effect of ACA Risk Corridors on net premium income (paid/received)	—
	4. Effect of ACA Risk Corridors on change in reserves for rate credits	—

STATEMENT AS OF JUNE 30, 2024 OF THE Integrity Life Insurance Company

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

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

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

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

STATEMENT AS OF JUNE 30, 2024 OF THE Integrity Life Insurance Company

(5) ACA Risk Corridors Receivable as of Reporting Date

Risk Corridors Program Year	1	2	3	4	5	6
	Estimated Amount to be Filed or Final Amount Filed	Non-accrued Amounts for Impairment or Other Reasons	Amounts	Asset Balance (Gross of Non-admissions)	Non-admitted Amount	Net Admitted Asset (4 - 5)
a. 2014						
b. 2015						
c. 2016						
d. Total (a + b + c)	—	—	—	—	—	—

24E(5)d (Column 4) should equal 24E(3)c1 (Column 9)

24E(5)d (Column 6) should equal 24E(2)c1

25. Change in Incurred Losses and Loss Adjustment Expenses. No Change.
26. Intercompany Pooling Arrangements. No Change.
27. Structured Settlements. No Change.
28. Health Care Receivables. No Change.
29. Participating Policies. No Change.
30. Premium Deficiency Reserves.. No Change.
31. Reserves for Life Contracts and Annuity Contracts. No Change.
32. Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics. No Change.
33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics. No Change.
34. Premiums and Annuity Consideration Deferred and Uncollected. No Change.
35. Separate Accounts. No Change.
36. Loss/Claim Adjustment Expenses. No Change.

STATEMENT AS OF JUNE 30, 2024 OF THE Integrity Life Insurance Company

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

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

Yes [] No [X]
- 1.2

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

Yes [] No []
- 2.1

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

Yes [] No [X]
- 2.2

If yes, date of change:
- 3.1

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

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

Yes [X] No []
- 3.2

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

Yes [] No [X]
- 3.3

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

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

Yes [] No [X]
- 3.5

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

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

Yes [] No [X]
- 4.2

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

1	2	3
Name of Entity	NAIC Company Code	State of Domicile
5.

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

If yes, attach an explanation.

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

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

12/31/2022
- 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.

12/31/2022
- 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).

04/12/2024
- 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	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC
W&S Brokerage Services, Inc.	Cincinnati, Ohio				YES...
Fort Washington Investment Advisors, Inc.	Cincinnati, Ohio				YES...
Touchstone Advisors, Inc.	Cincinnati, Ohio				YES...
Touchstone Securities, Inc.	Cincinnati, Ohio				YES...
Eagle Realty Capital Partners, LLC	Cincinnati, Ohio				YES...

STATEMENT AS OF JUNE 30, 2024 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:

\$25,775,470

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 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$0	\$
14.22 Preferred Stock	\$0	\$
14.23 Common Stock	\$473,315,979	\$440,739,374
14.24 Short-Term Investments	\$0	\$
14.25 Mortgage Loans on Real Estate	\$0	\$
14.26 All Other	\$217,099,867	\$222,632,389
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$690,415,846	\$663,371,763
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.

\$110,294,350

16.2

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

\$110,254,524

16.3

Total payable for securities lending reported on the liability page.

\$106,717,387

8.1

STATEMENT AS OF JUNE 30, 2024 OF THE Integrity Life Insurance Company

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

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

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

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

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

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes [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

\$

914,589,686

1.14

Total Mortgages in Good Standing

\$

914,589,686

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)

\$

914,589,686

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 JUNE 30, 2024 OF THE Integrity Life Insurance Company

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.			Direct Business Only					
			Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
			2 Life Insurance Premiums	3 Annuity Considerations				
1	2	3	4	5	6	7	8	9
Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts		
1. Alabama	AL	L	5,230	908,975	0	0	914,205	0
2. Alaska	AK	L	0	605,692	0	0	605,692	0
3. Arizona	AZ	L	(3,306)	1,245,089	0	0	1,241,783	110,716
4. Arkansas	AR	L	90	860,096	0	0	860,186	0
5. California	CA	L	4,334	12,319,151	0	0	12,323,485	1,758,024
6. Colorado	CO	L	3,448	2,250,536	0	0	2,253,984	256,000
7. Connecticut	CT	L	52	1,065,726	0	0	1,065,778	0
8. Delaware	DE	L	490	1,329,264	0	0	1,329,754	92,574
9. District of Columbia	DC	L	0	0	0	0	0	0
10. Florida	FL	L	9,391	16,227,639	0	0	16,237,030	981,484
11. Georgia	GA	L	3,376	1,671,149	0	0	1,674,525	0
12. Hawaii	HI	L	2,033	642,398	0	0	644,431	0
13. Idaho	ID	L	78	21,748	0	0	21,826	5,588,000
14. Illinois	IL	L	13,024	8,038,386	0	0	8,051,410	509,060
15. Indiana	IN	L	2,590	6,595,185	0	0	6,597,775	165,867
16. Iowa	IA	L	17,169	527,096	0	0	544,265	683,100
17. Kansas	KS	L	841	1,444,640	0	0	1,445,481	153,956
18. Kentucky	KY	L	0	2,994,700	0	0	2,994,700	226,162
19. Louisiana	LA	L	0	412,486	0	0	412,486	0
20. Maine	ME	L	0	104,134	0	0	104,134	0
21. Maryland	MD	L	8,531	3,560,915	0	0	3,569,446	200,248
22. Massachusetts	MA	L	79	2,182,384	0	0	2,182,463	4,852,488
23. Michigan	MI	L	709	6,121,134	0	0	6,121,843	701,384
24. Minnesota	MN	L	12,216	1,165,538	0	0	1,177,754	200,000
25. Mississippi	MS	L	3,336	900	0	0	4,236	0
26. Missouri	MO	L	3,093	1,337,172	0	0	1,340,265	0
27. Montana	MT	L	80	554,427	0	0	554,507	0
28. Nebraska	NE	L	38	287,691	0	0	287,729	0
29. Nevada	NV	L	66	1,075,973	0	0	1,076,039	0
30. New Hampshire	NH	L	0	434,149	0	0	434,149	248,820
31. New Jersey	NJ	L	0	9,097,622	0	0	9,097,622	1,121,658
32. New Mexico	NM	L	582	475,505	0	0	476,087	0
33. New York	NY	N	1,235	3,100,889	0	0	3,102,124	0
34. North Carolina	NC	L	770	7,298,966	0	0	7,299,736	835,968
35. North Dakota	ND	L	0	0	0	0	0	641,402
36. Ohio	OH	L	23,633	31,961,502	0	0	31,985,135	2,900,278,829
37. Oklahoma	OK	L	1,169	1,277,394	0	0	1,278,563	46,234
38. Oregon	OR	L	65	2,199,077	0	0	2,199,142	445,165
39. Pennsylvania	PA	L	16,967	13,685,829	0	0	13,702,796	1,503,268
40. Rhode Island	RI	L	0	276,447	0	0	276,447	782,761
41. South Carolina	SC	L	3,039	1,140,253	0	0	1,143,292	272,511
42. South Dakota	SD	L	1,164	66,369	0	0	67,533	0
43. Tennessee	TN	L	834	2,697,207	0	0	2,698,041	1,484,423
44. Texas	TX	L	1,025	7,050,136	0	0	7,051,161	1,673,570
45. Utah	UT	L	0	1,202,249	0	0	1,202,249	0
46. Vermont	VT	L	0	16,485	0	0	16,485	0
47. Virginia	VA	L	129	3,129,492	0	0	3,129,621	2,359,676
48. Washington	WA	L	992	4,259,347	0	0	4,260,339	973,213
49. West Virginia	WV	L	1,407	1,055,814	0	0	1,057,221	0
50. Wisconsin	WI	L	403	1,535,294	0	0	1,535,697	0
51. Wyoming	WY	L	0	33,144	0	0	33,144	0
52. American Samoa	AS	N	0	0	0	0	0	0
53. Guam	GU	N	0	0	0	0	0	0
54. Puerto Rico	PR	N	0	0	0	0	0	0
55. U.S. Virgin Islands	VI	N	0	0	0	0	0	0
56. Northern Mariana Islands	MP	N	0	0	0	0	0	0
57. Canada	CAN	N	0	0	0	0	0	0
58. Aggregate Other Aliens	OT	XXX	0	15,000	0	0	15,000	0
59. Subtotal	XXX		140,402	167,558,394	0	0	167,698,796	2,929,146,561
90. Reporting entity contributions for employee benefits plans	XXX		0	0	0	0	0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX		0	0	0	0	0	0
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX		0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions	XXX		0	0	0	0	0	0
94. Aggregate or other amounts not allocable by State	XXX		0	0	0	0	0	0
95. Totals (Direct Business)	XXX		140,402	167,558,394	0	0	167,698,796	2,929,146,561
96. Plus Reinsurance Assumed	XXX		36,636	0	0	0	36,636	0
97. Totals (All Business)	XXX		177,038	167,558,394	0	0	167,735,432	2,929,146,561
98. Less Reinsurance Ceded	XXX		52,230	3,358,098	0	0	3,410,328	0
99. Totals (All Business) less Reinsurance Ceded	XXX		124,808	164,200,296	0	0	164,325,104	2,929,146,561
DETAILS OF WRITE-INS								
58001. ZZZ Other Alien	XXX		0	15,000	0	0	15,000	0
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	15,000	0	0	15,000	0
9401.	XXX							
9402.	XXX							
9403.	XXX							
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX		0	0	0	0	0	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 JUNE 30, 2024 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 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Percen- tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Yes/No)	16 *
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi- ciliary Loca- tion	Rela- tion- ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)					
. 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 ..	.....	.....	.....	The Western and Southern Life Insurance Co	.....	.....	.....	.....	.....	.....	.....	.....
. 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 ..	.....	.....	.....	The Western and Southern Life Insurance Co	.....	.....	.....	.....	.....	.....	.....	.....
. 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 ..	.....	.....	.....	The Western and Southern Life Insurance Co	.....	.....	.....	.....	.....	.....	.....	.....
. 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 ..	.....	.....	.....	The Western and Southern Life Insurance Co	.....	.....	.....	.....	.....	.....	.....	.....
. 0836 ...	Western-Southern Group	 00000	31-1191427 ..	.....	.....	.....	Columbus Life Insurance Co	.. OH.....	 IA.....	.....	Ownership.....	..100.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	87-4569007 ..	.....	.....	.....	Concord HB K Clayton Holdings, LLC	.. MO.....	 NIA.....	WS Real Estate Holdings LLC	Ownership.....	..47.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	85-1998953 ..	.....	.....	.....	Courtland Apartments,LLC	.. GA.....	 NIA.....	WS Real Estate Holdings LLC	Ownership.....	..98.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	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	99-2058376 ..	.....	.....	.....	Crescent Park Venture, LLC	.. OH.....	 NIA.....	WS Real Estate Holdings LLC	Ownership.....	..47.000	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	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 ..	.....	.....	.....	Western & Southern Investment Holdings LLC	.....	.....	.....	.....	.....	.....	.....	.....
. 0836 ...	Western-Southern Group	 00000	31-1779151 ..	.....	.....	.....	Eagle Realty Group, LLC	.. OH.....	 NIA.....	Eagle Realty Group, LLC	Ownership.....	..100.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	31-1779151 ..	.....	.....	.....	The Western and Southern Life Insurance Co	.....	.....	.....	.....	.....	.....	.....	.....
. 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.....	.....

STATEMENT AS OF JUNE 30, 2024 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 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Percen- tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Yes/No)	16 *
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi- ciliary Loca- tion	Rela- tion- ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)					
. 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	93-3728576 ..	.....	.....	.....	ERG-CP MN7 Last Mile JV, LLC	.. MN.....	 NIA.....	The Western and Southern Life Insurance Co	Ownership.....	..67.000	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.....	..4.180	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	52-2206044 ..	.....	.....	.....	Fort Washington Capital Partners, LLC	.. OH.....	 NIA.....	Fort Washington Investment Advisors, Inc.	Ownership.....	..100.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0837 ...	Western-Southern Group	 00003	31-1727947 ..	.....	.....	.....	Fort Washington Flexible Income LLC	.. OH.....	 NIA.....	Integrity Life Insurance Co	Ownership.....	..16.310	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.....	..8.160	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00002	31-1727947 ..	.....	.....	.....	Fort Washington Flexible Income LLC	.. OH.....	 NIA.....	Western & Southern Financial Group, Inc. .	Ownership.....	..21.270	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	47-3243974 ..	.....	.....	.....	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	98-1227949 ..	.....	.....	.....	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.....	..6.120	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.....	..6.120	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.....	..1.630	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.....	..41.390	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.....	..11.780	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	31-1301863 ..	.....	.....	.....	Fort Washington Investment Advisors, Inc. ...	.. OH.....	 NIA.....	Western & Southern Investment Holdings LLC	Ownership.....	..100.000	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.....	..4.200	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	31-1727947 ..	.....	.....	.....	Fort Washington PE Invest III LP	.. OH.....	 NIA.....	The Western and Southern Life Insurance Co	Ownership.....	..95.800	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	16-1648796 ..	.....	.....	.....	Fort Washington PE Invest IV LP	.. OH.....	 NIA.....	Fort Washington Capital Partners, LLC	Ownership.....	..0.500	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	16-1648796 ..	.....	.....	.....	Fort Washington PE Invest IV LP	.. OH.....	 NIA.....	The Western and Southern Life Insurance Co	Ownership.....	..44.420	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	81-1722824 ..	.....	.....	.....	Fort Washington PE Invest IX-B-LP	.. OH.....	 NIA.....	FIWPEI IX GP, LLC	Ownership.....	..0.500	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	81-1722824 ..	.....	.....	.....	Fort Washington PE Invest IX-B-LP	.. OH.....	 NIA.....	The Western and Southern Life Insurance Co	Ownership.....	..100.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	81-1997777 ..	.....	.....	.....	Fort Washington PE Invest IX-K	.. OH.....	 NIA.....	FIWPEI IX GP, LLC	Ownership.....	..0.500	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	81-1710716 ..	.....	.....	.....	Fort Washington PE Invest IX-LP	.. OH.....	 NIA.....	FIWPEI 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.....	The Western and Southern Life Insurance Co	Ownership.....	..2.680	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
											Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner- ship Provide Percen- tage			
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi- ciliary Loca- tion	Relation- ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)			Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/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 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.....		Ownership.....	.. 100.000	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.....	.. 42.110	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.....	.. 28.760	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.....	.. 28.790	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.....	.. 100.000	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.....	.. 25.250	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.....	.. 100.000	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.....	.. 100.000	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.....	.. 3.890	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.....	.. 9.630	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	90-0989164 ..				Fort Washington PE Opp Fund III, L.P.	.. OH.....	NIA.....	Fort Washington PE Invest VII LP	Ownership.....	.. 3.750	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	90-0989164 ..				Fort Washington PE Opp Fund III, L.P.	.. OH.....	NIA.....	Fort Washington PE Invest VIII LP	Ownership.....	.. 3.180	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	90-0989164 ..				Fort Washington PE Opp Fund III, L.P.	.. OH.....	NIA.....	FIWPEO III GP, LLC	Ownership.....	.. 0.500	Western & Southern Mutual Holding Co .	 NO.....	.....

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.....	The Western and Southern Life Insurance Co	Ownership.....	.. 2.200	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	37-1736757 ..	.....	.....	.....	Fort Washington PE Opp Fund III-B, L.P.	.. OH.....	 NIA.....	FWPEO III GP, LLC	Ownership.....	.. 0.500	Western & Southern Mutual Holding Co .	... NO.....	.....
										The Western and Southern Life Insurance Co					
. 0836 ...	Western-Southern Group	 00000	37-1736757 ..	.....	.....	.....	Fort Washington PE Opp Fund III-B, L.P.	.. OH.....	 NIA.....		Ownership.....	.. 100.000	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	85-1483379 ..	.....	.....	.....	Fort Washington PE Opp Fund IV, L.P.	.. OH.....	 NIA.....	FWPEO IV GP, LLC	Ownership.....	.. 0.500	Western & Southern Mutual Holding Co .	... NO.....	.....
										The Western and Southern Life Insurance Co					
. 0836 ...	Western-Southern Group	 00000	85-1483379 ..	.....	.....	.....	Fort Washington PE Opp Fund IV, L.P.	.. OH.....	 NIA.....		Ownership.....	.. 3.020	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	85-1503656 ..	.....	.....	.....	Fort Washington PE Opp Fund IV-B, L.P.	.. OH.....	 NIA.....	FWPEO IV GP, LLC	Ownership.....	.. 0.500	Western & Southern Mutual Holding Co .	... NO.....	.....
										The Western and Southern Life Insurance Co					
. 0836 ...	Western-Southern Group	 00000	85-1503656 ..	.....	.....	.....	Fort Washington PE Opp Fund IV-B, L.P.	.. OH.....	 NIA.....		Ownership.....	.. 100.000	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0837 ...	Western-Southern Group	 00001	85-1521520 ..	.....	.....	.....	Fort Washington PE Opp Fund IV-K, L.P.	.. OH.....	 NIA.....	FWPEO IV GP, LLC	Ownership.....	.. 0.500	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	87-3815473 ..	.....	.....	.....	Fort Washington PE Small Market II L.P.	.. OH.....	 NIA.....	FWPEI SM II GP, LLC	Ownership.....	.. 2.000	Western & Southern Mutual Holding Co .	... NO.....	.....
										The Western and Southern Life Insurance Co					
. 0836 ...	Western-Southern Group	 00000	87-3815473 ..	.....	.....	.....	Fort Washington PE Small Market II L.P.	.. OH.....	 NIA.....		Ownership.....	.. .26.430	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	87-3834210 ..	.....	.....	.....	Fort Washington PE Small Market II-B L.P.	.. OH.....	 NIA.....	FWPEI SM II GP, LLC	Ownership.....	.. 2.240	Western & Southern Mutual Holding Co .	... NO.....	.....
										The Western and Southern Life Insurance Co					
. 0836 ...	Western-Southern Group	 00000	87-3834210 ..	.....	.....	.....	Fort Washington PE Small Market II-B L.P.	.. OH.....	 NIA.....		Ownership.....	.. .97.760	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	87-2353885 ..	.....	.....	.....	Fourth and Pike Apartments, LLC	.. OH.....	 NIA.....	WS Real Estate Holdings LLC	Ownership.....	.. 100.000	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	47-1922641 ..	.....	.....	.....	Frontage Lodge Investor Holdings, LLC	.. CO.....	 NIA.....	WS Real Estate Holdings LLC	Ownership.....	.. 98.000	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	81-1698272 ..	.....	.....	.....	FWPEI IX GP, LLC	.. OH.....	 NIA.....	Fort Washington Investment Advisors, Inc.	Ownership.....	.. 100.000	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	87-1225842 ..	.....	.....	.....	FWPEI Mauna Kea GP, LLC	.. OH.....	 NIA.....	Fort Washington Investment Advisors, Inc.	Ownership.....	.. 100.000	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	87-3616440 ..	.....	.....	.....	FWPEI SM II GP, LLC	.. OH.....	 NIA.....	Fort Washington Investment Advisors, Inc.	Ownership.....	.. 100.000	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	20-4844372 ..	.....	.....	.....	FWPEI V GP, LLC	.. OH.....	 NIA.....	Fort Washington Investment Advisors, Inc.	Ownership.....	.. 100.000	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	26-1073669 ..	.....	.....	.....	FWPEI VI GP, LLC	.. OH.....	 NIA.....	Fort Washington Investment Advisors, Inc.	Ownership.....	.. 100.000	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	27-1321253 ..	.....	.....	.....	FWPEI VII GP, LLC	.. OH.....	 NIA.....	Fort Washington Investment Advisors, Inc.	Ownership.....	.. 100.000	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	46-3584733 ..	.....	.....	.....	FWPEI VIII GP, LLC	.. OH.....	 NIA.....	Fort Washington Investment Advisors, Inc.	Ownership.....	.. 100.000	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	83-0980611 ..	.....	.....	.....	FWPEI X GP, LLC	.. OH.....	 NIA.....	Fort Washington Investment Advisors, Inc.	Ownership.....	.. 100.000	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	87-3656912 ..	.....	.....	.....	FWPEI XI GP, LLC	.. OH.....	 NIA.....	Fort Washington Investment Advisors, Inc.	Ownership.....	.. 100.000	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	26-3806561 ..	.....	.....	.....	FWPEO II GP, LLC	.. OH.....	 NIA.....	Fort Washington Investment Advisors, Inc.	Ownership.....	.. 100.000	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	46-2895522 ..	.....	.....	.....	FWPEO III GP, LLC	.. OH.....	 NIA.....	Fort Washington Investment Advisors, Inc.	Ownership.....	.. 100.000	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	85-1463366 ..	.....	.....	.....	FWPEO IV GP, LLC	.. OH.....	 NIA.....	Fort Washington Investment Advisors, Inc.	Ownership.....	.. 100.000	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	92-1415079 ..	.....	.....	.....	GDR Capital, LLC	.. AZ.....	 NIA.....	WS Real Estate Holdings LLC	Ownership.....	.. 32.000	Western & Southern Mutual Holding Co .	... NO.....	.....
										The Western and Southern Life Insurance Co					
. 0836 ...	Western-Southern Group	 00000	43-2081325 ..	.....	.....	.....	Gerber Life Agency, LLC	.. OH.....	 NIA.....		Ownership.....	.. 100.000	Western & Southern Mutual Holding Co .	... NO.....	.....
										The Western and Southern Life Insurance Co					
. 0836 ...	Western-Southern Group	 70939	13-2611847 ..	.....	.....	.....	Gerber Life Insurance Company	.. NY.....	 IA.....		Ownership.....	.. 100.000	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	92-1277121 ..	.....	.....	.....	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	88-3437673 ..	.....	.....	.....	Hampton Roads Oz Fund	.. VA.....	 NIA.....	WS Real Estate Holdings LLC	Ownership.....	.. 98.000	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	88-4269012 ..	.....	.....	.....	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	99-2291762 ..	.....	.....	.....	HP AZB Co-Invest LP	.. AZ.....	 NIA.....	WS Real Estate Holdings LLC	Ownership.....	.. 22.430	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	92-1556010 ..	.....	.....	.....	Hunters Creek JV, LLC	.. TN.....	 NIA.....	WS Real Estate Holdings LLC	Ownership.....	.. 67.000	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	31-1328371 ..	.....	.....	.....	IFS Financial Services, Inc	.. OH.....	 NIA.....	Western-Southern Life Assurance Co	Ownership.....	.. 100.000	Western & Southern Mutual Holding Co .	... NO.....	.....
										The Western and Southern Life Insurance Co					
. 0836 ...	Western-Southern Group	 74780	86-0214103 ..	.....	.....	.....	Integrity Life Insurance Co	.. OH.....	 RE.....		Ownership.....	.. 100.000	Western & Southern Mutual Holding Co .	... NO.....	.....
										The Western and Southern Life Insurance Co					
. 0836 ...	Western-Southern Group	 00000	34-1826874 ..	.....	.....	.....	IR Mall Associates LTD	.. FL.....	 NIA.....		Ownership.....	.. 49.500	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	83-1797000 ..	.....	.....	.....	Keller Hicks Inv. Holdings, LLC	.. TX.....	 NIA.....	WS Real Estate Holdings LLC	Ownership.....	.. 98.000	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	87-2435757 ..	.....	.....	.....	Kemah Holdings, LLC	.. TX.....	 NIA.....	WS Real Estate Holdings LLC	Ownership.....	.. 100.000	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	 00000	83-3004899 ..	.....	.....	.....	Lennox Zionsville Inv. Holdings,LLC	.. IN.....	 NIA.....	WSLR Holdings LLC	Ownership.....	.. 98.000	Western & Southern Mutual Holding Co .	... NO.....	.....

STATEMENT AS OF JUNE 30, 2024 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 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Percen- tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Yes/No)	16 *
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi- ciliary Loca- tion	Rela- tion- ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)					
. 0836 ...	Western-Southern Group	... 00000 ...	99-2649941 ..				Limestone Springs Residences Holdings, LLC ..	.. GA.....	.. NIA.....	WS Real Estate Holdings LLC	Ownership.....	.. 47.000 ...	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	... 00000 ...	35-2123483 ..				LLIA, Inc.	.. OH.....	.. NIA.....	The Lafayette Life Insurance Co	Ownership.....	.. 100.000 ...	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	... 00000 ...	82-3826695 ..				Lorraine Senior Inv. Holdings, LLC	.. FL.....	.. NIA.....	WS Real Estate Holdings LLC	Ownership.....	.. 98.000 ...	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	... 00000 ...	47-2577517 ..				Lytle Park Inn, LLC	.. OH.....	.. NIA.....	WS Real Estate Holdings LLC	Ownership.....	.. 98.000 ...	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	... 00000 ...	47-3966673 ..				Main Hospitality Holdings	.. OH.....	.. NIA.....	WS Real Estate Holdings LLC	Ownership.....	.. 98.000 ...	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	... 00000 ...	83-4499681 ..				Manchester Semmes OZ Fund II, LLC	.. AL.....	.. NIA.....	WS Real Estate Holdings LLC	Ownership.....	.. 100.000 ...	Western & Southern Mutual Holding Co .	... NO.....	.....
. 0836 ...	Western-Southern Group	... 00000 ...	83-4582162 ..				Manchester Semmes Oz Fund, LLC	.. VA.....	.. NIA.....	WSLR Holdings LLC	Ownership.....	.. 98.000 ...	Western & Southern Mutual Holding Co .	... NO.....	.....
							Mauna Kea Taft-Hartley Partners (ERISA), L.P.								
. 0836 ...	Western-Southern Group	... 00000 ...	87-1271007 ..					.. OH.....	.. NIA.....	FWPEI 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.....	.....
										The Western and Southern Life Insurance Co					
. 0836 ...	Western-Southern Group	... 00000 ...	93-3268963 ..				River Reserve Property Paratners, LLC	.. WI.....	.. NIA.....		Ownership.....	.. 27.000 ...	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.....	.....

STATEMENT AS OF JUNE 30, 2024 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 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Percen- tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Yes/No)	16 *
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi- ciliary Loca- tion	Rela- tion- ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)					
. 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	93-4901861 ..	.....	.....	.....	Timberlake JV, LLC	.. TN.....	 NIA.....	WS Real Estate Holdings LLC	Ownership.....	..67.000	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	31-1225804 ..	.....	.....	.....	Touchstone Core Municipal Bond Fund Institution	.. MA.....	 NIA.....	The Western and Southern Life Insurance Co The Western and Southern Life Insurance Co	Ownership.....	..37.900	Western & Southern Mutual Holding Co .	 YES.....	.....
. 0836 ...	Western-Southern Group	 00000	88-0849312 ..	.....	.....	.....	Touchstone Dividend Select ETF	.. DE.....	 NIA.....	Ownership.....	..90.900	Western & Southern Mutual Holding Co .	 YES.....	.....	.....
. 0836 ...	Western-Southern Group	 00000	31-1710355 ..	.....	.....	.....	Touchstone High Yield-Inst	.. DE.....	 NIA.....	Western-Southern Life Assurance Co	Ownership.....	..100.000	Western & Southern Mutual Holding Co .	 YES.....	.....
. 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	92-3352864 ..	.....	.....	.....	Touchstone Securitized Income ETF	.. DE.....	 NIA.....	Western-Southern Life Assurance Co	Ownership.....	..100.000	Western & Southern Mutual Holding Co .	 YES.....	.....
. 0836 ...	Western-Southern Group	 00000	26-1450709 ..	.....	.....	.....	Touchstone Touchstone Snds Intl GR-R6	.. DE.....	 NIA.....	The Western and Southern Life Insurance Co	Ownership.....	..42.000	Western & Southern Mutual Holding Co .	 YES.....	.....
. 0836 ...	Western-Southern Group	 00000	88-0864368 ..	.....	.....	.....	Touchstone US Large CAP Focused ETF	.. DE.....	 NIA.....	Ownership.....	..95.200	Western & Southern Mutual Holding Co .	 YES.....	.....	.....
. 0836 ...	Western-Southern Group	 00000	88-3090843 ..	.....	.....	.....	Town Madison Holdings, LLC	.. AL.....	 NIA.....	WS Real Estate Holdings LLC	Ownership.....	..47.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	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.....	.....
. 0836 ...	Western-Southern Group	 00000	84-3894041 ..	.....	.....	.....	TruAmerica Workforce Housing Fund LP	.. FL.....	 NIA.....	The Western and Southern Life Insurance Co	Ownership.....	..11.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	84-2230033 ..	.....	.....	.....	TXFL NNN Office Inv. Holdings,LLC	.. OH.....	 NIA.....	Integrity Life Insurance Co	Ownership.....	..14.810	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	84-2230033 ..	.....	.....	.....	TXFL NNN Office Inv. Holdings,LLC	.. OH.....	 NIA.....	National Integrity Life Insurance Co	Ownership.....	..14.810	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	84-2230033 ..	.....	.....	.....	TXFL NNN Office Inv. Holdings,LLC	.. OH.....	 NIA.....	The Lafayette Life Insurance Co	Ownership.....	..29.630	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	84-2230033 ..	.....	.....	.....	TXFL NNN Office Inv. Holdings,LLC	.. OH.....	 NIA.....	Western-Southern Life Assurance Co	Ownership.....	..40.740	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	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	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.....	.....
. 0836 ...	Western-Southern Group	 00000	31-1413821 ..	.....	.....	.....	Western & Southern Agency, Inc.	.. OH.....	 NIA.....	The Western and Southern Life Insurance Co	Ownership.....	..100.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	31-1732404 ..	.....	.....	.....	Western & Southern Financial Group, Inc.	.. OH.....	 UIP.....	Western & Southern Mutual Holding Co	Ownership.....	..100.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 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.....	.....
. 0836 ...	Western-Southern Group	 92622	31-1000236 ..	.....	.....	.....	Western-Southern Life Assurance Co	.. OH.....	 IA.....	The Western and Southern Life Insurance Co	Ownership.....	..100.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	20-2820067 ..	.....	.....	.....	WS CEH LLC	.. OH.....	 NIA.....	WS Real Estate Holdings LLC	Ownership.....	..50.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	06-1804432 ..	.....	.....	.....	WS Real Estate Holdings LLC	.. OH.....	 NIA.....	The Western and Southern Life Insurance Co	Ownership.....	..100.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	33-1058916 ..	.....	.....	.....	WSALD NPH LLC	.. PA.....	 NIA.....	WS Real Estate Holdings LLC	Ownership.....	..50.000	Western & Southern Mutual Holding Co .	 NO.....	.....

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

AUGUST FILING

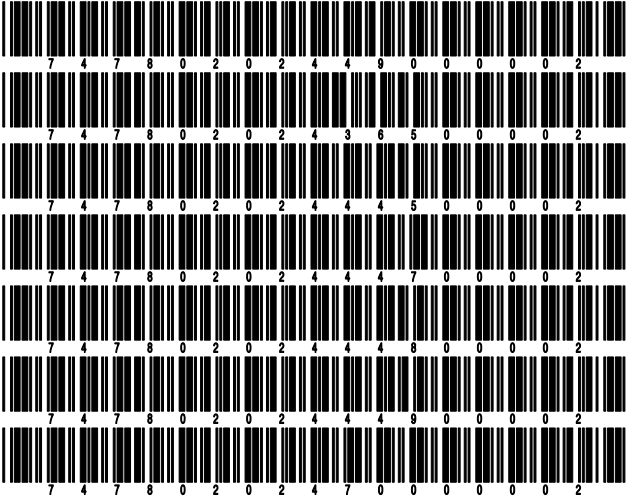
9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting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

Explanation:

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

Bar Code:

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



STATEMENT AS OF JUNE 30, 2024 OF THE Integrity Life Insurance Company

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Summary of Operations Line 27

		1	2	3
		Current Year To Date	Prior Year To Date	Prior Year Ended December 31
2704.	Miscellaneous Expense	109,128	367	413
2705.	Reserve Adjustment	34,916	(131,196)	(121,873)
2797.	Summary of remaining write-ins for Line 27 from overflow page	144,044	(130,829)	(121,460)

SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	941,471,136	957,269,003
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	902,264	45,989,000
2.2 Additional investment made after acquisition	3,923,785	10,322,886
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	31,707,495	72,109,753
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)	914,589,690	941,471,136
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	914,589,690	941,471,136
14. Deduct total nonadmitted amounts		0
15. Statement value at end of current period (Line 13 minus Line 14)	914,589,690	941,471,136

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	376,241,910	326,275,258
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	2,605,000	1,598,000
2.2 Additional investment made after acquisition	6,515,106	33,042,006
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	43	81
5. Unrealized valuation increase/(decrease)	9,580,972	31,417,071
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	13,417,918	14,813,242
8. Deduct amortization of premium and depreciation	10,779	20,721
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other than temporary impairment recognized	0	1,256,543
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	381,514,334	376,241,910
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	381,514,334	376,241,910

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	5,630,800,771	6,018,047,646
2. Cost of bonds and stocks acquired	369,195,549	588,489,549
3. Accrual of discount	4,717,573	8,547,504
4. Unrealized valuation increase/(decrease)	(12,376,616)	175,772,875
5. Total gain (loss) on disposals	12,893,973	1,273,746
6. Deduct consideration for bonds and stocks disposed of	481,317,645	1,122,962,443
7. Deduct amortization of premium	10,689,046	20,492,833
8. Total foreign exchange change in book/adjusted carrying value		0
9. Deduct current year's other than temporary impairment recognized		16,655,748
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	1,017,423	(1,219,525)
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	5,514,241,982	5,630,800,771
12. Deduct total nonadmitted amounts		0
13. Statement value at end of current period (Line 11 minus Line 12)	5,514,241,982	5,630,800,771

STATEMENT AS OF JUNE 30, 2024 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	2,499,839,151	134,099,855	160,857,240	15,531,613	2,499,839,151	2,488,613,379		2,541,428,759
2. NAIC 2 (a)	1,674,284,916	1,176,522,347	1,119,483,620	(15,318,460)	1,674,284,916	1,716,005,183		1,693,891,688
3. NAIC 3 (a)	216,031,067	517,690	14,039,087	(2,710,082)	216,031,067	199,799,588		222,529,207
4. NAIC 4 (a)	90,125,343	169,000	17,847,447	(739,734)	90,125,343	71,707,162		85,860,107
5. NAIC 5 (a)	11,190,392	272,197	1,284,462	(2,699,136)	11,190,392	7,478,991		13,170,070
6. NAIC 6 (a)	1,102,861	0	0	1,065,122	1,102,861	2,167,983		4,812,943
7. Total Bonds	4,492,573,730	1,311,581,089	1,313,511,856	(4,870,677)	4,492,573,730	4,485,772,286	0	4,561,692,774
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0		
9. NAIC 2	22,941,340	0	0	(661,840)	22,941,340	22,279,500		22,087,060
10. NAIC 3	0	0	0	0	0	0		
11. NAIC 4	0	0	0	0	0	0		
12. NAIC 5	0	0	0	0	0	0		
13. NAIC 6	1,171	0	0	(586)	1,171	585		2,636
14. Total Preferred Stock	22,942,511	0	0	(662,426)	22,942,511	22,280,085	0	22,089,696
15. Total Bonds and Preferred Stock	4,515,516,241	1,311,581,089	1,313,511,856	(5,533,103)	4,515,516,241	4,508,052,371	0	4,583,782,470

(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 \$ 2,969,775 ; NAIC 2 \$ 55,845,504 ; NAIC 3 \$; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$.

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
7709999999 Totals	2,950,092	xxx	2,950,092		

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	1	9,250,001
2. Cost of short-term investments acquired	2,950,092	6,412,945
3. Accrual of discount		0
4. Unrealized valuation increase/(decrease)		0
5. Total gain (loss) on disposals		0
6. Deduct consideration received on disposals		15,662,945
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)	2,950,093	1
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	2,950,093	1

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)	41,811,686
2.	Cost Paid/(Consideration Received) on additions	14,238,392
3.	Unrealized Valuation increase/(decrease)	17,356,776
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(3,311,902)
6.	Considerations received/(paid) on terminations	13,450,324
7.	Amortization	
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	56,644,628
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	56,644,628

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	2,359,363
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	(949,509)
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	(150,160)
3.14	Section 1, Column 18, prior year	(1,140,531)
		990,371
		990,371
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	(150,160)
3.24	Section 1, Column 19, prior year plus	(1,140,531)
3.25	SSAP No. 108 adjustments	990,371
		990,371
3.3	Subtotal (Line 3.1 minus Line 3.2)	0
4.1	Cumulative variation margin on terminated contracts during the year	
4.2	Less:	
	4.21 Amount used to adjust basis of hedged item	
	4.22 Amount recognized	
	4.23 SSAP No. 108 adjustments	0
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)	1,409,855
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	1,409,855

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

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

STATEMENT AS OF JUNE 30, 2024 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.....	56,644,587	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	1,409,855	
3.	Total (Line 1 plus Line 2)		58,054,442
4.	Part D, Section 1, Column 6	107,685,361	
5.	Part D, Section 1, Column 7	(49,630,919)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	56,644,587	
8.	Part B, Section 1, Column 13		0
9.	Total (Line 7 plus Line 8)		56,644,587
10.	Part D, Section 1, Column 9	106,275,506	
11.	Part D, Section 1, Column 10	(49,630,919)	
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	1,409,864	
15.	Part D, Section 1, Column 12	1,409,864	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	39,453,295	25,915,467
2. Cost of cash equivalents acquired	2,150,573,130	4,095,311,464
3. Accrual of discount		0
4. Unrealized valuation increase/(decrease)		0
5. Total gain (loss) on disposals	611	4,752
6. Deduct consideration received on disposals	2,071,079,070	4,081,778,388
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)	118,947,966	39,453,295
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	118,947,966	39,453,295

STATEMENT AS OF JUNE 30, 2024 OF THE Integrity Life Insurance Company

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

[illegible]

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract"

[illegible]

SCHEDULE B - PART 2

[illegible]

SCHEDULE B - PART 3

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
9069	LAS VEGAS	NV .....	.....	.....04/07/2017	04/09/2024	12,300,824	0	0	0	0	0	0	12,234,850	12,234,850 .....	.....	.....	.....0
INTGA-2301	ROUND ROCK	TX .....	.....	.....07/25/2023	05/08/2024	13,097,628	0	0	0	0	0	0	13,055,248	13,055,248 .....	.....	.....	.....0
0199999. Mortgages closed by repayment						25,398,452	0	0	0	0	0	0	25,290,098	25,290,098	0	0	0
9044	SPRINGVILLE	UT .....	.....	.....04/05/2006 .....	.....	.....1,884,885	0	0	0	0	0	0	52,217	52,217 .....	.....	.....	.....0
9054	ELDERSBURG	MD .....	.....	.....12/18/2014 .....	.....	.....22,235,389	0	0	0	0	0	0	194,803	194,803 .....	.....	.....	.....0
9055	CHARLOTTESVILLE	VA .....	.....	.....10/06/2015 .....	.....	.....12,573,911	0	0	0	0	0	0	127,311	127,311 .....	.....	.....	.....0
9056	BLACKSBURG	VA .....	.....	.....10/06/2015 .....	.....	.....5,151,824	0	0	0	0	0	0	83,716	83,716 .....	.....	.....	.....0
9058	WESTFIELD	IN .....	.....	.....11/03/2015 .....	.....	.....21,687,605	0	0	0	0	0	0	138,551	138,551 .....	.....	.....	.....0
9060	VINEYARD	UT .....	.....	.....12/07/2015 .....	.....	.....27,726,506	0	0	0	0	0	0	179,568	179,568 .....	.....	.....	.....0
9061	WESTMINSTER	CO .....	.....	.....08/01/2016 .....	.....	.....32,578,138	0	0	0	0	0	0	183,443	183,443 .....	.....	.....	.....0
9064	COLUMBUS	OH .....	.....	.....10/31/2016 .....	.....	.....34,696,543	0	0	0	0	0	0	189,489	189,489 .....	.....	.....	.....0
9065	WASHINGTON	DC .....	.....	.....11/04/2016 .....	.....	.....30,507,060	0	0	0	0	0	0	153,089	153,089 .....	.....	.....	.....0
9066	WESTFIELD	IN .....	.....	.....11/22/2016 .....	.....	.....9,302,510	0	0	0	0	0	0	52,170	52,170 .....	.....	.....	.....0
9067	SILVER SPRING	MD .....	.....	.....01/03/2017 .....	.....	.....16,785,628	0	0	0	0	0	0	153,731	153,731 .....	.....	.....	.....0
9070	LOUISVILLE	KY .....	.....	.....04/20/2017 .....	.....	.....33,755,169	0	0	0	0	0	0	169,008	169,008 .....	.....	.....	.....0
9071	NAPLES	FL .....	.....	.....08/07/2017 .....	.....	.....28,719,650	0	0	0	0	0	0	177,422	177,422 .....	.....	.....	.....0
9072	COLUMBUS	OH .....	.....	.....10/25/2017 .....	.....	.....40,280,663	0	0	0	0	0	0	219,881	219,881 .....	.....	.....	.....0

STATEMENT AS OF JUNE 30, 2024 OF THE Integrity Life Insurance Company

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
9073	SEATTLE	WA .....	.....	.....03/28/2018 .....	.....	.....38,841,769	0	0	0	0	0	0	159,917	159,917 .....	.....	.....	.....0
9074	EL PASO	TX .....	.....	.....06/13/2018 .....	.....	.....5,980,945	0	0	0	0	0	0	57,568	57,568 .....	.....	.....	.....0
9075	CLEARWATER	FL .....	.....	.....08/21/2018 .....	.....	.....40,037,817	0	0	0	0	0	0	183,327	183,327 .....	.....	.....	.....0
9076	COLUMBUS	OH .....	.....	.....07/18/2019 .....	.....	.....39,622,254	0	0	0	0	0	0	172,436	172,436 .....	.....	.....	.....0
9077	NOBLESVILLE	IN .....	.....	.....09/10/2019 .....	.....	.....31,432,237	0	0	0	0	0	0	119,639	119,639 .....	.....	.....	.....0
9078	LOUISVILLE	KY .....	.....	.....09/19/2019 .....	.....	.....4,710,536	0	0	0	0	0	0	22,005	22,005 .....	.....	.....	.....0
9085	BOYNTON BEACH	FL .....	.....	.....10/15/2021 .....	.....	.....16,260,474	0	0	0	0	0	0	241,681	241,681 .....	.....	.....	.....0
9087	MINNEAPOLIS	MN .....	.....	.....10/28/2021 .....	.....	.....20,314,778	0	0	0	0	0	0	106,970	106,970 .....	.....	.....	.....0
9089	SANTA MONICA	CA .....	.....	.....01/12/2022 .....	.....	.....9,520,000	0	0	0	0	0	0	51,103	51,103 .....	.....	.....	.....0
0299999. Mortgages with partial repayments						524,606,291	0	0	0	0	0	0	3,189,045	3,189,045	0	0	0
0599999 - Totals						550,004,743	0	0	0	0	0	0	28,479,143	28,479,143	0	0	0

STATEMENT AS OF JUNE 30, 2024 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	2.A FE	10/24/2016 ...	1.....		24,665		11,862,557	4.680
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated								0	24,665	0		XXX
000000-00-0	AUDAX MEZZANINE IV	WILMINGTON	DE.....	AUDAX MEZZANINE IV		09/30/2016 ...	2.....		626,146		3,114,308	1.960
000000-00-0	Coller Credit Secondaries COLLER CRED SEC OP FD II-A LP	GUERINSEY	GBR.....	Coller Credit Secondaries COLLER CRED SEC OP FD II-A LP ..		12/22/2023 ...			195,000		7,719,000	2.390
000000-00-0	Coller Credit Secondaries COL CRED SEC OP FD II-ANNEX-1A	GUERINSEY	GBR.....	Coller Credit Secondaries COL CRED SEC OP FD II-ANNEX-1A ..		04/12/2024 ...		1,905,000			7,524,000	0.000
000000-00-0	The Ohio Fund	WILMINGTON	DE.....	The Ohio Fund		06/27/2024 ...		700,000			9,300,000	0.000
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								2,605,000	821,146	0	27,657,308	XXX
6099999. Total - Unaffiliated								2,605,000	845,811	0	39,519,865	XXX
6199999. Total - Affiliated								0	0	0	0	XXX
.....												
.....												
.....												
.....												
6299999 - Totals								2,605,000	845,811	0	39,519,865	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	First Eagle Direct Lending Fund III, LLC ...	BOSTON	MA.....	First Eagle Direct Lending Fund III, LLC	10/24/2016 ...	04/18/2024	49,865					0		49,865	49,865			0	
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated							49,865	0	0	0	0	0	0	49,865	49,865	0	0	0	0
000000-00-0	Audax Direct Lending Solutions D	WILMINGTON	DE.....	Audax Direct Lending Solutions D	10/24/2018	05/06/2024	309,281					0		309,281	309,281			0	
000000-00-0	AUDAX MEZZANINE IV	WILMINGTON	DE.....	AUDAX MEZZANINE IV	09/30/2016	04/09/2024	870,781					0		870,781	870,781			0	
	Benefit Street Partners Debt Fund IV LP	WILMINGTON	DE.....	Benefit Street Partners Debt Fund IV LP	01/24/2017	04/23/2024	423,804					0		423,804	423,804			0	
000000-00-0	Goldman Sachs LP LP	New York	NY.....	Goldman Sachs LP LP	07/18/2016	05/08/2024	411,330					0		411,330	411,330			0	
000000-00-0	H.I.G. WhiteHorse Middle Market Lend	MIAMI	FL.....	H.I.G. WhiteHorse Middle Market Lend	05/16/2022	04/15/2024	5,845,895					0		5,845,895	5,845,895			0	
000000-00-0	Maranon Capital L.P. MA SCSE X	CHICAGO	IL.....	Maranon Capital L.P. MA SCSE X	10/22/2021	06/07/2024	1,712,889					0		1,712,889	1,712,889			0	
	Maranon Capital L.P. Senior Credit	CHICAGO	IL.....	Maranon Capital L.P. Senior Credit	09/21/2017	06/21/2024	347,957					0		347,957	347,957			0	
000000-00-0	Strategies V	CHICAGO	IL.....	Strategies V	09/21/2017	06/21/2024	347,957					0		347,957	347,957			0	
000000-00-0	TCW Direct Lending LLC	LOS ANGELES	CA.....	TCW Direct Lending LLC	03/31/2015	06/14/2024	39,732					0		39,732	39,732			0	
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							9,961,669	0	0	0	0	0	0	9,961,669	9,961,669	0	0	0	0
000000-00-0	TXFL MN Office Inv Holdings, LLC	Cincinnati	OH.....	Cash Return Distribution	07/01/2019 ...	06/06/2024	10,813,316					0		(127,652)	(127,652)			0	377,651
2299999. Joint Venture Interests - Real Estate - Affiliated							10,813,316	0	0	0	0	0	0	(127,652)	(127,652)	0	0	0	377,651

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Unrealized Valuation Increase/ (De- crease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other Than Temporary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum- brances on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest- ment Income
6099999. Total - Unaffiliated							10,011,534	0	0	0	0	0	0	10,011,534	10,011,534	0	0	0	0
6199999. Total - Affiliated							10,813,316	0	0	0	0	0	0	(127,652)	(127,652)	0	0	0	377,651
6299999 - Totals							20,824,850	0	0	0	0	0	0	9,883,882	9,883,882	0	0	0	377,651

STATEMENT AS OF JUNE 30, 2024 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		...06/01/2024	Interest Capitalization		 24	 24	0	1.A
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		...06/01/2024	Interest Capitalization	 302	0	0	0	1.A
690353-YE-1	DFC AGENCY 5.520% 06/15/34		...05/15/2024	BANK of AMERICA SEC	 3,439,224	 3,439,224	 3,439,224	 31,469	1.A
690353-ZB-3	DFC AGENCY DEBENTURES 5.490% 07/07/40		...05/16/2024	BANK of AMERICA SEC	 3,815,802	 3,815,802	 3,815,802	 22,322	1.A
912810-TV-0	U S TREASURY 4.750% 11/15/53		...04/02/2024	J P MORGAN SEC	 1,817,273	 1,750,000	 1,750,000	 31,971	1.A
912810-TW-8	U S TREASURY 4.750% 11/15/43		...05/28/2024	MORGAN STANLEY FIXED INC	 5,603,448	 5,610,000	 5,610,000	 10,138	1.A
912810-TX-6	U S TREASURY 4.250% 02/15/54		...04/25/2024	CITIGROUP GLOBAL MKTS	 1,609,302	 1,770,000	 1,770,000	 14,673	1.A
91282C-JJ-1	US TREASURY NOTES 4.500% 11/15/33		...04/02/2024	GOLDMAN SACHS	 1,445,264	 1,435,000	 1,435,000	 24,837	1.A
91282C-KP-5	US TREASURY NOTES 4.625% 04/30/29		...05/28/2024	BNP SECURITIES	 12,021,134	 12,000,000	 12,000,000	 43,736	1.A
0109999999. Subtotal - Bonds - U.S. Governments						 29,751,773	 29,820,352	 179,146	XXX
040114-HS-2	ARGENTINA SOVEREIGN 0.750% 07/09/30	D.....	...04/24/2024	MORGAN STANLEY FIXED INC		 271,560	 465,000	 1,037	5.B FE
0309999999. Subtotal - Bonds - All Other Governments						 271,560	 465,000	 1,037	XXX
13079P-XC-2	CALIFORNIA ST STWD CNTYS DEVA MULTIFAMILY HSG 5.650% 03/01/57		...05/20/2024	STERN		 3,395,000	 3,395,000	 9,958	2.A FE
313384-VU-0	FHDN 5.280% 04/19/24		...04/18/2024	TD SECURITIES		 9,998,533	 10,000,000	 0	1.A
3136AU-O9-5	FNR 2016-98 BZ 4.000% 01/25/57		...06/01/2024	Interest Capitalization	 107,219	 0	 107,219	 0	1.A
3137BV-ZA-7	FHMS FHMS K063 X1 0.404% 01/25/27		...06/18/2024	NATIONAL ALLIANCE SECURITIES		 43,717	 0	 1,217	1.A FE
62630W-JY-4	TXBL MUNI FUNDING TRUST VARIOU TRANSPORTATION 5.630% 09/01/31		...05/28/2024	BARCLAYS		 3,000,000	 3,000,000	 5,995	1.E FE
62630W-NR-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL 5.600% 06/30/28		...05/15/2024	BARCLAYS		 4,000,000	 4,000,000	 84,664	1.E FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						 20,544,469	 20,502,219	 101,834	XXX
00155B-AA-6	AKM ISSUING TRUST 5.450% 08/01/73		...05/17/2024	STERN		 4,000,000	 4,000,000	 9,530	1.B FE
00206R-MN-9	AT&T INC 3.800% 12/01/57		...04/04/2024	CITADEL SECURITIES LLC		 1,012,863	 1,424,000	 19,090	2.B FE
02665W-FA-4	AMERICAN HONDA FINANCE 5.880% 02/12/25		...06/20/2024	TD SECURITIES		 3,303,630	 3,300,000	 21,037	1.G FE
039483-AU-6	ARCHER-DANIELS-MIDLAND 5.375% 09/15/35		...05/08/2024	SEAPORT GROUP LLC		 1,055,446	 1,051,000	 8,631	1.F FE
045054-AJ-2	ASSTEAD CAPITAL INC 4.000% 05/01/28		...06/13/2024	J P MORGAN SEC		 404,393	 426,000	 2,035	2.C FE
05552J-AA-7	PNC BANK NA 2.500% 08/27/24		...06/04/2024	BANK of AMERICA SEC		 595,674	 600,000	 4,083	1.F FE
05555F-AE-4	Barclays Commerc20245C27gage S 2024-5C27 AS 0.000% 07/15/57		...06/21/2024	BARCLAYS		 478,937	 465,000	 828	1.A FE
05604F-AA-3	BIWAY 2013-1515 A1 2.809% 03/10/33		...04/03/2024	BANK of AMERICA SEC		 759,197	 772,843	 241	1.A
05609M-CE-3	BMO 2022-C1 Mor12022C1 st 2022-C1 XA 0.604% 02/17/55		...04/25/2024	BARCLAYS		 333,614	 0	 5,813	1.A FE
073096-AC-3	BAYPORT POLYMERS LLC 5.140% 04/14/32		...04/18/2024	MESIROW FINANCIAL		 5,947,240	 6,500,000	 7,424	2.A FE
097023-DL-6	BOEING CO 6.528% 05/01/34		...04/29/2024	Various		 1,442,991	 1,437,000	 0	2.C FE
10639M-AA-8	Brean Asset Back2021RM2 ities 2021-RM2 A 1.750% 10/25/61		...04/25/2024	Interest Capitalization		 37,125	 37,125	 0	1.A FE
15089Q-AP-9	CELANESE US HOLDINGS LLC 6.379% 07/15/32		...04/25/2024	Various		 2,549,550	 2,528,000	 46,587	2.C FE
161175-AZ-7	CHARTER COMM OPT LLC/CAP 6.384% 10/23/35		...06/11/2024	WELLS FARGO		 1,443,338	 1,481,000	 12,869	2.C FE
191216-DC-1	COCA-COLA CO 2.500% 03/15/51		...04/25/2024	Various		 2,008,250	 3,400,000	 9,802	1.E FE
198280-AF-6	COLUMBIA PIPELINE GROUP 4.500% 06/01/25		...06/24/2024	MORGAN STANLEY FIXED INC		 1,482,615	 1,500,000	 4,500	2.A FE
224044-CH-8	COX COMMUNICATIONS INC 3.150% 08/15/24		...06/04/2024	BARCLAYS		 746,123	 750,000	 7,219	2.B FE
233853-AX-8	DAIMLER TRUCK FINAN NA 6.290% 09/25/27		...06/17/2024	Various		 27,015,240	 27,000,000	 0	1.G FE
24422E-XP-9	JOHN DEERE CAPITAL JOHN DEERE CAPITAL CORP 5.100% 04/11/34		...04/08/2024	Various		 2,554,894	 2,554,000	 0	1.E FE
32082C-AC-1	FIRST MARYLAND CAPTL II 6.438% 02/01/27		...05/09/2024	PIPER JAFFRAY		 105,140	 112,000	 240	2.B FE
34960P-AF-8	FORTRESS TRANSPORTATION & IN 7.000% 05/01/31		...04/02/2024	MORGAN STANLEY HI-YLD		 169,000	 169,000	 0	3.C FE
35085A-AA-9	486 LESSER STREET TAX 5.400% 02/01/32		...05/20/2024	STIFEL NICHOLAS		 1,025,000	 1,025,000	 2,873	2.A FE
35087M-AA-1	412 MADISON LLC 5.450% 06/01/62		...05/22/2024	STERN		 5,500,000	 5,500,000	 17,199	1.B FE
36264J-AF-0	GS Mortgage-Back2021MM1 ities 2021-MM1 A6 2.500% 04/25/52		...05/21/2024	WELLS FARGO		 545,228	 640,944	 979	1.A
437076-CY-6	HOME DEPOT 5.660% 12/24/25		...06/17/2024	J P MORGAN SEC		 1,200,000	 1,200,000	 0	1.F FE
45687V-AD-8	INGERSOLL-RAND INC 5.176% 06/15/29		...05/07/2024	Various		 2,284,433	 2,283,000	 0	2.B FE
46643P-BJ-8	JPMBB Commercial2014C25 e Secu 2014-C25 AS 4.065% 11/15/47		...04/03/2024	BARCLAYS		 226,425	 240,000	 108	1.A
46646R-AL-7	JPMBB 2016-C4 XA 0.828% 12/15/49		...05/29/2024	BREAN CAPITAL LLC		 92,183	 0	 3,708	1.A FE
571676-AC-9	MARS INC 3.600% 04/01/34		...05/01/2024	CITIGROUP GLOBAL MKTS		 1,014,168	 1,171,000	 3,747	1.E FE

STATEMENT AS OF JUNE 30, 2024 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
59001A-BD-3	MERITAGE CORPORATION 3.875% 04/15/29		06/21/2024	Various		395,220	429,000	3,186	2.C FE
62878Y-AC-8	BUNDT 2024-1A A2 6.750% 07/30/54		05/14/2024	BARCLAYS	10,000,000	10,000,000			2.C FE
637432-NK-7	NATIONAL RURAL UTILITY 5.250% 04/20/46		05/30/2024	UBS WARBURG	657,660	678,000	4,054		2.A FE
758750-AN-3	REGAL BELOIT 6.300% 02/15/30		04/12/2024	Tax Free Exchange	4,996,650	5,000,000	67,375		2.C FE
81748J-CD-5	Sequoia Mortgage20194 2019-4 B3 3.772% 11/25/49		05/16/2024	ROBERT W. BAIRD	514,440	585,422	1,165		1.A
82568N-AC-5	SHUTTERFLY FINANCE LLC 8.500% 10/01/27		06/01/2024	Interest Capitalization	637				5.B FE
842587-DC-8	SOUTHERN CO 4.475% 08/01/24		06/17/2024	TD SECURITIES	3,268,548	3,275,000	55,773		2.B FE
85207U-AH-8	SPRINT CORP 7.125% 06/15/24		06/05/2024	CITIGROUP GLOBAL MKTS	1,149,977	1,150,000	38,920		2.B FE
89788J-AA-7	TRUIST BANK 1.500% 03/10/25		05/30/2024	BANK of AMERICA SEC	338,804	350,000	1,181		1.G FE
931142-EZ-2	WAL-MART 4.500% 09/09/52		04/25/2024	CITIGROUP GLOBAL MKTS	1,239,211	1,438,000	8,988		1.C FE
00774M-AW-5	AERCAP IRELAND CAP/GLOBA 3.000% 10/29/28	D	04/15/2024	FIFTH THIRD BANK	1,460,932	1,638,000	22,932		2.A FE
03764D-AR-2	APID 2013-12A CRR 7.139% 04/15/31	D	06/24/2024	BARCLAYS	700,000	700,000			1.F FE
10373Q-BZ-2	BP CAPITAL MARKETS 4.970% 10/17/29	C	05/15/2024	DEUTSCHE BANK	2,320,559	2,321,000			1.E FE
45262B-AA-1	IMPERIAL BRANDS FIN PLC 3.125% 07/26/24	D	06/06/2024	BARCLAYS	498,165	500,000	5,686		2.B FE
89680Y-AB-1	TRITON CONTAINER 1.150% 06/07/24	D	05/29/2024	INTL FOSTONE FINANCIAL INC	1,049,318	1,050,000	5,903		2.C FE
N4001#-AA-0	HES INTL PRIVATE PLACEMENT 6.790% 06/05/31	D	06/03/2024	PRIVATE PLACEMENT	10,000,000	10,000,000			2.B Z
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						107,922,818	110,681,971	403,706	XXX
857477-AY-9	STATE STREET CORP 6.601% 06/15/47		06/13/2024	SUMRIDGE PARTNERS		2,618,501	3,035,000	42,126	2.A FE
883199-AR-2	TEXTRON FINANCIAL CORP 7.319% 02/15/42		06/05/2024	Various		517,690	596,000	6,097	3.A FE
1309999999. Subtotal - Bonds - Hybrid Securities						3,136,191	3,631,000	48,223	XXX
2509999997. Total - Bonds - Part 3						161,626,811	165,100,542	733,946	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						161,626,811	165,100,542	733,946	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
031162-10-0	AMGEN INC		05/30/2024	J.P. Morgan CSA	5,385,000	1,624,141		0	
075887-10-9	BECTON DICKINSON		04/03/2024	J.P. Morgan CSA	1,584,000	386,431		0	
09857L-10-8	BOOKING HOLDING		05/30/2024	J.P. Morgan CSA	193,000	724,524		0	
30303M-10-2	Meta Platforms, Inc		05/08/2024	J.P. Morgan CSA	1,816,000	857,830		0	
38173M-10-2	GOLUB CAPITAL BDC INC		06/06/2024	Tax Free Exchange	585,227,000	9,600,001		0	
67066G-10-4	NVIDIA CORP		04/25/2024	J.P. Morgan CSA	7,010,000	5,587,259		0	
67066G-10-4	NVIDIA CORP		06/10/2024	Stock Split	64,350,000			0	
79466L-30-2	SALESFORCE.COM INC		05/30/2024	J.P. Morgan CSA	7,447,000	1,618,774		0	
808513-10-5	SCHWAB CORP		04/17/2024	Keefe Bruyette & Woods Eq	25,801,000	1,875,361		0	
83444M-10-1	SOLVENTUM CORP-II/I		04/01/2024	Spin Off	6,086,750	465,114		0	
84265V-10-5	SOUTHERN COPPER CORP COMMON		05/07/2024	Stock Dividend	0.870			0	
25243Q-20-5	DIAGEO PLC ADR	C	04/17/2024	J.P. Morgan CSA	15,776,000	2,292,120		0	
874039-10-0	TAIWAN SEMICONDUCTOR-SP ADR RECEIPTS	D	04/19/2024	J.P. Morgan CSA	4,071,000	550,755		0	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						25,582,310	XXX	0	XXX
#S1XTH-ST-R	SIXTH STREET LENDING PARTNERS		06/25/2024	Capital Contribution	0.000	756,925		0	
31337#-10-5	FHLB CINCINNATI		06/25/2024	PRIVATE PLACEMENT	2,053,000	205,300		0	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						962,225	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						26,544,535	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						26,544,535	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						26,544,535	XXX	0	XXX
6009999999 - Totals						188,171,346	XXX	733,946	XXX

STATEMENT AS OF JUNE 30, 2024 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..36176F-2C-1	G2 G2 765171 4.700% 12/20/61 .....	.....	05/01/2024	Paydown .....	.....	16	16	18	19	0	(3)	0	(3)	0	16	0	0	0	0	12/20/2061	1.A
..36194S-PD-4	GN GN AU4920 3.020% 09/15/41 .....	.....	06/01/2024	Paydown .....	.....	82,915	82,915	84,407	83,982	0	(1,067)	0	(1,067)	0	82,915	0	0	0	1,044	09/15/2041	1.A
..38373Y-6Z-2	GNMA - CMO 2003-16 Z 5.671% 02/16/44 .....	.....	06/01/2024	Paydown .....	.....	3,368	3,368	3,250	3,330	0	38	0	38	0	3,368	0	0	0	80	02/16/2044	1.A
..38379U-CK-0	GNR 2016-2 IO 0.492% 04/16/57 .....	.....	06/01/2024	Paydown .....	.....	0	0	2,540	2,512	0	(2,512)	0	(2,512)	0	0	0	0	0	180	04/16/2057	1.A
..38379U-Q2-5	GNR 2016-140 IO 0.737% 05/16/58 .....	.....	06/01/2024	Paydown .....	.....	0	0	6,855	7,237	0	(7,237)	0	(7,237)	0	0	0	0	0	845	05/16/2058	1.A
..38379U-TJ-5	GNR 2016-72 IO 0.762% 12/16/55 .....	.....	06/01/2024	Paydown .....	.....	0	0	13,271	12,800	0	(280)	0	(280)	0	0	0	0	0	556	12/16/2055	1.A
..38379U-VS-2	GNR 2016-85 IO 1.049% 03/16/57 .....	.....	06/01/2024	Paydown .....	.....	0	0	3,264	1,817	0	(1,817)	0	(1,817)	0	0	0	0	0	168	03/16/2057	1.A
..38379U-XP-6	GNR 2016-98 IO 0.840% 05/16/58 .....	.....	06/01/2024	Paydown .....	.....	0	0	10,535	124	0	(124)	0	(124)	0	0	0	0	0	435	05/16/2058	1.A
..690353-3C-9	DFC AGENCY DEBENTURES 5.490% 05/15/24 .....	.....	05/02/2024	MARKETS .....	.....	113,636	113,636	113,636	113,636	0	0	0	0	0	113,636	0	0	0	1,332	05/15/2024	1.A
..690353-4D-6	DFC AGENCY DEBENTURES 5.500% 01/20/35 .....	.....	05/02/2024	STIFEL NICHOLAS Redemption 100.0000 .....	.....	3,345,200	3,345,200	3,345,200	3,345,200	0	0	0	0	0	3,345,200	0	0	0	98,617	01/20/2035	1.A
..690353-4D-6	DFC AGENCY DEBENTURES 5.500% 01/20/35 .....	.....	04/20/2024	.....	.....	51,600	51,600	51,600	51,600	0	0	0	0	0	51,600	0	0	0	1,420	01/20/2035	1.A
..690353-4F-1	DFC AGENCY DEBENTURES 5.490% 09/20/27 .....	.....	06/11/2024	Various .....	.....	300,000	300,001	300,001	300,001	0	0	0	0	0	300,001	0	(1)	(1)	6,091	09/20/2027	1.A
..690353-4W-4	DFC AGENCY DEBENTURES 5.230% 06/20/27 .....	.....	05/02/2024	BANK of AMERICA SEC BNY MELLON CAPITAL .....	.....	866,667	866,667	866,667	866,667	0	0	0	0	0	866,667	0	0	0	17,597	06/20/2027	1.A
..690353-5A-1	DFC AGENCY DEBENTURES 5.520% 05/15/24 .....	.....	05/02/2024	MARKETS .....	.....	150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	3,847	05/15/2024	1.A
..690353-W7-8	DFC 5.490% 05/15/24 .....	.....	05/02/2024	BANK OF NEW YORK .....	.....	76,923	76,923	76,923	76,923	0	0	0	0	0	76,923	0	0	0	901	05/15/2024	1.A
..690353-XQ-5	DFC VRDN 5.500% 07/15/25 .....	.....	05/06/2024	WELLS FARGO Redemption 100.0000 .....	.....	1,180,556	1,180,556	1,180,556	1,180,556	0	0	0	0	0	1,180,556	0	0	0	36,335	07/15/2025	1.A
..690353-XQ-5	DFC VRDN 5.500% 07/15/25 .....	.....	04/15/2024	Redemption 100.0000 .....	.....	236,111	236,111	236,111	236,111	0	0	0	0	0	236,111	0	0	0	6,486	07/15/2025	1.A
..690353-YE-1	DFC AGENCY 5.520% 06/15/34 .....	.....	06/15/2024	.....	.....	129,424	129,424	129,424	0	0	0	0	0	0	129,424	0	0	0	1,786	06/15/2034	1.A
..90376P-BS-9	INT DEV FIN CORP AGENCY DEBENTURES 5.490% 05/15/26 .....	.....	05/02/2024	BANK OF NEW YORK MORGAN STANLEY FIXED INC .....	.....	1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	38,454	05/15/2026	1.A
..912810-TF-5	U S TREASURY 2.375% 02/15/42 .....	.....	05/28/2024	.....	.....	4,015,072	5,610,000	4,436,244	4,475,251	0	17,602	0	17,602	0	4,492,853	0	(477,780)	(477,780)	104,687	02/15/2042	1.A
..912810-TV-0	U S TREASURY 4.750% 11/15/53 .....	.....	04/24/2024	CITIGROUP GLOBAL MKTS ..	.....	1,740,696	1,750,000	1,817,273	0	0	(23)	0	(23)	0	1,817,250	0	(76,553)	(76,553)	36,995	11/15/2053	1.A
..912810-TY-4	U S TREASURY 2.125% 02/15/54 .....	.....	04/25/2024	CITIGROUP GLOBAL MKTS ..	.....	1,204,859	1,280,000	1,288,226	0	0	(15)	0	(15)	0	1,288,211	0	(83,352)	(83,352)	5,359	02/15/2054	1.A
..91282C-GP-0	US TREASURY NOTES 4.000% 02/29/28 .....	.....	05/28/2024	BNP SECURITIES .....	.....	9,936,374	10,170,000	10,177,949	10,181,794	0	(815)	0	(815)	0	10,180,979	0	(244,605)	(244,605)	302,889	02/29/2028	1.A
..91282C-JN-2	US TREASURY NOTES 4.375% 11/30/28 .....	.....	05/28/2024	BNP SECURITIES .....	.....	2,971,982	3,000,000	3,012,422	0	0	(512)	0	(512)	0	3,011,910	0	(39,928)	(39,928)	64,908	11/30/2028	1.A
..91282C-JZ-5	US TREASURY NOTES 4.000% 02/15/34 .....	.....	04/08/2024	MORGAN STANLEY FIXED INC .....	.....	797,930	825,000	816,041	0	0	57	0	57	0	816,098	0	(18,169)	(18,169)	4,896	02/15/2034	1.A
0109999999 Subtotal - Bonds - U.S. Governments						28,703,329	30,671,417	29,622,413	22,577,040	0	3,292	0	3,292	0	29,643,718	0	(940,388)	(940,388)	735,908	XXX	XXX
..362420-AD-3	GABONESE REPUBLIC SOVEREIGN 6.625% 02/06/31	D.....	05/21/2024	BARCLAYS LONDON .....	.....	224,700	280,000	276,220	277,038	0	143	0	143	0	277,181	0	(52,481)	(52,481)	14,788	02/06/2031	5.A FE
0309999999 Subtotal - Bonds - All Other Governments						224,700	280,000	276,220	277,038	0	143	0	143	0	277,181	0	(52,481)	(52,481)	14,788	XXX	XXX
..25477P-NF-8	DCHFA 2014-A A 3.875% 06/15/45 .....	.....	06/03/2024	Redemption 100.0000 .....	.....	16,188	16,188	16,188	16,188	0	0	0	0	0	16,188	0	0	0	209	06/15/2045	1.B FE
..30316K-AE-1	FRESB 2020-SB78 X1 1.248% 06/25/40 .....	.....	06/01/2024	Paydown .....	.....	0	0	14,921	9,323	0	(9,323)	0	(9,323)	0	0	0	0	0	819	06/25/2040	.....
..3128HX-W7-6	FREDDIEMAC STRIP 270 FHS 270 300 3.000% 08/15/42 .....	.....	06/01/2024	Paydown .....	.....	16,140	16,140	16,773	16,736	0	(595)	0	(595)	0	16,140	0	0	0	209	08/15/2042	1.A
..3128PP-WF-7	FGLMC J10358 4.500% 07/01/24 .....	.....	06/01/2024	Paydown .....	.....	1,967	1,967	2,005	1,967	0	0	0	0	0	1,967	0	0	0	37	07/01/2024	1.A
..3128PP-WJ-9	FGLMC J10361 4.500% 07/01/24 .....	.....	06/01/2024	Paydown .....	.....	1,841	1,841	1,882	1,843	0	(2)	0	(2)	0	1,841	0	0	0	34	07/01/2024	1.A
..3128PR-V8-9	FG FG J12439 4.500% 06/01/25 .....	.....	06/01/2024	Paydown .....	.....	1,266	1,266	1,345	1,266	0	(20)	0	(20)	0	1,266	0	0	0	24	06/01/2025	1.A
..3128PR-YD-5	FG FG J12508 4.500% 07/01/25 .....	.....	06/01/2024	Paydown .....	.....	1,842	1,842	1,958	1,869	0	(27)	0	(27)	0	1,842	0	0	0	35	07/01/2025	1.A
..3128PT-UT-0	FG J14194 3.000% 01/01/26 .....	.....	06/01/2024	Paydown .....	.....	6,432	6,432	6,222	6,375	0	57	0	57	0	6,432	0	0	0	79	01/01/2026	1.A
..31335A-UL-0	FG FG G60587 4.000% 02/01/46 .....	.....	06/01/2024	Paydown .....	.....	19,292	19,292	20,312	20,929	0	(1,637)	0	(1,637)	0	19,292	0	0	0	324	02/01/2046	1.A

STATEMENT AS OF JUNE 30, 2024 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
..313384-VU-0	FHON 5.280% 04/19/24		04/19/2024	Maturity		9,998,533	10,000,000	9,998,533	0	0	0	0	0	0	9,998,533	0	0	0	1,467	04/19/2024	1.A
..3136A3-EE-7	FNR 2011-143 PZ 4.500% 01/25/42		06/01/2024	Paydown		183,472	183,472	200,549	191,053	0	(7,581)	0	(7,581)	0	183,472	0	0	0	3,444	01/25/2042	1.A
..3136A5-3Z-7	FNR 2012-51 TP 3.500% 03/25/41		06/01/2024	Paydown		265,099	265,099	283,490	267,301	0	(2,202)	0	(2,202)	0	265,099	0	0	0	3,843	03/25/2041	1.A
..3136A7-HR-6	FNR 2012-67 HW 4.500% 07/25/27		06/01/2024	Paydown		394,581	394,581	461,907	397,038	0	(2,457)	0	(2,457)	0	394,581	0	0	0	7,272	07/25/2027	1.A
..3136A9-PB-5	FNR 2012-120 AH 2.500% 02/25/32		06/01/2024	Paydown		16,119	16,119	15,917	16,044	0	75	0	75	0	16,119	0	0	0	168	02/25/2032	1.A
..3136AG-HII-5	FNR 2013-94 CZ 3.500% 09/25/43		06/01/2024	Paydown		142,041	142,041	122,654	131,465	0	10,576	0	10,576	0	142,041	0	0	0	2,075	09/25/2043	1.A
..3136AH-VS-6	FNR 2013-136 C 3.500% 01/25/44		06/01/2024	Paydown		69,530	69,530	59,048	63,519	0	6,011	0	6,011	0	69,530	0	0	0	1,011	01/25/2044	1.A
..31371M-JC-2	FNMA FN 255959 6.000% 10/01/35		06/01/2024	Paydown		193	193	197	196	0	(3)	0	(3)	0	193	0	0	0	5	10/01/2035	1.A
..3137AB-YF-2	FHR FHR 3870 WB 4.000% 06/15/31		06/01/2024	Paydown		100,454	100,454	112,069	103,533	0	(3,079)	0	(3,079)	0	100,454	0	0	0	1,685	06/15/2031	1.A
..3137B1-ZD-7	FHR 4204 QA 1.500% 07/15/42		06/01/2024	Paydown		61,296	61,296	57,096	58,106	0	3,190	0	3,190	0	61,296	0	0	0	387	07/15/2042	1.A
..3137BC-BT-0	FHR FHR 4361 WV 3.500% 05/15/44		06/01/2024	Paydown		9,252	9,252	9,181	9,214	0	38	0	38	0	9,252	0	0	0	136	05/15/2044	1.A
..3137BM-7D-2	FHMS FHMS K051 X1 0.624% 09/25/25		06/01/2024	Paydown		0	0	45,098	11,385	0	(11,385)	0	(11,385)	0	0	0	0	0	3,305	09/25/2025	1.A
..3137BV-ZA-7	FHMS FHMS K063 X1 0.404% 01/25/27		06/01/2024	Paydown		0	0	32,408	12,699	0	(12,699)	0	(12,699)	0	0	0	0	0	2,047	01/25/2027	1.A FE
..3137FM-U8-3	FHMS K735 X1 1.095% 05/25/26		06/01/2024	Paydown		0	0	22,625	8,954	0	(8,954)	0	(8,954)	0	0	0	0	0	2,092	05/25/2026	1.A
..3137FU-ZE-7	FHR K111 X1 1.679% 05/25/30		06/01/2024	Paydown		0	0	3,978	3,345	0	(3,345)	0	(3,345)	0	0	0	0	0	266	05/25/2030	1.A FE
..3137HB-CG-7	FHMS K512 X1 0.482% 11/25/28		06/01/2024	Paydown		0	0	297	0	0	(297)	0	(297)	0	0	0	0	0	12	11/25/2028	1.A
..3138A0-PN-7	FNMA FN 530629 7.067% 04/01/30		06/01/2024	Paydown		1,419	1,419	1,407	1,359	0	61	0	61	0	1,419	0	0	0	33	04/01/2030	1.A
..3138E0-YE-3	FN FN AJ7908 3.000% 01/01/27		06/01/2024	Paydown		33,994	33,994	33,011	33,521	0	473	0	473	0	33,994	0	0	0	420	01/01/2027	1.A
..3138EJ-YV-4	FN FN AL2523 3.500% 09/01/32		06/01/2024	Paydown		25,777	25,777	26,474	26,308	0	(531)	0	(531)	0	25,777	0	0	0	376	09/01/2032	1.A
..3138EM-LE-9	FNMA FN AL4824 4.000% 09/01/43		06/01/2024	Paydown		36,216	36,216	38,027	37,612	0	(1,396)	0	(1,396)	0	36,216	0	0	0	521	09/01/2043	1.A
..3138EP-YZ-1	FN FN AL7027 3.660% 06/01/45		06/01/2024	Paydown		20,156	20,156	19,795	19,941	0	215	0	215	0	20,156	0	0	0	312	06/01/2045	1.A
..3138MR-Y8-8	FN FN AQ9734 3.500% 01/01/33		06/01/2024	Paydown		18,425	18,425	19,703	19,253	0	(828)	0	(828)	0	18,425	0	0	0	270	01/01/2033	1.A
..3138XT-UL-7	FNMA AIW4186 FN AIW4186 3.500% 05/01/44		06/01/2024	Paydown		38,538	38,538	38,542	38,605	0	(68)	0	(68)	0	38,538	0	0	0	617	05/01/2044	1.A
..31392J-TL-3	FNR 2003-20 MZ 5.750% 03/25/33		06/01/2024	Paydown		7,764	7,764	7,436	7,611	0	153	0	153	0	7,764	0	0	0	187	03/25/2033	1.A
..31393B-FN-0	FNR 2003-33 AH 4.000% 05/25/33		06/01/2024	Paydown		13,756	13,756	14,732	14,096	0	(340)	0	(340)	0	13,756	0	0	0	234	05/25/2033	1.A
..31393E-LQ-0	FNW 2003-W12 2A6 5.000% 06/25/43		06/01/2024	Paydown		19,657	19,657	18,991	19,272	0	385	0	385	0	19,657	0	0	0	407	06/25/2043	1.A
..31393U-A6-0	FNW 2003-W19 1A7 5.620% 11/25/33		06/01/2024	Paydown		43,665	43,665	46,970	45,341	0	(1,676)	0	(1,676)	0	43,665	0	0	0	1,042	11/25/2033	1.A
..31393U-AK-9	FNW 2003-W17 1A7 5.750% 08/25/33		06/01/2024	Paydown		40,459	40,459	43,974	42,602	0	(2,143)	0	(2,143)	0	40,459	0	0	0	997	08/25/2033	1.A
..31394R-WV-6	FHLMC FHR 2758 ZG 5.500% 03/15/34		06/01/2024	Paydown		126,601	126,601	122,886	124,974	0	1,627	0	1,627	0	126,601	0	0	0	2,809	03/15/2034	1.A
..31397N-LM-5	FNR 2009-11 NB 5.000% 03/25/29		06/01/2024	Paydown		15,125	15,125	16,741	15,279	0	(155)	0	(155)	0	15,125	0	0	0	312	03/25/2029	1.A
..31398F-XA-4	FNR 2009-95 BY 4.000% 11/25/24		06/01/2024	Paydown		258	258	246	257	0	1	0	1	0	258	0	0	0	4	11/25/2024	1.A
..31398J-MR-1	FHR FHR 3573 JB 4.500% 09/15/24		06/01/2024	Paydown		53,679	53,679	54,853	53,626	0	53	0	53	0	53,679	0	0	0	999	09/15/2024	1.A
..31398J-RE-5	FHR FHR 3579 MB 4.500% 09/15/24		06/01/2024	Paydown		4,856	4,856	4,877	4,849	0	7	0	7	0	4,856	0	0	0	91	09/15/2024	1.A
..31398K-UP-6	FHR FHR 3584 MY 4.000% 10/15/24		06/01/2024	Paydown		18,817	18,817	17,888	18,758	0	59	0	59	0	18,817	0	0	0	308	10/15/2024	1.A
..31398L-W9-5	FHR FHR 3627 QH 4.000% 01/15/25		06/01/2024	Paydown		11,143	11,143	11,725	11,168	0	(25)	0	(25)	0	11,143	0	0	0	185	01/15/2025	1.A
..31398M-BZ-8	FNMA 2010-9 B 4.000% 02/25/25		04/01/2024	Paydown		465	465	445	463	0	2	0	2	0	465	0	0	0	6	02/25/2025	1.A
..31398N-HK-3	FNR 2010-100 DB 4.500% 09/25/25		05/01/2024	Paydown		135	135	146	134	0	0	0	0	0	135	0	0	0	2	09/25/2025	1.A
..31398V-4P-8	FHR FHR 3643 DB 4.500% 03/15/25		06/01/2024	Paydown		8,531	8,531	8,387	8,510	0	21	0	21	0	8,531	0	0	0	157	03/15/2025	1.A
..31398W-MG-6	FHR FHR 3637 AY 4.000% 02/15/25		06/01/2024	Paydown		1,649	1,649	1,564	1,640	0	8	0	8	0	1,649	0	0	0	27	02/15/2025	1.A
..31402H-3X-7	FNMA FN 729914 5.500% 08/01/33		06/01/2024	Paydown		339	339	335	336	0	3	0	3	0	339	0	0	0	8	08/01/2033	1.A
..3140HK-2H-0	FN FN BK6175 4.000% 10/01/48		06/01/2024	Paydown		2,948	2,948	3,000	3,097	0	(148)	0	(148)	0	2,948	0	0	0	51	10/01/2048	1.A
..3140JG-AM-7	FN FN BN0011 4.000% 08/01/48		06/01/2024	Paydown		11,449	11,449	11,655	12,035	0	(586)	0	(586)	0	11,449	0	0	0	191	08/01/2048	1.A
..3140JG-WT-8	FN FN BN0657 4.000% 09/01/48		06/01/2024	Paydown		6,419	6,419	6,433	6,487	0	(68)	0	(68)	0	6,419	0	0	0	107	09/01/2048	1.A
..31412S-D3-6	FN FN 933122 5.500% 01/01/38		06/01/2024	Paydown		8,531	8,531	8,638	8,800	0	(269)	0	(269)	0	8,531	0	0	0	203	01/01/2038	1.A
..31416X-LG-3	FNON FN AB2126 3.000% 01/01/26		06/01/2024	Paydown		34,115	34,115	33,449	33,912	0	203	0	203	0	34,115	0	0	0	415	01/01/2026	1.A

STATEMENT AS OF JUNE 30, 2024 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..31417C-UJ-2	FN FN AB5984 3.000% 08/01/32 .....	.....	06/01/2024	Paydown .....	.....	11,198	11,198	11,177	11,176	0	21	0	21	0	11,198	0	0	0	138	08/01/2032	1.A
..31417H-C5-1	FN FN AB9991 3.000% 07/01/33 .....	.....	06/01/2024	Paydown .....	.....	14,918	14,918	14,904	14,898	0	20	0	20	0	14,918	0	0	0	192	07/01/2033	1.A
..31417V-RS-4	FNMA FN AC8596 4.000% 01/01/25 .....	.....	06/01/2024	Paydown .....	.....	7,701	7,701	7,766	7,696	0	5	0	5	0	7,701	0	0	0	126	01/01/2025	1.A
..31417Y-E3-7	FNMA FN MA0153 4.500% 08/01/24 .....	.....	06/01/2024	Paydown .....	.....	4,743	4,743	4,880	4,745	0	(1)	0	(1)	0	4,743	0	0	0	87	08/01/2024	1.A
..31417Y-V4-6	FNMA FN MA0634 4.500% 01/01/31 .....	.....	06/01/2024	Paydown .....	.....	30,491	30,491	31,720	31,231	0	(740)	0	(740)	0	30,491	0	0	0	601	01/01/2031	1.A
..31418A-WD-6	FN FN MA1543 3.500% 08/01/33 .....	.....	06/01/2024	Paydown .....	.....	6,936	6,936	7,131	7,076	0	(140)	0	(140)	0	6,936	0	0	0	102	08/01/2033	1.A
..31418D-4X-7	FNCL 4 N MA4437 2.000% 10/01/51 .....	.....	06/01/2024	Paydown .....	.....	281,730	281,730	285,439	285,155	0	(3,425)	0	(3,425)	0	281,730	0	0	0	2,395	10/01/2051	1.A
..31418X-ZQ-4	FNMA FN AD9750 3.500% 12/01/25 .....	.....	06/01/2024	Paydown .....	.....	8,880	8,880	9,023	8,910	0	(30)	0	(30)	0	8,880	0	0	0	129	12/01/2025	1.A
..31419K-U4-5	FNMA FN AE8702 3.500% 11/01/25 .....	.....	06/01/2024	Paydown Redemption 100.0000	.....	15,340	15,340	15,603	15,378	0	(38)	0	(38)	0	15,340	0	0	0	231	11/01/2025	1.A
..60416Q-GK-4	MN HSG FIN AGY 2.730% 08/01/46 .....	.....	06/03/2024	.....	.....	14,898	14,898	14,898	14,898	0	0	0	0	0	14,898	0	0	0	169	08/01/2046	1.A FE
..626207-YM-0	MEAG TXB PLT 6.655% 04/01/57 .....	.....	04/01/2024	Various .....	.....	181,000	181,000	181,000	181,000	0	0	0	0	0	181,000	0	0	0	6,023	04/01/2057	1.F FE
..62630W-CZ-8	TXBL MUNI FUNDING TRUST VARIOU GENERAL 5.630% 01/16/25 .....	.....	05/01/2024	BARCLAYS .....	.....	100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	2,347	01/16/2025	1.E FE
..62630W-EL-7	TXBL MUNI FUNDING TRUST VARIOU NURSING HOME 5.630% 09/01/30 .....	.....	05/01/2024	BARCLAYS .....	.....	3,735,000	3,735,000	3,735,000	3,735,000	0	0	0	0	0	3,735,000	0	0	0	87,718	09/01/2030	1.E FE
..62630W-FV-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL 5.630% 05/15/56 .....	.....	05/01/2024	BARCLAYS .....	.....	500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	11,742	05/15/2056	1.E FE
..62630W-JY-4	TXBL MUNI FUNDING TRUST VARIOU TRANSPORTATION 5.630% 09/01/31 .....	.....	05/01/2024	BARCLAYS .....	.....	3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	66,049	09/01/2031	1.E FE
..62630W-NR-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL 5.600% 06/30/28 .....	.....	05/01/2024	BARCLAYS Redemption 100.0000	.....	1,300,000	1,300,000	1,300,000	1,300,000	0	0	0	0	0	1,300,000	0	0	0	23,587	06/30/2028	1.E FE
..677377-2P-7	OHIO HSG FIN 2.650% 11/01/41 .....	.....	06/03/2024	Redemption 100.0000	.....	60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	649	11/01/2041	1.A FE
..67756Q-NP-8	OHIO ST HSG FIN AGY 2.700% 03/01/36 .....	.....	06/03/2024	Redemption 100.0000	.....	87,987	87,987	87,987	87,987	0	0	0	0	0	87,987	0	0	0	1,017	03/01/2036	1.A FE
..67756Q-NS-2	OHIO ST HSG FIN AGY 2.900% 09/01/37 .....	.....	06/03/2024	.....	.....	58,883	58,883	58,883	58,883	0	0	0	0	0	58,883	0	0	0	694	09/01/2037	1.A FE
..751093-FE-0	RALEIGH NC CTF5 PRTN VRDN 5.380% 08/01/33 SUMMIT CNTY OH DEV FIN AUTH RE DEVELOPMENT	.....	05/02/2024	WELLS FARGO .....	.....	1,770,000	1,770,000	1,770,000	1,770,000	0	0	0	0	0	1,770,000	0	0	0	40,737	08/01/2033	1.E FE
..86607C-DW-6	4.800% 11/15/37 .....	.....	05/15/2024	Various .....	.....	115,000	115,000	115,000	115,000	0	0	0	0	0	115,000	0	0	0	2,760	11/15/2037	1.G FE
..88034Y-UW-8	TENDER OPTION BOND TRUST RECEI GENERAL 5.470% 07/01/41 .....	.....	05/01/2024	BARCLAYS Redemption 100.0000	.....	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	22,860	07/01/2041	1.E FE
..88275F-PA-1	TEXAS ST DEPT HSG REV SINGLE FAMILY HSG 3.100% 09/01/47 .....	.....	06/03/2024	Redemption 100.0000	.....	37,428	37,428	37,380	37,387	0	41	0	41	0	37,428	0	0	0	529	09/01/2047	1.B FE
..92812U-M2-1	VASHSG 2013-C A 4.250% 10/25/43 .....	.....	06/03/2024	Redemption 100.0000	.....	12,501	12,501	12,501	12,501	0	0	0	0	0	12,501	0	0	0	208	10/25/2043	1.A FE
..92812U-Q4-3	VASHSG 2014-A A 3.500% 10/25/37 .....	.....	06/03/2024	.....	.....	17,676	17,676	17,676	17,676	0	0	0	0	0	17,676	0	0	0	1,722	10/25/2037	1.A FE
..92812U-O5-0	VASHSG 2015-A A 3.250% 06/25/42 .....	.....	06/03/2024	Various .....	.....	200,326	200,326	200,430	200,384	0	(59)	0	(59)	0	200,326	0	0	0	2,874	06/25/2042	1.A FE
..92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOME REV 3.250% 08/25/42 .....	.....	06/03/2024	Redemption 100.0000	.....	4,953	4,953	4,953	4,953	0	0	0	0	0	4,953	0	0	0	67	08/25/2042	1.B FE
0909999999	Subtotal - Bonds - U.S. Special Revenues					24,988,013	24,989,480	25,202,334	15,042,147	0	(52,967)	0	(52,967)	0	24,988,013	0	0	0	318,029	XXX	XXX
..00078Q-GR-1	AMAC 2003-6 1A4 5.500% 05/25/33 .....	.....	06/01/2024	Paydown .....	.....	715	715	616	624	0	90	0	90	0	715	0	0	0	16	05/25/2033	1.A FM
..00091J-AA-6	AB Issuer LLC 20211 2021-1 A2 3.734% 07/30/51 .....	.....	04/30/2024	Paydown .....	.....	67,800	67,800	66,981	67,194	0	606	0	606	0	67,800	0	0	0	1,266	07/30/2051	2.C FE
..00155B-AA-6	AKM ISSUING TRUST 5.450% 08/01/73 .....	.....	05/01/2024	STERN .....	.....	2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	45,599	08/01/2073	1.B FE
..00164V-AE-3	AMC NETWORKS INC 4.750% 08/01/25 .....	.....	04/09/2024	Call 100.0000	.....	259,000	259,000	247,993	0	0	1,488	0	1,488	0	249,481	0	9,519	9,519	8,475	08/01/2025	4.C FE
..00206R-CP-5	AT&T INC 4.500% 05/15/35 .....	.....	05/08/2024	DEUTSCHE BANK .....	.....	189,511	206,000	235,862	229,564	0	(654)	0	(654)	0	228,910	0	(40,400)	(40,400)	4,506	05/15/2035	2.B FE

STATEMENT AS OF JUNE 30, 2024 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
..008414-AB-0	ABMT 2013-1 B1 3.557% 07/25/43		06/01/2024	Paydown		118,793	118,793	120,700	119,508	0	(715)	0	(715)	0	118,793	0	0	0	1,542	07/25/2043	1.A
..00841X-AN-0	ABMT 2015-2 A13 3.500% 03/25/45		06/01/2024	Paydown		40,825	40,825	41,335	41,494	0	(669)	0	(669)	0	40,825	0	0	0	639	03/25/2045	1.A
..00842A-AU-3	ABMT 2015-4 A19 3.496% 06/25/45		06/01/2024	Paydown		2,462	2,462	2,497	2,503	0	(41)	0	(41)	0	2,462	0	0	0	36	06/25/2045	1.A
..00842A-CB-3	ABMT 2015-4 B1 3.496% 06/25/45		06/01/2024	Paydown		41,891	41,891	42,831	42,070	0	(179)	0	(179)	0	41,891	0	0	0	611	06/25/2045	1.A
..00842E-AS-0	ABMT 2016-2 B1 3.759% 03/25/46		06/01/2024	Paydown		52,828	52,828	52,201	52,393	0	436	0	436	0	52,828	0	0	0	789	03/25/2046	1.A
..02151F-AF-6	CWALT 2007-21CB 1A6 6.000% 09/25/37		06/01/2024	Paydown		4,887	4,902	4,454	3,527	0	1,360	0	1,360	0	4,887	0	0	0	134	09/25/2037	1.A FM
				Redemption 100.0000																	
..02376A-AA-7	AMER AIRLINE 17-2 AA PTT 3.350% 10/15/29		04/15/2024	Redemption 100.0000		189,428	189,428	189,428	189,428	0	0	0	0	0	189,428	0	0	0	3,173	10/15/2029	1.F FE
..023771-R9-1	AMERICAN AIRLINES 3.000% 10/15/28		04/15/2024			123,287	123,287	123,287	123,287	0	0	0	0	0	123,287	0	0	0	1,849	10/15/2028	1.F FE
..02660T-ER-0	AHM 2005-2 5A1 5.564% 09/25/35		06/01/2024	Paydown		666	666	611	599	0	67	0	67	0	666	0	0	0	8	09/25/2035	1.A FM
..02666A-AA-6	AHAR 2015-SFR1 A 3.467% 04/17/52		06/01/2024	Paydown		34,830	34,830	34,687	34,715	0	115	0	115	0	34,830	0	0	0	512	04/17/2052	1.A FE
..02666A-AG-3	AHAR 2015-SFR1 XS 0.000% 04/17/52		06/01/2024	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/17/2052	6. *
..02666B-AA-4	AHAR 2015-SFR2 A 3.732% 10/17/52		06/01/2024	Paydown		7,583	7,583	7,408	7,476	0	106	0	106	0	7,583	0	0	0	120	10/17/2052	1.A FE
..038779-AB-0	ARBYS 2020-1A A2 3.237% 07/30/50		04/30/2024	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	202	07/30/2050	2.C FE
	Arbor Realty Col2022FL2 zed Lo 2022-FL2 A																				
..03881J-AA-4	7.179% 05/15/37		06/17/2024	Paydown		5,291	5,291	5,179	5,215	0	76	0	76	0	5,291	0	0	0	195	05/15/2037	1.A FE
..04364V-AG-8	ASCENT RESOURCES/ARU FIN 7.000% 11/01/26		04/09/2024	BANK of AMERICA SEC		4,940,000	4,940,000	4,902,258	4,924,407	0	1,391	0	1,391	0	4,925,798	0	14,202	14,202	153,689	11/01/2026	4.A FE
..054970-AL-2	BFLD 2019-DPLO D 7.283% 10/15/34		06/15/2024	Paydown		448,000	448,000	446,600	447,688	0	312	0	312	0	448,000	0	0	0	16,588	10/15/2034	1.A
	BLACKROCK CAPITAL FINANCIAL 1997-R1 WAC																				
..05535D-AM-6	2.123% 03/25/37		04/01/2024	Paydown		6,074	6,074	5,098	2,955	2,687	432	0	3,119	0	6,074	0	0	0	53	03/25/2037	1.A FM
	Barclays Commer20245C25gage S 2024-5C25 XA																				
..05554V-AC-4	1.431% 03/15/57		06/01/2024	Paydown		0	0	176	0	0	(176)	0	(176)	0	0	0	0	0	8	03/15/2057	1.A FE
..05604F-AA-3	BWAY 2013-1515 A1 2.809% 03/10/33		06/01/2024	Paydown		264,352	264,352	265,074	126,550	0	2,245	0	2,245	0	264,352	0	0	0	1,961	03/10/2033	1.A
..05606J-AG-0	BX 2018-BILT B 6.646% 05/15/30		05/15/2024	Paydown		8,000,000	8,000,000	7,971,250	7,984,958	0	15,042	0	15,042	0	8,000,000	0	0	0	224,597	05/15/2030	1.B FE
	BMO 2022-C1 Mor2022C1 st 2022-C1 XA																				
..05609M-CE-3	0.604% 02/17/55		06/01/2024	Paydown		0	0	10,705	8,236	0	(8,482)	0	(8,482)	0	0	0	0	0	615	02/17/2055	1.A FE
	BX Trust 2021ACNT 2021-ACNT B 6.468%																				
..05609Q-AC-0	11/15/38		04/15/2024	Paydown		1,795,744	1,795,744	1,791,359	1,793,213	0	2,531	0	2,531	0	1,795,744	0	0	0	40,769	11/15/2038	1.A
..05609R-AG-9	BX 2021 2021-BXMF B 6.260% 10/15/26		06/15/2024	Paydown		170,768	170,768	169,051	169,749	0	1,020	0	1,020	0	170,768	0	0	0	5,630	10/15/2026	1.A
..05946X-GP-2	BAFC 2004-3 1A1 5.500% 10/25/34		06/01/2024	Paydown		475	475	449	450	0	25	0	25	0	475	0	0	0	11	10/25/2034	1.A FM
..05946X-S6-1	BAFC 2005-7 3A1 5.750% 11/25/35		06/01/2024	Paydown		554	554	550	551	0	3	0	3	0	554	0	0	0	13	11/25/2035	1.A FM
..05951F-AG-9	BAFC 2007-1 TA5 6.590% 01/25/37		06/01/2024	Paydown		2,218	2,169	1,855	1,855	0	363	0	363	0	2,218	0	0	0	47	01/25/2037	1.A FM
..06054A-AV-1	BACM 2015-UBS7 ASB 3.429% 09/15/48		06/01/2024	Paydown		1,404,561	1,404,561	1,446,681	1,407,933	0	(3,372)	0	(3,372)	0	1,404,561	0	0	0	22,752	09/15/2048	1.A
	Bank nBNK43 2022-BNK43 XA 1.069%																				
..06541Q-BV-6	08/15/55		06/01/2024	Paydown		0	0	7,231	6,442	0	(6,442)	0	(6,442)	0	0	0	0	0	432	08/15/2055	1.A FE
	Redemption 100.0000																				
..070101-F@-4	BASIN ELECTRIC PP 3.740% 06/15/27		06/15/2024			2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	46,750	06/15/2027	1.G FE
	BENCHMARK Mortga2024V5 2024-V5 XA 1.298%																				
..08163X-AZ-6	01/10/57		06/03/2024	Paydown		0	0	11	0	0	(11)	0	(11)	0	0	0	0	0	1	01/10/2057	1.A FE
..09774X-AG-7	BCM 1998-A B1 7.430% 04/15/28		04/01/2024	Paydown		0	90,612	0	0	0	0	0	0	0	0	0	0	0	2,259	04/15/2028	6. FE
	Brean Asset Back2021RM2 ities 2021-RM2 A																				
..10638M-AA-8	1.750% 10/25/61		04/01/2024	No Broker		18,549	18,549	18,549	0	0	0	0	0	0	18,549	0	0	0	0	10/25/2061	1.A FE
	Brean Asset Back2021RM2 ities 2021-RM2 A																				
..10638M-AA-8	1.750% 10/25/61		06/25/2024	Paydown		729,415	729,415	715,700	719,599	0	7,693	0	7,693	0	729,415	0	0	0	5,942	10/25/2061	1.A FE
..117043-AU-3	BRUNSWICK CORP 4.400% 09/15/32		06/17/2024	Various		1,020,564	1,142,000	1,028,210	1,034,472	0	4,018	0	4,018	0	1,038,490	0	(17,925)	(17,925)	36,795	09/15/2032	2.B FE
	Cascade Funding 2022HB8 Trust 2022-HB8 A																				
..12526W-AA-7	3.750% 04/25/25		06/25/2024	Paydown		502,210	502,210	492,264	496,459	0	5,751	0	5,751	0	502,210	0	0	0	7,692	04/25/2025	1.A FE
	Cascade Funding 2023HB11 Trust 2023-HB11 A																				
..12530K-AA-7	4.000% 02/25/37		06/25/2024	Paydown		498,656	498,656	473,180	474,589	0	24,067	0	24,067	0	498,656	0	0	0	8,226	02/25/2037	1.A FE

STATEMENT AS OF JUNE 30, 2024 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
..12531W-AZ-5	CFORE 2016-C3 ASB 3.688% 01/10/48		06/01/2024	Paydown		112,479	112,479	115,848	112,801	0	(321)	0	(321)	0	112,479	0	0	0	1,729	01/10/2048	1.A
..12543P-AQ-6	CWHL 2006-21 A15 6.000% 02/25/37		06/01/2024	Paydown		211	16,741	4,462	3,389	0	(3,178)	0	(3,178)	0	211	0	0	0	347	02/25/2037	1.A FM
..12592L-BK-7	COMM 2014-CR20 XA 1.066% 11/10/47		06/01/2024	Paydown		0	0	187,865	31,976	0	(31,976)	0	(31,976)	0	0	0	0	0	40,815	11/10/2047	1.A FE
..12593F-BB-9	COMM 2015-LC21 ASB 3.421% 07/10/48		06/01/2024	Paydown		278,494	278,494	286,840	278,972	0	(478)	0	(478)	0	278,494	0	0	0	3,988	07/10/2048	1.A
..12593J-BC-9	COMM 2015-CR24 ASB 3.445% 08/10/48		06/01/2024	Paydown		821,705	821,705	846,347	822,874	0	(1,169)	0	(1,169)	0	821,705	0	0	0	10,976	08/10/2048	1.A
..12628K-AF-9	CSAB 2006-3 A3A 6.450% 11/25/36		06/01/2024	Paydown		6,345	6,345	1,114	979	0	5,365	0	5,365	0	6,345	0	0	0	20	11/25/2036	1.A FM
..12647P-AF-5	CSMC 2013-7 A5 3.000% 08/25/43		06/01/2024	Paydown		5,055	5,055	5,044	5,043	0	12	0	12	0	5,055	0	0	0	63	08/25/2043	1.A
..12649K-AL-1	CSMC 2015-WIN1 A7 3.000% 12/25/44		06/01/2024	Paydown		2,508	2,508	2,510	2,512	0	(5)	0	(5)	0	2,508	0	0	0	31	12/25/2044	1.A
..12649K-AU-1	CSMC 2015-WIN1 B1 3.769% 12/25/44		06/01/2024	Paydown		40,588	40,588	42,575	41,375	0	(786)	0	(786)	0	40,588	0	0	0	633	12/25/2044	1.A
..12649N-AS-0	CSMC 2015-1 B1 3.897% 01/25/45		06/01/2024	Paydown		68,041	68,041	69,189	68,600	0	(559)	0	(559)	0	68,041	0	0	0	1,106	01/25/2045	1.A
..12653T-BW-0	CSMC 2018-J1 B2 3.580% 02/25/48		06/01/2024	Paydown		56,332	56,332	57,001	56,912	0	(579)	0	(579)	0	56,332	0	0	0	842	02/25/2048	1.A
..12654P-AE-8	CSMC 2018-RPL9 A 3.850% 09/25/57		06/01/2024	Paydown		39,148	39,148	39,067	39,067	0	81	0	81	0	39,148	0	0	0	618	09/25/2057	1.A
..12662Y-AA-7	COLT Funding LLC20226 2022-6 A1 4.650% 06/27/67		06/01/2024	Paydown Redemption 100.0000		20,018	20,018	19,537	0	0	482	0	482	0	20,018	0	0	0	248	06/27/2067	1.A FE
..12665U-AA-2	CVS PASS-THROUGH TRUST 4.704% 01/10/36		06/10/2024			52,590	52,590	52,590	52,590	0	0	0	0	0	52,590	0	0	0	1,031	01/10/2036	2.B FE
..12667G-7H-0	CWALT 2005-46CB A14 5.500% 10/25/35		06/01/2024	Paydown		2,982	2,988	2,258	2,212	0	770	0	770	0	2,982	0	0	0	67	10/25/2035	1.A FM
..12667G-BD-4	CWALT 2005-10CB 1A8 5.500% 05/25/35		06/01/2024	Paydown		6,044	7,411	6,150	6,150	0	1,261	0	1,261	0	7,411	0	0	0	181	05/25/2035	1.A FM
..12667G-XD-0	CWALT 2005-28CB 2A4 5.750% 08/25/35		06/01/2024	Paydown		3,065	3,388	2,954	2,324	0	741	0	741	0	3,065	0	0	0	80	08/25/2035	1.A FM
..12668A-MH-5	CWALT 2005-49CB A3 5.500% 11/25/35		06/01/2024	Paydown		6,067	6,067	5,612	4,432	0	1,635	0	1,635	0	6,067	0	0	0	148	11/25/2035	1.D FM
..12668A-NW-1	CWALT 2005-54CB 1A4 5.500% 11/25/35		06/01/2024	Paydown		4,473	4,449	5,414	3,414	0	1,059	0	1,059	0	4,473	0	0	0	103	11/25/2035	1.A FM
..126694-HK-7	CWHL 2005-25 A6 5.500% 11/25/35		05/01/2024	Paydown		1,458	1,296	1,112	639	0	820	0	820	0	1,458	0	0	0	32	11/25/2035	1.A FM
..126694-JX-7	CWHL 2005-24 A7 5.500% 11/25/35		06/01/2024	Paydown Redemption 100.0000		461	1,543	1,306	882	0	(421)	0	(421)	0	461	0	0	0	43	11/25/2035	1.A FM
..12695*-AA-3	CVS HEALTH PP 3.416% 10/10/38		06/10/2024			59,196	59,196	59,196	59,196	0	0	0	0	0	59,196	0	0	0	843	10/10/2038	2.B
..14338H-AA-4	CARMEL VALLEY SR LIVING 5.450% 09/01/61		05/01/2024	STERN Cantor Fitzgerald Fixed		5,900,000	5,900,000	5,900,000	5,900,000	0	0	0	0	0	5,900,000	0	0	0	134,639	09/01/2061	1.B FE
..15089Q-AM-6	CELANESE US HOLDINGS LLC 6.165% 07/15/27		04/25/2024			2,588,221	2,585,000	2,587,579	2,586,965	0	(173)	0	(173)	0	2,586,793	0	11,429	11,429	125,721	07/15/2027	2.C FE
..15132E-LC-0	CDMC 2005-1 A5 5.105% 02/18/35		06/01/2024	Paydown		483	483	483	483	0	0	0	0	0	483	0	0	0	10	02/18/2035	1.A FM
..161175-CP-7	CHARTER COMM OPT LLC/CAP 6.650% 02/01/34		06/11/2024	WELLS FARGO		1,467,298	1,453,000	1,467,235	0	0	0	0	0	0	1,467,235	0	62	62	56,901	02/01/2034	2.C FE
..173100-AR-9	CMSI 2006-6 B1 6.000% 11/25/36		06/01/2024	Paydown		0	11,996	5,909	5,612	3,488	(9,100)	0	(5,612)	0	0	0	0	0	(10)	11/25/2036	3.C FM
..17312H-AE-9	CRMSI 2007-2 A5 7.152% 06/25/37		06/01/2024	Paydown		25,428	25,428	25,427	25,109	0	319	0	319	0	25,428	0	0	0	460	06/25/2037	1.A FM
..17322N-AA-2	CMLTI 2014-J1 A1 3.500% 06/25/44		06/01/2024	Paydown		10,096	10,096	10,132	10,098	0	(3)	0	(3)	0	10,096	0	0	0	178	06/25/2044	1.A
..17324D-BA-1	CGOMT 2015-P1 XA 0.844% 09/15/48		06/01/2024	Paydown		0	0	5,558	1,733	0	(1,733)	0	(1,733)	0	0	0	0	0	634	09/15/2048	1.A FE
..18055H-AW-2	CLARION LIONS PP 6.895% 05/01/24		05/01/2024	Maturity		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	351,552	05/01/2024	1.G
..19260M-AA-4	COIN 2017-1A A2 5.216% 04/25/47		04/25/2024	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	326	04/25/2047	2.C FE
..21873E-AA-7	CoreVest America20221 e Ltd 2022-1 A 4.744% 06/17/55		06/01/2024	Paydown		183,886	183,886	181,005	181,723	0	2,163	0	2,163	0	183,886	0	0	0	4,400	06/17/2055	1.A FE
..22541Q-FV-9	CSFB 2003-17 1A4 5.500% 06/25/33		06/01/2024	Paydown Redemption 100.0000		1,087	1,087	1,046	1,063	0	24	0	24	0	1,087	0	0	0	28	06/25/2033	4.B FM
..22970*-AA-8	BNSF LEASE PP 4.070% 05/15/34		06/01/2024			36,532	36,532	36,532	36,532	0	0	0	0	0	36,532	0	0	0	498	05/15/2034	1.D PL
..233046-AF-8	DNKN 2017-1A A21I 4.030% 11/20/47		05/20/2024	Paydown		17,500	17,500	17,500	17,500	0	0	0	0	0	17,500	0	0	0	353	11/20/2047	2.B FE
..233046-AK-7	DNKN 2019-1A A21I 4.021% 05/20/49		05/20/2024	Paydown		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	302	05/20/2049	2.B FE
..233046-AQ-4	DNKN 2021-1A A21I 2.493% 11/20/51		05/20/2024	Paydown MORGAN STANLEY FIXED INC		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	312	11/20/2051	2.B FE
..23311R-AA-4	DCP MIDSTREAM LLC 6.750% 09/15/37		05/08/2024			467,654	439,000	455,420	455,173	0	(270)	0	(270)	0	454,902	0	12,751	12,751	19,343	09/15/2037	2.C FE
..24380X-AA-5	Deephaven Reside20222 rtgage 2022-2 A1 4.300% 03/25/67		06/01/2024	Paydown		163,990	163,990	160,864	161,015	0	2,975	0	2,975	0	163,990	0	0	0	3,221	03/25/2067	1.A FE

STATEMENT AS OF JUNE 30, 2024 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..24703T-AD-8	DELL INT LLC / EMC CORP 6.020% 06/15/26		05/01/2024	BANK of AMERICA SEC		376,274	374,000	394,581	384,138	0	(1,489)	0	(1,489)	0	382,649	0	(6,376)	(6,376)	8,631	06/15/2026	2.B FE
..251510-FX-6	DBALT 2005-4 A6 5.300% 09/25/35		06/01/2024	Paydown		1,347	1,394	1,270	1,231	0	116	0	116	0	1,347	0	0	0	25	09/25/2035	3.B FM
..25151E-AD-5	DBALT 2006-AB3 A4 6.923% 07/25/36		06/01/2024	Paydown		2,714	2,714	2,341	2,219	0	496	0	496	0	2,714	0	0	0	58	07/25/2036	1.A FM
..26078J-AE-0	DOWDUPONT INC 5.319% 11/15/38		06/17/2024	Call 105.6477		625,434	592,000	594,441	594,008	0	(44)	0	(44)	0	593,964	0	(1,964)	(1,964)	49,178	11/15/2038	2.A FE
..26208L-AD-0	HONK 2019-1A A2 4.641% 04/20/49		04/20/2024	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	58	04/20/2049	2.C FE
..26209X-AA-9	HONK 2020-1A A2 3.786% 07/20/50		04/20/2024	Paydown		1,250	1,250	1,312	1,287	0	(37)	0	(37)	0	1,250	0	0	0	24	07/20/2050	2.C FE
..26209X-AC-5	HONK 2020-2A A2 3.237% 01/20/51		04/20/2024	Paydown		1,250	1,250	1,287	1,273	0	(23)	0	(23)	0	1,250	0	0	0	20	01/20/2051	2.C FE
..26209X-AD-3	HONK 2021-1A A2 2.791% 10/20/51		04/20/2024	Paydown		23,750	23,750	23,750	23,750	0	0	0	0	0	23,750	0	0	0	331	10/20/2051	2.C FE
..29977J-AA-4	EVER 2013-1 A1 2.250% 03/25/43		06/01/2024	Paydown		2,442	2,442	2,182	2,156	0	286	0	286	0	2,442	0	0	0	23	03/25/2043	1.A
..29978C-AA-8	EVER 2018-1 A1 3.500% 02/25/48		06/01/2024	Paydown		13,204	13,204	13,056	12,895	0	309	0	309	0	13,204	0	0	0	203	02/25/2048	1.A
..32051G-TE-5	FHASI 2005-FA6 A5 5.500% 09/25/35		06/01/2024	Paydown		803	822	516	434	0	369	0	369	0	803	0	0	0	19	09/25/2035	1.A FM
..33767B-AA-7	FIRSTENERGY TRANSMISSION 5.450% 07/15/44		04/04/2024	J P MORGAN SEC		2,166,611	2,277,000	2,521,438	2,508,297	0	(1,980)	0	(1,980)	0	2,506,316	0	(339,705)	(339,705)	90,659	07/15/2044	2.C FE
..337932-AC-1	FIRST ENERGY CORP 7.375% 11/15/31		04/15/2024	Call 117.2280		7,033,680	6,207,400	6,112,791	6,112,791	0	(3,139)	0	(3,139)	0	6,109,652	0	(109,652)	(109,652)	1,218,055	11/15/2031	3.A FE
..34417M-AB-3	FOCUS 2017-1A A211 5.093% 04/30/47		04/30/2024	Paydown		38,288	38,288	38,439	38,365	0	(78)	0	(78)	0	38,288	0	0	0	975	04/30/2047	2.B FE
..34417R-AB-2	Focus Brands Fun20171A 2022-1 A2 7.206% 07/30/52		04/30/2024	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	450	07/30/2052	2.B FE
..34417R-AC-0	Focus Brands Fun20171A 2023-2 A2 8.241% 10/30/53		04/30/2024	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	346	10/30/2053	2.B FE
..34960P-AB-7	FORTRESS TRANSPORTATION & IN 6.500% 10/01/25		04/11/2024	Various		2,014,000	2,014,000	2,093,009	2,014,000	0	0	0	0	0	2,014,000	0	0	0	69,091	10/01/2025	3.C FE
..3622MW-AH-6	GSR 2007-3F 2A7 5.750% 05/25/37		06/01/2024	Paydown		5,501	5,715	5,445	5,720	0	(219)	0	(219)	0	5,501	0	0	0	122	05/25/2037	4.A FM
..3622MW-BH-5	GSR 2007-3F 1A4 5.000% 05/25/37		06/01/2024	Paydown		5,964	6,395	5,228	6,388	0	(424)	0	(424)	0	5,964	0	0	0	117	05/25/2037	4.A FM
..36263N-AB-1	GS Mortgage-Back2022PJ1 ities 2022-PJ1 A2 2.500% 05/28/52		06/01/2024	Paydown		171,211	171,211	168,188	168,354	0	2,857	0	2,857	0	171,211	0	0	0	1,905	05/28/2052	1.A
..36264J-AF-0	GS Mortgage-Back2021MM1 ities 2021-MM1 A6 2.500% 04/25/52		06/01/2024	Paydown Redemption 100.0000		7,568	7,568	6,437	0	0	1,130	0	1,130	0	7,568	0	0	0	16	04/25/2052	1.A FE
..368738-AA-4	CYS PP 5.830% 01/15/26		06/15/2024			52,366	52,366	52,366	52,366	0	0	0	0	0	52,366	0	0	0	1,273	01/15/2026	2.B
..38237J-AA-1	GoodLeap Sustain20221GS e Impr 2022-1GS A 2.700% 01/20/49		06/20/2024	Paydown		144,935	144,935	144,900	144,859	0	76	0	76	0	144,935	0	0	0	1,615	01/20/2049	1.F FE
..38869P-AN-4	GRAPHIC PACKAGING INTL 0.821% 04/15/24		04/15/2024	Maturity		700,000	700,000	687,239	689,032	0	10,968	0	10,968	0	700,000	0	0	0	2,874	04/15/2024	2.C FE
..40456H-AA-5	CANAL 2021-1 A 1.411% 08/25/36		06/23/2024	Paydown		227,416	227,416	227,412	220,965	0	6,451	0	6,451	0	227,416	0	0	0	1,185	08/25/2036	1.F FE
..411707-AH-5	HNGRY 2020-1A A2 3.981% 12/20/50		06/20/2024	Paydown		2,500	2,500	2,596	2,560	0	(60)	0	(60)	0	2,500	0	0	0	50	12/20/2050	2.B FE
..42704M-AA-0	HERBALIFE/HLF FINANCING 7.875% 09/01/25		04/19/2024	Call 101.9690		171,308	168,000	161,700	162,583	0	916	0	916	0	163,499	0	4,501	4,501	11,687	09/01/2025	4.B FE
..437089-AE-5	INHEL 2006-1 A5 6.522% 05/25/36		06/01/2024	Paydown		458	458	74	1	0	456	0	456	0	458	0	0	0	0	05/25/2036	1.A FM
..44409M-AA-4	HUDSON PACIFIC PROPERTIE 3.950% 11/01/27		06/28/2024	Various		1,328,812	1,575,000	1,468,310	1,524,365	0	5,942	0	5,942	0	1,530,307	0	(201,495)	(201,495)	40,738	11/01/2027	3.A FE
..464126-DA-6	JRWIIN HOME EQUITY 2006-1 2A4 6.060% 09/25/35		06/01/2024	Paydown		2	2	2	2	0	0	0	0	0	2	0	0	0	0	09/25/2035	1.A FM
..46412Q-AE-7	IRIWE 2006-2 2A4 6.670% 02/25/36		06/01/2024	Paydown		210	210	205	6	0	204	0	204	0	210	0	0	0	7	02/25/2036	1.A FM
..46591T-AC-8	JPMIT 2020-2 A3 3.500% 07/25/50		06/01/2024	Paydown		8,159	8,159	8,352	8,792	0	(632)	0	(632)	0	8,159	0	0	0	125	07/25/2050	1.A
..46616P-AA-1	HENDR 2011-1A A 4.700% 10/15/56		06/15/2024	Paydown		78,173	86,956	85,335	85,335	0	(7,162)	0	(7,162)	0	78,173	0	0	0	1,586	10/15/2056	1.A FE
..46616Y-AA-2	HENDR 2012-2A A 3.840% 10/15/59		06/15/2024	Paydown		103,554	103,554	106,660	105,971	0	(2,418)	0	(2,418)	0	103,554	0	0	0	1,686	10/15/2059	1.A FE
..46617A-AA-3	HENDR 2012-3A A 3.220% 09/15/65		06/15/2024	Paydown		152,164	152,164	149,644	150,142	0	2,022	0	2,022	0	152,164	0	0	0	1,993	09/15/2065	1.A FE
..46617T-AA-2	HENDR 2014-1A A 3.960% 03/15/63		06/15/2024	Paydown		41,467	41,467	41,443	41,449	0	18	0	18	0	41,467	0	0	0	693	03/15/2063	1.A FE
..46618A-AA-2	HENDR 2014-2A A 3.610% 01/17/73		06/15/2024	Paydown		56,928	56,928	56,891	56,899	0	29	0	29	0	56,928	0	0	0	860	01/17/2073	1.A FE
..46618H-AA-7	HENDR 2014-3A A 3.500% 06/15/77		06/15/2024	Paydown		108,885	108,885	108,836	108,846	0	39	0	39	0	108,885	0	0	0	1,569	06/15/2077	1.A FE
..46618L-AA-8	HENDR 2015-1A A 3.260% 09/15/72		06/15/2024	Paydown		248,180	248,180	246,525	246,850	0	1,331	0	1,331	0	248,180	0	0	0	3,279	09/15/2072	1.A FE
..46619R-AA-4	HENDR 2015-2A A 3.870% 03/15/58		06/15/2024	Paydown		113,675	113,675	113,586	113,596	0	79	0	79	0	113,675	0	0	0	1,865	03/15/2058	1.A FE

STATEMENT AS OF JUNE 30, 2024 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
..46619X-AA-1	HENDR 2015-3A A 4.080% 03/17/70 .....	.....	06/15/2024	Paydown		73,920	73,920	73,855	73,862	0	58	0	58	0	73,920	0	0	0	1,323	03/17/2070	1.A FE
..46628S-AJ-2	JPMAC 2006-WF1 A6 6.500% 07/25/36 .....	.....	06/01/2024	Paydown		11,080	11,080	6,373	3,315	0	7,766	0	7,766	0	11,080	0	0	0	76	07/25/2036	1.A FM
..46646R-AL-7	JPMDB 2016-C4 XA 0.828% 12/15/49 .....	.....	06/01/2024	Paydown		0	0	35,995	15,061	0	(15,189)	0	(15,189)	0	0	0	0	0	2,582	12/15/2049	1.A FE
..46648H-AN-3	JPMMT 2017-2 A13 3.500% 05/25/47 .....	.....	06/01/2024	Paydown		24,709	24,709	24,889	25,118	0	(409)	0	(409)	0	24,709	0	0	0	398	05/25/2047	1.A
..46649H-AN-2	JPMMT 2017-6 A13 3.500% 12/25/48 .....	.....	06/01/2024	Paydown		51,905	51,905	52,105	51,999	0	(93)	0	(93)	0	51,905	0	0	0	733	12/25/2048	1.A
..46649H-AY-8	JPMMT 2017-6 B1 3.778% 12/25/48 .....	.....	06/01/2024	Paydown		52,652	52,652	55,354	54,554	0	(1,903)	0	(1,903)	0	52,652	0	0	0	807	12/25/2048	1.A
..46650H-AW-8	JP Morgan Mortga20191 2019-1 B1 4.486% 05/25/49 .....	.....	06/01/2024	Paydown		5,103	5,103	4,761	0	0	341	0	341	0	5,103	0	0	0	54	05/25/2049	1.A
..46652H-AC-0	JPMMM 2020-ATR1 A3 3.000% 02/25/50 .....	.....	06/01/2024	Paydown		44,151	44,151	45,572	47,446	0	(3,296)	0	(3,296)	0	44,151	0	0	0	550	02/25/2050	1.A
..46653J-BU-4	JPMMT 2020-5 B1 3.570% 12/25/50 .....	.....	06/03/2024	Paydown		26,436	26,436	28,204	27,911	0	(1,475)	0	(1,475)	0	26,436	0	0	0	394	12/25/2050	1.A
..46653L-CK-0	JPMMT 2020-LTV2 B4 4.016% 11/25/50 .....	.....	06/01/2024	Paydown		3,913	3,913	3,333	0	0	580	0	580	0	3,913	0	0	0	52	11/25/2050	1.B
..46654A-AF-6	JP Morgan Mortga202110 2021-10 A4 2.500% 12/25/51 .....	.....	06/01/2024	Paydown		281,780	281,780	288,648	288,018	0	(6,238)	0	(6,238)	0	281,780	0	0	0	2,985	12/25/2051	1.A
..46655D-BY-7	JP Morgan Mortga20222 2.500% 08/25/52 .....	.....	06/01/2024	Paydown		128,918	128,918	120,498	120,712	0	8,206	0	8,206	0	128,918	0	0	0	1,316	08/25/2052	1.A
..46655F-AA-5	JMA-FM LLC 5.450% 03/01/72 .....	.....	05/01/2024	STERN		840,000	840,000	840,000	840,000	0	0	0	0	0	840,000	0	0	0	19,151	03/01/2072	1.B FE
..47760Q-AB-9	JIMMY 2017-1A A211 4.846% 07/30/47 .....	.....	04/30/2024	Paydown		20,625	20,625	21,798	21,751	0	(1,126)	0	(1,126)	0	20,625	0	0	0	500	07/30/2047	2.B FE
..47760Q-AG-8	JIMMY 2022-1A A23 4.352% 04/30/52 .....	.....	04/30/2024	Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	544	04/30/2052	2.B FE
..48249Y-AA-3	KSBA 2016-1 A 2.723% 03/25/42 .....	.....	06/25/2024	Paydown		0	0	47,233	42,530	0	(42,530)	0	(42,530)	0	0	0	0	0	6,574	03/25/2042	1.A FE
..501044-CR-0	KROGER CO 5.000% 04/15/42 .....	.....	05/08/2024	MORGAN STANLEY FIXED INC		234,655	256,000	300,666	295,360	0	(568)	0	(568)	0	294,792	0	(60,138)	(60,138)	7,289	04/15/2042	2.A FE
..501687-AA-5	LAD Auto Receiva20221A st 2022-1A A 5.210% 06/15/27 .....	.....	06/15/2024	Paydown		359,102	359,102	359,061	359,062	0	41	0	41	0	359,102	0	0	0	7,819	06/15/2027	1.A FE
..52520Q-AG-9	RAST 2006-7 1A7 6.000% 11/25/36 .....	.....	06/01/2024	Paydown		4,838	2,880	1,872	1,829	0	3,008	0	3,008	0	4,838	0	0	0	163	11/25/2036	2.C FM
..52521H-AD-5	LMT 2006-9 1A4 5.750% 01/25/37 .....	.....	06/01/2024	Paydown		2,488	2,026	1,437	1,402	0	1,086	0	1,086	0	2,488	0	0	0	61	01/25/2037	3.B FM
..52522H-AN-2	LXS 2006-8 3A5 6.550% 06/25/36 .....	.....	06/01/2024	Paydown		917	820	772	772	0	145	0	145	0	917	0	0	0	20	06/25/2036	1.A FM
..52523K-AJ-3	LXS 2006-17 WF5 6.450% 12/25/42 .....	.....	06/01/2024	Paydown		0	343	270	320	0	(320)	0	(320)	0	0	0	0	0	6	12/25/2042	1.A FM
..52524P-AL-6	LXS 2007-6 3A5 5.720% 05/25/37 .....	.....	06/01/2024	Paydown		5,926	5,926	4,646	5,263	0	663	0	663	0	5,926	0	0	0	100	05/25/2037	1.A FM
..53154*-AL-7	LIBERTY UTILITY PP 3.690% 04/30/24 .....	.....	04/30/2024	Maturity		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	110,700	04/30/2024	2.A FE
..54910J-AQ-7	LSTAR Commercial20153 eTrus 2015-3 B 3.267% 04/20/48 .....	.....	06/01/2024	Paydown		105,614	105,614	103,370	104,723	0	891	0	891	0	105,614	0	0	0	1,598	04/20/2048	1.A
..55282G-AA-5	Message Envy Fra20191 , LLC 2019-1 A2 6.448% 07/30/49 .....	.....	04/09/2024	Paydown		799,513	799,513	794,859	0	0	4,653	0	4,653	0	799,513	0	0	0	9,881	07/30/2049	2.B FE
..576434-RW-6	MALT 2004-5 B1 6.379% 06/25/34 .....	.....	06/01/2024	Paydown		54,424	42,412	36,510	36,488	0	17,937	0	17,937	0	54,424	0	0	0	2,029	06/25/2034	4.B FM
..58549J-BU-7	Mello Mortgage C2022INV2ccepta 2022-INV2 A15 3.000% 04/25/52 .....	.....	06/01/2024	Paydown		13,317	13,317	11,082	11,084	0	2,233	0	2,233	0	13,317	0	0	0	163	04/25/2052	1.A
..5981H-AB-7	MCMLT 2017-1 M1 3.250% 11/25/58 .....	.....	06/01/2024	Paydown		353,307	353,307	352,634	352,634	0	673	0	673	0	353,307	0	0	0	4,674	11/25/2058	1.A
..61690Q-AC-3	MSBAM 2015-C23 ASB 3.398% 07/15/50 .....	.....	06/01/2024	Paydown		1,021,857	1,021,857	1,052,468	1,022,907	0	(1,049)	0	(1,049)	0	1,021,857	0	0	0	14,475	07/15/2050	1.A
..61690Y-BS-0	MSC 2016-BNK2 ASB 2.860% 11/15/49 .....	.....	06/01/2024	Paydown		94,148	94,148	96,972	94,592	0	(444)	0	(444)	0	94,148	0	0	0	1,122	11/15/2049	1.A
..61691Q-AC-2	MSC 2018-L1 ASB 4.238% 10/15/51 .....	.....	06/01/2024	Paydown		249,400	249,400	256,871	251,599	0	(2,199)	0	(2,199)	0	249,400	0	0	0	4,407	10/15/2051	1.A
..61749E-AF-4	MORGAN STANLEY 2006-12XS A5A 6.592% 10/25/36 .....	.....	06/01/2024	Paydown		1,940	1,940	1,073	630	0	1,310	0	1,310	0	1,940	0	0	0	9	10/25/2036	1.A FM
..61752R-AJ-1	MSM 2007-3XS 2A3S 6.358% 01/25/47 .....	.....	06/01/2024	Paydown		7,309	7,309	2,887	2,670	0	4,638	0	4,638	0	7,309	0	0	0	46	01/25/2047	1.A FM
..61767F-BB-6	MSC 2016-UB11 XA IO 1.570% 08/15/49 .....	.....	06/01/2024	Paydown		0	0	45,929	15,154	0	(15,154)	0	(15,154)	0	0	0	0	0	2,882	08/15/2049	1.A FE
..62942K-AA-4	NPPMT 2013-1 A1 3.250% 07/25/43 .....	.....	06/01/2024	Paydown Redemption 100.0000		15,695	15,695	15,452	15,457	0	239	0	239	0	15,695	0	0	0	219	07/25/2043	1.A
..63730*-AB-1	NAT RAIL SR ON SEC PP 3.600% 11/15/33 .....	.....	05/17/2024	Redemption 100.0000		246,575	246,575	246,575	246,575	0	0	0	0	0	246,575	0	0	0	4,438	11/15/2033	1.C Z
..63730*-AC-9	NAT RAIL SR ON SEC PP 3.810% 11/15/31 .....	.....	05/17/2024	Redemption 100.0000		370,370	370,370	370,370	370,370	0	0	0	0	0	370,370	0	0	0	7,056	11/15/2031	1.E Z

STATEMENT AS OF JUNE 30, 2024 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
..64016N-AA-5	NBLY 2021-1A A2 3.584% 04/30/51		04/30/2024	Paydown		2,500	2,500	2,514	2,509	0	(9)	0	(9)	0	2,500	0	0	0	45	04/30/2051	2.C FE
..64016N-AE-7	NBLY 2023-1A A2 7.308% 01/30/53		04/30/2024	Paydown		50,000	50,000	49,000	49,151	0	849	0	849	0	50,000	0	0	0	1,827	01/30/2053	2.C FE
..665859-AX-2	NORTHERN TRUST CORP 6.125% 11/02/32		05/01/2024	BANK of AMERICA SEC		1,820,871	1,773,000	1,766,724	1,767,274	0	167	0	167	0	1,767,441	0	53,430	53,430	54,600	11/02/2032	1.F FE
..680657-AA-1	QLGA TENEDIOS IRR TRUST 5.450% 05/01/73		05/01/2024	STERN		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	68,398	05/01/2073	1.B FE
..693456-AN-5	PMTLT 2013-J1 B1 3.531% 09/25/43		06/01/2024	Paydown		52,382	52,382	52,440	52,373	0	10	0	10	0	52,382	0	0	0	771	09/25/2043	1.A
..69371V-AA-5	PSMC 2018-1 A1 3.500% 02/25/48		06/01/2024	Paydown		2,269	2,269	2,240	2,264	0	5	0	5	0	2,269	0	0	0	38	02/25/2048	1.A
..69371V-AM-9	PSMC 2018-1 A12 3.500% 02/25/48		06/01/2024	Paydown		16,637	16,637	16,041	16,569	0	68	0	68	0	16,637	0	0	0	278	02/25/2048	1.A
..69376C-AC-8	PSMC Trust 20212 2021-2 A3 2.500% 05/25/51		06/01/2024	Paydown		155,273	155,273	134,627	135,716	0	19,557	0	19,557	0	155,273	0	0	0	1,699	05/25/2051	1.A
..73102Q-AA-4	POLAR TANKERS INC 5.951% 05/10/37		05/10/2024	Various		14,056	14,056	14,162	14,253	0	(197)	0	(197)	0	14,056	0	0	0	418	05/10/2037	1.F FE
..745867-AW-1	PULTE HOMES INC 5.500% 03/01/26		06/04/2024	Call 99.9040		4,995,200	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	203,742	03/01/2026	2.B FE
..74922E-AF-6	RALI 2006-QS6 1A6 6.250% 06/25/36		06/01/2024	Paydown		1,459	1,877	1,571	1,596	0	(137)	0	(137)	0	1,459	0	0	0	54	06/25/2036	3.C FM
..74968R-AA-3	RPIT 2019-1 A 2.750% 10/25/63		06/25/2024	Paydown		81,220	81,220	81,208	81,199	0	21	0	21	0	81,220	0	0	0	1,117	10/25/2063	1.A FE
..75875Q-AE-3	REGAL BEL01T 6.300% 02/15/30		04/12/2024	Tax Free Exchange		4,996,650	5,000,000	4,995,750	4,996,489	0	160	0	160	0	4,996,650	0	0	0	224,875	02/15/2030	2.C FE
..75995Q-GV-4	RAMC 2006-1 AF3 5.608% 05/25/36		06/01/2024	Paydown		100	100	72	92	0	57	0	57	0	100	0	0	0	3	05/25/2036	1.A FM
..76110W-SZ-0	RASC 2003-KS7 A15 4.012% 09/25/33		06/01/2024	Paydown		22,240	22,240	19,349	21,789	0	451	0	451	0	22,240	0	0	0	397	09/25/2033	1.A FM
..761118-XQ-6	RALI 2006-QS3 1A12 6.000% 03/25/36		06/01/2024	Paydown		1,394	1,838	1,514	1,632	0	(238)	0	(238)	0	1,394	0	0	0	47	03/25/2036	1.E FM
..76111X-ZU-0	RFMSI 2005-S7 A4 5.500% 11/25/35		06/01/2024	Paydown		879	1,192	961	958	0	(79)	0	(79)	0	879	0	0	0	30	11/25/2035	1.A FM
..78419C-AG-9	SGCMS 2016-C5 XA 2.008% 10/10/48		06/01/2024	Paydown		0	0	72,888	18,728	0	(18,728)	0	(18,728)	0	0	0	0	0	4,214	10/10/2048	1.A FE
..78471K-AE-1	SFPMT 2016-1A 1A4 3.000% 11/25/46		06/01/2024	Paydown		22,592	22,592	21,551	20,976	0	1,616	0	1,616	0	22,592	0	0	0	321	11/25/2046	1.A
..785592-AM-8	SABINE PASS LIQUEFACTION 5.625% 03/01/25		06/07/2024	Call 100.0000		668,000	668,000	668,000	668,000	0	0	0	0	0	668,000	0	0	0	28,808	03/01/2025	2.A FE
..81745B-AN-5	SEMT 2013-6 B2 3.517% 05/25/43		06/01/2024	Paydown		109,309	109,309	108,924	109,002	0	307	0	307	0	109,309	0	0	0	1,633	05/25/2043	1.A
..81745D-AE-1	SEMT 2013-9 A1 3.500% 07/25/43		06/01/2024	Paydown		1,109	1,109	1,090	1,088	0	20	0	20	0	1,109	0	0	0	16	07/25/2043	1.A
..81745J-AA-6	SEMT 2013-11 A1 3.500% 09/25/43		06/01/2024	Paydown		9,356	9,098	9,084	9,356	0	272	0	272	0	9,356	0	0	0	138	09/25/2043	1.A
..81745J-AQ-1	SEMT 2013-11 B3 3.652% 09/25/43		06/01/2024	Paydown		25,820	25,820	25,449	25,567	0	254	0	254	0	25,820	0	0	0	398	09/25/2043	1.A
..81745N-AJ-8	SEMT 2014-1 B2 4.435% 04/25/44		06/01/2024	Paydown		80,251	80,251	80,580	80,234	0	17	0	17	0	80,251	0	0	0	1,470	04/25/2044	1.A
..81745Q-AB-8	SEMT 2015-1 A2 3.000% 01/25/45		06/01/2024	Paydown		1,269	1,269	1,265	1,265	0	4	0	4	0	1,269	0	0	0	16	01/25/2045	1.A
..81745R-AH-3	SEMT 2013-3 B2 3.531% 03/25/43		06/01/2024	Paydown		17,382	17,382	17,839	17,707	0	(325)	0	(325)	0	17,382	0	0	0	234	03/25/2043	1.A
..81746D-AG-5	SEMT 2017-5 A7 3.500% 08/25/47		06/01/2024	Paydown		101,717	101,717	100,863	101,007	0	710	0	710	0	101,717	0	0	0	1,364	08/25/2047	1.A
..81746N-AU-2	SEMT 2016-3 A19 3.500% 11/25/46		06/01/2024	Paydown		51,279	51,279	52,344	52,675	0	(1,396)	0	(1,396)	0	51,279	0	0	0	766	11/25/2046	1.A
..81746T-CB-9	SEMT 2017-1 B1 3.605% 02/25/47		06/01/2024	Paydown		43,805	43,805	45,078	44,691	0	(886)	0	(886)	0	43,805	0	0	0	645	02/25/2047	1.A
..81746X-AU-0	SEMT 2017-3 A19 3.500% 04/25/47		06/01/2024	Paydown		13,440	13,440	13,203	12,982	0	458	0	458	0	13,440	0	0	0	183	04/25/2047	1.A
..81747E-CD-7	SEMT 2018-QH2 B1A 3.750% 06/25/48		06/01/2024	Paydown		87,337	87,337	92,986	91,874	0	(4,537)	0	(4,537)	0	87,337	0	0	0	1,366	06/25/2048	1.A
..81748J-CD-5	Sequoia Mortgage20194 2019-4 B3 3.772% 11/25/49		06/01/2024	Paydown		1,609	1,609	1,414	0	0	195	0	195	0	1,609	0	0	0	5	11/25/2049	1.E FE
..81748Y-AD-4	Sequoia Mortgage20216 2021-6 A4 2.500% 10/25/51		06/01/2024	Paydown		231,686	231,686	236,610	236,098	0	(4,412)	0	(4,412)	0	231,686	0	0	0	2,286	10/25/2051	1.A
..822804-AA-8	SAFT 2013-1 A1 3.750% 07/25/43		06/01/2024	Paydown		9,191	9,191	9,408	9,408	0	(259)	0	(259)	0	9,191	0	0	0	161	07/25/2043	1.A
..82281E-CK-1	SCOT 2016-1 1A19 3.500% 11/25/46		06/01/2024	Paydown		12,672	12,672	12,654	12,642	0	29	0	29	0	12,672	0	0	0	186	11/25/2046	1.A
..82568N-AC-5	SHUTTERFLY FINANCE LLC 8.500% 10/01/27		04/08/2024	STIFEL NICHOLAS		1,178,546	1,477,800	947,964	982,483	0	24,798	0	24,798	0	1,007,281	0	171,265	171,265	22,506	10/01/2027	5.B FE
..82568N-AE-1	SHUTTERFLY FINANCE LLC 9.750% 10/01/27		04/08/2024	STIFEL NICHOLAS		179,606	179,158	179,158	179,158	0	0	0	0	0	179,158	0	448	448	6,259	10/01/2027	4.B FE
..832696-AZ-1	SMUCKER JM CO 6.500% 11/15/53		04/25/2024	CITIGROUP GLOBAL MKTS		1,195,506	1,150,000	1,090,810	1,090,919	0	280	0	280	0	1,091,199	0	104,307	104,307	38,206	11/15/2053	2.B FE
..85207U-AH-8	SPRINT CORP 7.125% 06/15/24		06/15/2024	Maturity		1,150,000	1,150,000	1,149,977	0	0	23	0	23	0	1,150,000	0	0	0	40,969	06/15/2024	2.B FE
..853496-AC-1	STANDARD INDUSTRIES INC 5.000% 02/15/27		04/09/2024	SUNTRUST		804,886	833,000	793,433	815,291	0	1,453	0	1,453	0	816,744	0	(11,858)	(11,858)	27,304	02/15/2027	3.B FE
..86177T-AA-0	STONE 2021 IRR TRUST 5.450% 03/01/72		05/01/2024	STERN		3,510,000	3,510,000	3,510,000	3,510,000	0	0	0	0	0	3,510,000	0	0	0	80,026	03/01/2072	1.B FE
..88033G-DB-3	TENET HEALTHCARE 5.125% 11/01/27		04/05/2024	UBS WARBURG		339,403	349,000	349,000	349,000	0	0	0	0	0	349,000	0	(9,598)	(9,598)	7,850	11/01/2027	3.C FE
..89173C-AB-3	TPMT 2016-5 A2 3.250% 10/25/56		06/01/2024	Paydown		674,553	674,553	708,919	683,789	0	(9,236)	0	(9,236)	0	674,553	0	0	0	8,242	10/25/2056	1.A

STATEMENT AS OF JUNE 30, 2024 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
..89177B-AA-3	TPMT 2019-1 A1 3.750% 03/25/58		06/01/2024	Paydown		64,157	64,157	63,766	63,779	0	378	0	378	0	64,157	0	0	0	1,038	03/25/2058	1.A
..89177W-AB-5	TPMT 2019-MH1 A2 3.000% 11/25/58		06/01/2024	Paydown		2,023,444	2,023,444	2,072,292	2,026,389	0	(2,945)	0	(2,945)	0	2,023,444	0	0	0	25,297	11/25/2058	1.A FE
..89680H-AA-0	TCF 2020-1A A 2.110% 09/20/45		06/20/2024	Paydown		106,250	106,250	106,230	106,236	0	0	0	14	0	106,250	0	0	0	934	09/20/2045	1.F FE
..89680H-AE-2	TCF 2021-1A A 1.860% 03/20/46		06/20/2024	Paydown		724,200	724,200	619,134	632,998	0	91,202	0	91,202	0	724,200	0	0	0	5,613	03/20/2046	1.F FE
..90276X-AS-4	UBSCM 2018-C11 ASB 4.119% 06/15/51		06/01/2024	Paydown		64,930	64,930	65,980	64,964	0	(30)	0	(30)	0	64,930	0	0	0	1,118	06/15/2051	1.A
..90278L-AW-9	UBSCM 2018-C15 ASB 4.197% 12/15/51		06/01/2024	Paydown		137,654	137,654	141,404	138,974	0	(1,320)	0	(1,320)	0	137,654	0	0	0	2,409	12/15/2051	1.A
..90278L-AZ-2	UBSCM 2018-C15 XA 1.050% 12/15/51		06/01/2024	Paydown		0	0	7,860	4,790	0	(4,790)	0	(4,790)	0	0	0	0	0	453	12/15/2051	1.A FE
..90353K-AW-9	UBSCM 2018-C13 ASB 4.241% 10/15/51		06/01/2024	Paydown		210,633	210,633	216,951	212,679	0	(2,046)	0	(2,046)	0	210,633	0	0	0	3,724	10/15/2051	1.A
	Redemption 100.0000																				
..90932D-AA-3	UNITED AIR 2016-2 A PTT 3.100% 10/07/28		04/07/2024			214,090	214,090	214,090	214,090	0	0	0	0	0	214,090	0	0	0	3,318	10/07/2028	3.A FE
..92552V-AK-6	VIASAT INC 5.625% 09/15/25		06/25/2024	Various		2,267,279	2,328,000	2,328,000	2,328,000	0	0	0	0	0	2,328,000	0	(60,721)	(60,721)	100,468	09/15/2025	4.C FE
..92783H-AA-4	VA INT'L GATEWAY PP 3.930% 06/30/30		04/01/2024	Various		224	224	224	224	0	0	0	0	0	224	0	0	0	571	06/30/2030	1.F PL
..929227-2G-0	WAMU 2003-S5 1A4 5.500% 06/25/33		06/01/2024	Paydown		8,889	8,889	7,422	7,576	0	1,313	0	1,313	0	8,889	0	0	0	241	06/25/2033	1.A FM
	WB Commercial Mo2024HQ rust 2024-HQ A 6.134% 03/15/40																				
..92943P-AA-9	BANK of AMERICA SEC		05/16/2024			305,989	305,000	302,612	0	0	61	0	61	0	302,672	0	3,317	3,317	4,055	03/15/2040	1.A FE
..93934F-EQ-1	WMALT 2005-9 244 5.500% 11/25/35		06/01/2024	Paydown		325	491	453	460	0	(135)	0	(135)	0	325	0	0	0	11	11/25/2035	1.A FM
..93935B-AH-3	WMALT 2006-5 3A6 6.768% 07/25/36		06/01/2024	Paydown		2,502	2,502	889	605	0	1,897	0	1,897	0	2,502	0	0	0	20	07/25/2036	1.A FM
..949831-AA-9	WFMS 2019-3 A1 3.500% 07/25/49		06/01/2024	Paydown		9,693	9,693	9,829	10,411	0	(718)	0	(718)	0	9,693	0	0	0	144	07/25/2049	1.A
..94989M-AF-6	WFCM 2015-NXS2 ASB 3.461% 07/15/58		06/01/2024	Paydown		1,287,696	1,287,696	1,326,309	1,289,340	0	(1,643)	0	(1,643)	0	1,287,696	0	0	0	19,396	07/15/2058	1.A
	Wells Fargo Mor120221 ked Se 2022-1 A1 2.500% 06/25/51		06/01/2024	Paydown		68,438	68,438	67,134	67,191	0	1,247	0	1,247	0	68,438	0	0	0	728	08/25/2051	1.A
..95003H-AA-7	WILSHIRE MTG LOAN TR 1997-2 M3 7.770%																				
..971885-AP-3			06/01/2024	Paydown		1,880	1,880	1,911	1,122	0	758	0	758	0	1,880	0	0	0	29	05/25/2028	1.A FM
..97652P-AW-1	WIN 2014-1 B3 3.924% 06/20/44		06/01/2024	Paydown		147,982	147,982	150,361	150,233	0	(2,251)	0	(2,251)	0	147,982	0	0	0	2,415	06/20/2044	1.A
	Zaxby's Funding 20211A 2021-1A A2 3.238%																				
..98920M-AA-0	07/30/51		04/30/2024	Paydown		2,461	2,461	2,175	0	0	287	0	287	0	2,461	0	0	0	20	07/30/2051	2.B FE
..009090-AA-9	ACAON 2015-1A PTT 3.600% 03/15/27	A	05/01/2024	Various		3	3	3	3	0	0	0	0	0	3	0	0	0	8,429	03/15/2027	1.F FE
..00774M-AV-7	AERCAP IRELAND CAP/GLOBA 2.450% 10/29/26	D	04/15/2024	FIFTH THIRD BANK		1,515,019	1,638,000	1,635,248	1,636,402	0	161	0	161	0	1,636,563	0	(121,544)	(121,544)	18,728	10/29/2026	2.B FE
	Aimco 201910A 2019-10A BR 7.186%	D	06/12/2024	Paydown		700,000	700,000	701,050	0	0	(1,050)	0	(1,050)	0	700,000	0	0	0	19,830	07/22/2032	1.C FE
..00901A-AL-1	07/22/32																				
	BDS Ltd 2021FL10 2021-FL10 A 6.793%	D	05/16/2024	Paydown		1,446,576	1,446,576	1,446,576	1,446,576	0	0	0	0	0	1,446,576	0	0	0	42,058	12/16/2036	1.A FE
..07335Y-AA-4	12/16/36	D	06/25/2024	Paydown		212,500	212,500	212,452	212,337	0	163	0	163	0	212,500	0	0	0	1,966	09/25/2045	1.F FE
..12807C-AA-1	CAI 2020-1A A 2.220% 09/25/45	D	04/19/2024	Various		7,289,216	7,311,000	7,323,336	7,315,201	0	(2,591)	0	(2,591)	0	7,312,610	0	(23,394)	(23,394)	166,518	06/15/2026	4.C FE
..17186H-AG-7	CIMPRESS NV 7.000% 06/15/26	D	05/02/2024	Call 100.0000		3,000,000	3,000,000	3,045,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	99,927	11/01/2025	3.A FE
..26151A-AA-7	DRAX FINCO PLC 6.625% 11/01/25	D	05/14/2024	Various		1,093,636	1,224,000	1,355,378	1,335,630	0	(2,403)	0	(2,403)	0	1,333,227	0	(239,591)	(239,591)	38,597	09/21/2038	2.A FE
..268317-AV-6	ELECTRICITE DE FRANCE 4.875% 09/21/38	D	05/06/2024	Paydown		1,398,983	1,398,983	1,398,983	1,398,983	0	0	0	0	0	1,398,983	0	0	0	50,882	11/05/2029	1.A FE
..38174Y-AA-3	GOCAP 2015-24A AR 7.189% 11/05/29	D	05/17/2024	Call 97.8480		1,467,720	1,500,000	1,571,190	1,521,707	0	(3,303)	0	(3,303)	0	1,518,404	0	0	0	(22,734)	05/25/2026	1.G FE
..404280-BB-4	HSBC HOLDINGS PLC-SPONS 3.900% 05/25/26	D	04/05/2024	Maturity		14,000,000	14,000,000	14,000,000	14,000,000	0	0	0	0	0	14,000,000	0	0	0	275,800	04/05/2024	2.B
..45662N-A*-4	INFINEON TECH PP 3.940% 04/05/24	D	05/30/2024	BARCLAYS		523,646	710,000	709,772	709,787	0	5	0	5	0	709,791	0	(186,145)	(186,145)	25,723	02/02/2052	2.C FE
..46590X-AQ-9	JBS USA FOOD FINANCE 4.375% 02/02/52	D	05/30/2024	BNP SECURITIES		344,418	347,000	356,980	353,078	0	(4,677)	0	(4,677)	0	348,401	0	(3,983)	(3,983)	11,215	12/01/2052	2.C FE
..46590X-AX-4	JBS USA FOOD FINANCE 6.500% 12/01/52	D																			
	Kref 2018-Ft1 LT2021FL2 2021-FL2 A 6.523%	D	04/15/2024	Paydown		50,580	50,580	50,580	50,580	0	0	0	0	0	50,580	0	0	0	1,136	02/15/2039	1.A FE
..48275R-AA-5	02/15/39	D																			
	MF1 Multifamily 2021FL6 Mortga 2021-FL6 A 6.543% 07/16/36	D	06/16/2024	Paydown		755,783	755,783	743,265	747,473	0	8,310	0	8,310	0	755,783	0	0	0	19,015	07/16/2036	1.A FE
..55283T-AA-6	MF1 Multifamily 2021FL7 Mortga 2021-FL7 A 6.526% 10/16/36	D	06/16/2024	Paydown		1,938,997	1,938,997	1,938,997	1,938,997	0	0	0	0	0	1,938,997	0	0	0	51,741	10/16/2036	1.A FE
..55284A-AA-6	MGMCHI 5.375% 05/15/24	D	05/15/2024	Maturity		273,000	273,000	269,588	271,728	0	1,272	0	1,272	0	273,000	0	0	0	7,337	05/15/2024	4.A FE
..55300R-AA-9	RABOBANK NEDERLAND 1.106% 02/24/27	D	05/23/2024	RABO SECURITIES		1,715,241	1,856,000	1,857,101	1,856,480	0	(90)	0	(90)	0	1,856,389	0	(141,148)	(141,148)	15,624	02/24/2027	1.G FE
..74977R-DK-7	SING TELECOMMUNICATIONS 7.375% 12/01/31	D	04/03/2024	WELLS FARGO		2,286,160	2,000,000	2,028,220	2,013,902	0	(345)	0	(345)	0	2,013,557	0	272,603	272,603	50,806	12/01/2031	1.E FE
..82929R-AC-0		D																			
..87244C-AJ-5	CHMML 2016-1A AR 7.115% 10/20/30	D	04/20/2024	Paydown		1,119,344	1,119,344	1,119,344	1,119,344	0	0	0	0	0	1,119,344	0	0	0	41,181	10/20/2030	1.A FE

STATEMENT AS OF JUNE 30, 2024 OF THE Integrity Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..87927V-AF-5	TELECOM ITALIA CAPITAL 6.375% 11/15/33	D.....	04/29/2024	Various		1,778,500	2,000,000	2,060,035	2,032,705	0	(804)	0	(804)	0	2,031,902	0	(253,402)	(253,402)	58,314	11/15/2033	4.A FE
..88433B-AQ-0	WINDR 2016-2A A1R 6.778% 11/01/31	D.....	05/01/2024	Paydown		911,076	911,076	911,076	911,076	0	0	0	0	0	911,076	0	0	0	31,292	11/01/2031	1.A FE
..89680Y-AB-1	TRITON CONTAINER 1.150% 06/07/24	D.....	06/07/2024	Maturity	0	1,050,000	1,050,000	1,049,318	0	0	683	0	683	0	1,050,000	0	0	0	6,038	06/07/2024	2.C FE
..902613-BH-0	UBS GROUP AG 5.699% 02/08/35	D.....	05/16/2024	CITADEL SECURITIES LLC	0	1,303,296	1,296,000	1,295,896	0	0	56	0	56	0	1,295,952	0	7,344	7,344	27,082	02/08/2035	1.G FE
..64701H-AB-5	IHS HOLDING LTD 5.625% 11/29/26	D.....	06/26/2024	JEFFERIES & CO	0	331,625	350,000	306,425	311,227	0	5,795	0	5,795	0	317,022	0	14,603	14,603	11,430	11/29/2026	4.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						155,441,298	155,832,016	156,173,066	148,277,938	6,175	88,119	0	94,294	0	155,575,614	0	(1,149,258)	(1,149,258)	5,201,749	XXX	XXX
..302570-AW-6	NEXTERA ENERGY 7.631% 10/01/66		04/08/2024	SUMRIDGE PARTNERS		477,203	501,000	421,711	421,864	0	35	0	35	0	421,898	0	55,304	55,304	20,438	10/01/2066	2.B FE
..302570-AX-4	NEXTERA ENERGY 7.726% 06/15/67		05/07/2024	ROBERT W. BAIRD		241,560	244,000	209,230	209,297	0	17	0	17	0	209,314	0	32,246	32,246	7,705	06/15/2067	2.B FE
..976657-AH-9	WISCONSIN ENERGY CORP 7.696% 05/15/67		05/03/2024	Various		2,946,166	3,001,000	2,552,034	2,562,062	0	453	0	453	0	2,562,515	0	383,651	383,651	108,496	05/15/2067	2.B FE
1309999999. Subtotal - Bonds - Hybrid Securities						3,664,929	3,746,000	3,182,975	3,193,223	0	505	0	505	0	3,193,727	0	471,201	471,201	136,639	XXX	XXX
2509999997. Total - Bonds - Part 4						213,022,269	215,518,913	214,457,008	189,367,386	6,175	39,092	0	45,267	0	213,678,253	0	(1,670,926)	(1,670,926)	6,407,113	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						213,022,269	215,518,913	214,457,008	189,367,386	6,175	39,092	0	45,267	0	213,678,253	0	(1,670,926)	(1,670,926)	6,407,113	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
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
..03073E-10-5	CENCORA, INC.		04/30/2024	J.P. Morgan CSA	11,226,000	2,683,923	940,739	2,305,596	(1,364,857)	0	0	0	(1,364,857)	0	940,739	0	1,743,185	1,743,185	5,725		
..060505-10-4	BANK OF AMERICA CORP		05/08/2024	J.P. Morgan CSA	950,000	35,706	35,580	31,987	3,593	0	0	0	3,593	0	35,580	0	126	126	228		
..11135F-10-1	BROADCOM INC		05/30/2024	J.P. Morgan CSA	622,000	848,927	164,449	694,308	(529,859)	0	0	0	(529,859)	0	164,449	0	684,478	684,478	3,266		
..149123-10-1	CATERPILLAR INC		05/30/2024	J.P. Morgan CSA	1,306,000	445,228	133,873	386,145	(252,272)	0	0	0	(252,272)	0	133,873	0	311,355	311,355	3,396		
..38141G-10-4	GOLDMAN SACHS GROUP INC		05/08/2024	Various	6,559,000	2,728,851	1,468,176	2,530,265	(1,062,090)	0	0	0	(1,062,090)	0	1,468,176	0	1,260,676	1,260,676	18,037		
..38173M-10-2	GOLUB CAPITAL BDC INC		06/21/2024	Various	988,893,000	15,744,328	15,804,347	6,095,357	108,990	0	0	0	108,990	0	15,804,347	0	(60,019)	(60,019)	386,147		
..43300A-20-3	HILTON WORLDWIDE HOLDINGS IN		04/25/2024	J.P. Morgan CSA	9,089,000	1,914,157	752,263	1,655,016	(902,753)	0	0	0	(902,753)	0	752,263	0	1,161,895	1,161,895	1,363		
..443510-60-7	HUBBELL INC -CL B		05/13/2024	J.P. Morgan CSA	956,000	383,950	136,960	314,457	(177,497)	0	0	0	(177,497)	0	136,960	0	246,990	246,990	1,166		
..482480-10-0	KLA CORPORATION		05/30/2024	J.P. Morgan CSA	1,144,000	885,407	177,933	665,007	(487,075)	0	0	0	(487,075)	0	177,933	0	707,474	707,474	3,318		
..68389X-10-5	ORACLE CORP		05/30/2024	J.P. Morgan CSA	4,084,000	484,240	296,115	430,576	(134,461)	0	0	0	(134,461)	0	296,115	0	188,126	188,126	3,267		
..747525-10-3	QUALCOMM		05/30/2024	J.P. Morgan CSA	5,075,000	1,042,439	452,077	733,997	(281,920)	0	0	0	(281,920)	0	452,077	0	590,363	590,363	8,374		
..75513E-10-1	RAYTHEON TECH CORP		05/08/2024	J.P. Morgan CSA	349,000	36,131	26,922	29,365	(2,443)	0	0	0	(2,443)	0	26,922	0	9,209	9,209	206		
..83444M-10-1	SOLVENTUM CORP-II/I		05/30/2024	J.P. Morgan CSA	6,086,000	348,392	465,056	0	0	0	0	0	0	0	465,056	0	(116,664)	(116,664)	0		
..83444M-10-1	SOLVENTUM CORP-II/I		04/01/2024	Cash Adjustment	1,000	49	57	0	0	0	0	0	0	0	57	0	(8)	(8)	0		
..84265V-10-5	SOUTHERN COPPER CORP COMMON		05/07/2024	Cash Adjustment	1,000	101	53	74	(21)	0	0	0	(21)	0	53	0	48	48	1		
..88579Y-10-1	3M CO.		04/01/2024	Spin Off	0,000	465,114	465,114	436,239	28,875	0	0	0	28,875	0	465,114	0	0	0	0		
..949746-10-1	WELLS FARGO & CO		05/08/2024	J.P. Morgan CSA	9,902,000	598,356	487,376	(22,036)	0	0	0	0	(22,036)	0	465,340	0	133,016	133,016	3,466		
..988498-10-1	YUM! BRANDS INC		05/30/2024	J.P. Morgan CSA	7,849,000	1,056,528	691,049	1,025,550	(334,502)	0	0	0	(334,502)	0	691,049	0	365,479	365,479	10,518		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						29,701,827	XXX	22,476,103	17,821,315	(5,410,328)	0	0	(5,410,328)	0	22,476,103	0	7,225,729	7,225,729	448,478	XXX	XXX
..#SIXTH-ST-R	SIXTH STREET LENDING PARTNERS		05/06/2024	Capital Distribution	0,000	251,531	251,531	251,531	251,531	0	0	0	0	0	251,531	0	0	0	0		
..31337#-10-5	PHLB CINCINNATI		06/25/2024	PRIVATE PLACEMENT	16,492,000	1,649,200	1,649,200	1,649,200	1,649,200	0	0	0	0	0	1,649,200	0	0	0	40,383		
..38174*-10-0	Golub Capital Investment Corp BDC 3		06/06/2024	Various	9,600,001	9,600,001	9,606,490	9,606,490	(6,490)	0	0	0	(6,490)	0	9,600,001	0	0	0	463,570		
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						11,500,732	XXX	11,500,732	11,507,221	(6,490)	0	0	(6,490)	0	11,500,732	0	0	0	503,953	XXX	XXX
5989999997. Total - Common Stocks - Part 4						41,202,559	XXX	33,976,835	29,328,536	(5,416,818)	0	0	(5,416,818)	0	33,976,835	0	7,225,729	7,225,729	952,431	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						41,202,559	XXX	33,976,835	29,328,536	(5,416,818)	0	0	(5,416,818)	0	33,976,835	0	7,225,729	7,225,729	952,431	XXX	XXX
5999999999. Total - Preferred and Common Stocks						41,202,559	XXX	33,976,835	29,328,536	(5,416,818)	0	0	(5,416,818)	0	33,976,835	0	7,225,729	7,225,729	952,431	XXX	XXX
6009999999 - Totals						254,224,828	XXX	248,433,843	218,695,922	(5,410,643)	39,092	0	(5,371,551)	0	247,655,088	0	5,554,803	5,554,803	7,359,544	XXX	XXX

STATEMENT AS OF JUNE 30, 2024 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZFF32WFEA76	.07/14/2023	.07/12/2024	4,171	271.39	26,376			34,745		34,745	8,759						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZFF32WFEA76	.07/27/2023	.07/26/2024	2,119	271.81	13,421			16,932		16,932	5,340						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZFF32WFEA76	.08/14/2023	.08/14/2024	3,365	268.67	21,063			36,575		36,575	11,777						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZFF32WFEA76	.09/14/2023	.09/13/2024	6,946	269.22	43,571			73,072		73,072	22,574						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZFF32WFEA76	.09/27/2023	.09/27/2024	1,627	263.67	9,996			24,828		24,828	7,078						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZFF32WFEA76	.10/12/2023	.10/11/2024	4,034	264.78	24,884			57,800		57,800	15,892						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZFF32WFEA76	.10/27/2023	.10/25/2024	4,423	261.56	26,958			75,332		75,332	18,977						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZFF32WFEA76	.11/13/2023	.11/14/2024	2,091	266.87	13,001			26,638		26,638	7,339						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZFF32WFEA76	.11/27/2023	.11/27/2024	2,289	268.21	14,306			26,922		26,922	7,463						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZFF32WFEA76	.12/14/2023	.12/13/2024	3,394	271.35	21,551			32,550		32,550	9,096						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZFF32WFEA76	.01/12/2024	.01/14/2025	3,299	273.68		21,130		27,518		27,518	6,387						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZFF32WFEA76	.01/26/2024	.01/27/2025	3,926	274.60		25,225		31,013		31,013	5,788						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZFF32WFEA76	.03/15/2024	.02/14/2025	3,565	276.88		26,244		24,204		24,204	(2,040)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZFF32WFEA76	.02/27/2024	.02/27/2025	1,370	280.38		8,947		7,135		7,135	(1,812)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZFF32WFEA76	.03/14/2024	.03/14/2025	3,729	281.86		24,488		17,637		17,637	(6,851)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZFF32WFEA76	.03/27/2024	.03/27/2025	1,793	285.57		11,930		6,293		6,293	(5,637)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZFF32WFEA76	.04/12/2024	.04/14/2025	8,312	283.07		54,825		37,905		37,905	(16,920)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZFF32WFEA76	.04/26/2024	.04/25/2025	3,654	279.42		23,789		22,655		22,655	(1,135)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZFF32WFEA76	.05/14/2024	.05/14/2025	1,055	282.35		6,943		5,393		5,393	(1,550)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZFF32WFEA76	.05/24/2024	.05/27/2025	4,655	282.71		30,663		23,647		23,647	(7,016)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZFF32WFEA76	.06/14/2024	.06/13/2025	10,165	285.01		67,500					(67,500)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZFF32WFEA76	.06/27/2024	.06/27/2025	3,455	285.12		22,951					(22,951)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZFF32WFEA76	.07/14/2022	.07/12/2024	1,879	262.40	16,269			30,925		30,925	9,263						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZFF32WFEA76	.07/27/2022	.07/26/2024	2,540	265.80	22,343			34,105		34,105	11,021						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZFF32WFEA76	.08/12/2022	.08/14/2024	1,547	266.27	13,596			20,099		20,099	6,344						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZFF32WFEA76	.09/14/2022	.09/13/2024	4,593	258.66	38,729			89,607		89,607	22,138						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZFF32WFEA76	.10/14/2022	.10/11/2024	1,859	252.34	15,102			45,647		45,647	7,918						0001

STATEMENT AS OF JUNE 30, 2024 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	E570DZIWZ7FF32TWEFA76	10/27/2022	10/25/2024	829	255.65	6,826			18,144		18,144	3,690						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32TWEFA76	11/15/2022	11/14/2024	1,846	258.81	15,310			39,591		39,591	8,158						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32TWEFA76	11/25/2022	11/27/2024	921	257.26	7,631			18,895		18,895	4,026						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32TWEFA76	12/14/2022	12/13/2024	1,558	257.97	13,065			31,042		31,042	6,732						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32TWEFA76	01/13/2023	01/14/2025	1,574	258.65	13,090			32,947		32,947	5,714						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32TWEFA76	01/27/2023	01/27/2025	1,150	260.07	9,688			20,982		20,982	4,162						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32TWEFA76	02/15/2023	02/14/2025	580	260.38	4,847			10,468		10,468	2,117						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32TWEFA76	03/14/2023	03/14/2025	2,340	259.45	19,667			43,867		43,867	8,820						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32TWEFA76	03/27/2023	03/27/2025	684	261.88	5,835			11,579		11,579	2,522						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32TWEFA76	04/14/2023	04/14/2025	2,159	262.65	18,428			35,447		35,447	6,951						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32TWEFA76	04/27/2023	04/25/2025	107	262.42	910			1,772		1,772	348						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32TWEFA76	05/12/2023	05/14/2025	231	264.45	1,989			3,511		3,511	734						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32TWEFA76	05/26/2023	05/27/2025	435	266.94	3,747			5,897		5,897	1,304						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32TWEFA76	06/27/2023	06/27/2025	1,337	270.02	11,624			15,722		15,722	3,757						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32TWEFA76	08/14/2023	08/14/2025	316	268.67	2,729			4,056		4,056	867						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32TWEFA76	09/14/2023	09/12/2025	2,010	269.22	17,312			25,360		25,360	5,566						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32TWEFA76	09/27/2023	09/26/2025	3,356	263.67	28,320			54,140		54,140	10,606						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32TWEFA76	10/12/2023	10/14/2025	3,135	264.78	26,560			48,494		48,494	8,808						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32TWEFA76	10/27/2023	10/27/2025	1,319	261.56	11,040			23,175		23,175	3,852						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32TWEFA76	11/13/2023	11/14/2025	1,439	266.87	12,288			20,547		20,547	3,971						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32TWEFA76	11/27/2023	11/26/2025	2,666	268.21	22,952			36,069		36,069	7,224						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32TWEFA76	12/14/2023	12/12/2025	2,278	271.35	20,023			26,943		26,943	5,785						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32TWEFA76	01/12/2024	01/14/2026	2,978	273.68	26,488			32,072		32,072	5,585						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32TWEFA76	01/26/2024	01/27/2026	757	274.60	6,739			7,855		7,855	1,116						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32TWEFA76	02/27/2024	02/27/2026	3,082	280.38	27,821			24,406		24,406	(3,415)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32TWEFA76	03/14/2024	03/13/2026	5,985	281.86	54,321			44,351		44,351	(9,971)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32TWEFA76	03/27/2024	03/27/2026	144	285.57	1,320			882		882	(439)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32TWEFA76	04/12/2024	04/14/2026	3,204	283.07	29,115			22,814		22,814	(6,301)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32TWEFA76	04/26/2024	04/27/2026	5,755	279.42	51,456			49,664		49,664	(1,792)						0001

STATEMENT AS OF JUNE 30, 2024 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32TWEFA76	.05/14/2024	.05/14/2026	2,168	282.35	19,645		16,365		16,365	(3,280)						0001	
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32TWEFA76	.05/24/2024	.05/27/2026	4,276	282.71	38,688		31,988		31,988	(6,700)						0001	
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32TWEFA76	.06/14/2024	.06/12/2026	3,737	285.01	34,293					(34,293)						0001	
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32TWEFA76	.06/27/2024	.06/26/2026	2,964	285.12	27,209					(27,209)						0001	
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32TWEFA76	.09/24/2021	.09/25/2026	55	290.66	1,554		1,622		1,622	565						0001	
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32TWEFA76	.10/27/2021	.10/27/2026	14	289.78	386		395		395	118						0001	
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32TWEFA76	.11/12/2021	.11/13/2026	65	293.97	1,828		1,752		1,752	609						0001	
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32TWEFA76	.11/26/2021	.11/27/2026	116	293.97	3,267		3,470		3,470	1,397						0001	
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32TWEFA76	.12/14/2021	.12/14/2026	265	294.35	7,496		8,490		8,490	3,707						0001	
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32TWEFA76	.12/27/2021	.12/24/2026	17	292.23	480		537		537	210						0001	
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32TWEFA76	.01/14/2022	.01/14/2027	24	286.16	666		677		677	78						0001	
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32TWEFA76	.02/25/2022	.02/26/2027	137	277.26	3,553		3,935		3,935	(474)						0001	
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32TWEFA76	.03/14/2022	.03/12/2027	973	277.62	25,002		34,059		34,059	2,713						0001	
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32TWEFA76	.04/14/2022	.04/14/2027	588	270.51	14,326		24,428		24,428	1,951						0001	
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32TWEFA76	.04/27/2022	.04/27/2027	85	270.78	2,065		3,628		3,628	369						0001	
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32TWEFA76	.05/13/2022	.05/14/2027	19	269.75	447		790		790	59						0001	
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32TWEFA76	.05/27/2022	.05/27/2027	1,637	270.65	39,870		74,589		74,589	10,737						0001	
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32TWEFA76	.06/14/2022	.06/14/2027	760	259.23	17,139		36,036		36,036	53						0001	
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32TWEFA76	.06/27/2022	.06/25/2027	1,039	260.72	23,821		49,654		49,654	1,237						0001	
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32TWEFA76	.07/14/2022	.07/14/2027	1,010	262.40	23,506		49,798		49,798	3,494						0001	
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32TWEFA76	.07/27/2022	.07/27/2027	497	265.80	11,814		24,602		24,602	2,846						0001	
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32TWEFA76	.08/12/2022	.08/13/2027	1,427	266.27	33,896		84,714		84,714	22,177						0001	
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32TWEFA76	.09/14/2022	.09/14/2027	363	258.66	8,122		20,286		20,286	2,286						0001	
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32TWEFA76	.10/14/2022	.10/14/2027	357	252.34	7,614		18,568		18,568	(692)						0001	
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32TWEFA76	.10/27/2022	.10/27/2027	403	255.65	8,662		22,626		22,626	1,575						0001	
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32TWEFA76	.11/15/2022	.11/12/2027	417	256.81	9,127		24,828		24,828	3,029						0001	
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32TWEFA76	.11/25/2022	.11/26/2027	272	257.26	5,964		17,689		17,689	3,592						0001	
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32TWEFA76	.12/14/2022	.12/14/2027	1,233	257.97	27,443		80,668		80,668	16,876						0001	
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32TWEFA76	.01/13/2023	.01/14/2028	378	256.65	8,420		23,701		23,701	3,613						0001	

STATEMENT AS OF JUNE 30, 2024 OF THE Integrity Life Insurance Company

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	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	E570DZIWZ7FF32WIEFA76	.01/27/2023	.01/27/2028	281	260.07	6,300			17,686		17,686	3,290						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WIEFA76	.02/15/2023	.02/14/2028	104	260.38	2,290			6,521		6,521	1,191						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WIEFA76	.03/14/2023	.03/14/2028	424	259.45	9,427			27,275		27,275	4,994						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WIEFA76	.03/27/2023	.03/27/2028	99	261.88	2,254			6,208		6,208	1,116						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WIEFA76	.04/14/2023	.04/13/2028	4,120	262.65	93,918			258,790		258,790	48,116						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WIEFA76	.05/12/2023	.05/12/2028	231	264.45	5,331			14,906		14,906	3,246						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WIEFA76	.05/26/2023	.05/26/2028	94	266.94	2,135			5,954		5,954	1,348						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WIEFA76	.06/14/2023	.06/14/2028	33	271.48	767			2,137		2,137	593						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WIEFA76	.06/27/2023	.06/27/2028	552	270.02	12,695			35,614		35,614	9,215						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WIEFA76	.07/27/2023	.07/27/2028	217	271.81	4,968			13,434		13,434	3,182						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WIEFA76	.08/14/2023	.08/14/2028	19	268.67	419			1,079		1,079	155						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WIEFA76	.09/13/2023	.09/14/2028	776	269.22	17,472			46,393		46,393	7,655						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WIEFA76	.09/27/2023	.09/27/2028	1,020	263.67	22,300			58,744		58,744	3,969						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WIEFA76	.10/27/2023	.10/27/2028	394	261.56	8,477			24,147		24,147	2,276						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WIEFA76	.11/27/2023	.11/27/2028	347	268.21	7,775			22,985		22,985	4,945						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WIEFA76	.12/14/2023	.12/14/2028	1,013	271.35	23,568			67,394		67,394	16,347						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WIEFA76	.01/12/2024	.01/12/2029	33	273.68		771		2,173		2,173	1,401						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WIEFA76	.05/14/2024	.05/14/2029	8,171	282.35		191,942		478,313		478,313	286,371						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WIEFA76	.05/24/2024	.05/25/2029	647	282.71		15,189		36,191		36,191	21,002						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WIEFA76	.06/14/2024	.06/14/2029	789	285.01		18,990		18,528		18,528	(462)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	.07/14/2021	.07/12/2024	2,869	203.88	26,442			6,399		6,399	1,090						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	.07/27/2021	.07/26/2024	7,678	203.70	71,006			21,038		21,038	5,605						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	.08/13/2021	.08/14/2024	11,404	203.62	105,187			36,492		36,492	11,632						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	.08/26/2021	.08/27/2024	4,283	203.60	39,502			14,776		14,776	5,011						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	.09/13/2021	.09/13/2024	1,608	202.69	14,768			6,884		6,884	2,573						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	.09/24/2021	.09/27/2024	544	202.14	4,972			2,623		2,623	1,012						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	.10/13/2021	.10/11/2024	5,081	201.53	46,182			27,336		27,336	10,315						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	.10/26/2021	.10/25/2024	1,455	202.73	13,187			6,985		6,985	2,590						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	.11/12/2021	.11/14/2024	1,917	203.45	17,472			8,856		8,856	3,278						0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/24/2021	11/27/2024	1,415	202.87	12,829			7,201		7,201	2,702						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			37,206		37,206	13,994						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			29,096		29,096	10,987						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			80,049		80,049	27,151						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			69,858		69,858	22,939						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			53,719		53,719	18,432						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			7,979		7,979	2,742						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			33,738		33,738	22,839						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			8,518		8,518	3,082						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			12,760		12,760	4,227						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			26,013		26,013	8,575						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			15,837		15,837	5,265						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			26,639		26,639	8,955						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			15,125		15,125	5,142						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			7,189		7,189	2,431						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/14/2022	07/14/2025	798	199.16	6,646			7,057		7,057	2,158						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			3,798		3,798	1,179						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			24,321		24,321	7,434						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			30,106		30,106	9,146						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			80,055		80,055	23,851						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			24,153		24,153	6,856						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			18,702		18,702	5,006						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			51,509		51,509	13,939						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			3,246		3,246	884						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/21/2022	11/26/2025	540	196.17	4,261			5,987		5,987	1,637						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/13/2022	12/12/2025	3,723	195.82	29,597			42,179		42,179	11,466						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/23/2022	12/23/2025	3,666	193.97	28,796			45,599		45,599	11,803						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/12/2023	01/14/2026	1,480	196.00	11,832			16,779		16,779	4,306						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/26/2023	01/27/2026	1,253	196.36	10,012			14,006		14,006	3,633						0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/13/2023	591		196.35	4,663			6,640		6,640	1,725						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/24/2023	965		195.93	7,522			11,103		11,103	2,855						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/14/2023	2,321		195.19	18,482			27,734		27,734	5,106						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/27/2023	2,366		195.30	19,127			28,221		28,221	7,144						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/13/2023	1,602		197.84	12,997			17,048		17,048	4,374						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/27/2023	4,437		197.87	35,998			47,301		47,301	12,158						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/11/2023	457		199.14	3,749			4,606		4,606	1,220						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/25/2023	1,674		198.37	13,512			17,573		17,573	4,061						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/13/2023	5,593		202.21	45,579			48,885		48,885	13,815						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/26/2023	583		200.72	4,703			5,520		5,520	1,516						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/13/2023	2,131		200.40	17,165			20,817		20,817	5,583						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/27/2023	563		202.32	4,549			5,037		5,037	1,403						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/14/2023	10,584		200.30	84,588			105,418		105,418	28,260						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/25/2023	3,991		199.18	31,641			41,869		41,869	10,936						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/14/2023	3,910		202.55	31,442			35,230		35,230	9,893						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/26/2023	1,517		200.38	12,008			15,202		15,202	4,081						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/12/2023	2,788		198.74	21,938			30,217		30,217	7,471						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/26/2023	405		197.31	3,160			4,687		4,687	1,119						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/13/2023	461		197.59	3,604			5,283		5,283	1,271						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/27/2023	430		197.67	3,400			4,928		4,928	1,187						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/13/2023	2,106		196.55	16,684			25,360		25,360	5,919						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/26/2023	1,094		198.41	8,810			12,227		12,227	2,997						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/12/2024	724		198.77	5,846			8,020		8,020	2,173						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/25/2024	266		199.38	2,147			2,876		2,876	730						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/13/2024	317		201.59	2,566			3,143		3,143	577						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/27/2024	407		203.89	3,328			3,660		3,660	331						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/14/2024	2,091		204.73	17,163			18,188		18,188	1,025						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/27/2024	1,431		207.50	11,880			11,021		11,021	(859)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/11/2024	1,198		206.15	9,781			9,885		9,885	104						0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	04/25/2024	04/27/2027	554	205.70	4,503	4,503		4,689		4,689	186						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	05/13/2024	05/14/2027	24	207.52	199	199		189		189	(10)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	06/14/2024	06/14/2027	879	205.82	7,258	7,258		7,528		7,528	270						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	06/27/2024	06/25/2027	2,637	206.30	21,760	21,760					(21,760)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	07/13/2021	07/12/2024	97,175	203.88	945,032	945,032		216,700		216,700	36,926						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	07/27/2021	07/26/2024	10,339	203.70	100,877	100,877		28,328		28,328	7,547						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/13/2021	08/14/2024	108,270	203.62	1,053,799	1,053,799		346,465		346,465	110,436						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/26/2021	08/27/2024	8,959	203.60	87,187	87,187		30,908		30,908	10,482						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	09/14/2021	09/13/2024	114,895	202.69	1,113,166	1,113,166		491,749		491,749	183,831						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	09/27/2021	09/27/2024	13,308	202.14	128,313	128,313		64,143		64,143	24,752						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	10/14/2021	10/11/2024	111,725	201.53	1,071,762	1,071,762		601,082		601,082	226,802						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	10/27/2021	10/25/2024	49,100	202.73	469,829	469,829		235,679		235,679	87,398						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	11/10/2021	11/14/2024	79,297	203.45	763,091	763,091		366,353		366,353	135,598						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	11/22/2021	11/27/2024	51,215	202.87	490,408	490,408		260,685		260,685	97,821						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	12/13/2021	12/13/2024	56,094	200.43	529,545	529,545		375,832		375,832	141,358						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	12/27/2021	12/27/2024	54,051	202.28	514,991	514,991		309,172		309,172	116,750						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/13/2022	01/14/2025	50,885	200.63	476,760	476,760		348,051		348,051	118,053						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/26/2022	01/27/2025	35,783	196.80	326,749	326,749		336,714		336,714	110,568						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	02/11/2022	02/14/2025	62,704	199.94	580,463	580,463		469,652		469,652	161,149						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	02/25/2022	02/27/2025	54,323	199.62	499,908	499,908		422,091		422,091	145,043						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	03/14/2022	03/14/2025	67,714	202.66	629,886	629,886		922,270		922,270	624,327						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	03/24/2022	03/27/2025	51,987	204.38	481,313	481,313		280,207		280,207	101,374						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	04/12/2022	04/14/2025	91,785	202.68	831,554	831,554		584,671		584,671	193,667						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	04/26/2022	04/25/2025	53,084	201.23	476,417	476,417		383,263		383,263	126,339						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	05/12/2022	05/14/2025	63,604	201.34	572,428	572,428		463,036		463,036	153,921						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	05/25/2022	05/27/2025	52,092	201.93	472,303	472,303		367,251		367,251	123,459						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	06/13/2022	06/13/2025	53,879	202.25	476,199	476,199		377,152		377,152	128,232						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	06/27/2022	06/27/2025	47,594	201.37	423,613	423,613		358,859		358,859	121,365						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	07/13/2022	07/14/2025	72,766	199.16	641,996	641,996		643,248		643,248	196,467						0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	07/26/2022	07/25/2025	56,526	199.98	501,898			477,076		477,076	148,097						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	08/12/2022	08/14/2025	66,489	198.86	584,412			609,039		609,039	186,169						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	08/25/2022	08/27/2025	63,257	198.38	550,901			599,680		599,680	182,181						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	09/14/2022	09/12/2025	79,670	197.29	680,589			810,239		810,239	241,399						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	09/26/2022	09/26/2025	48,006	195.08	398,949			553,029		553,029	156,979						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	10/13/2022	10/14/2025	64,600	195.51	536,775			731,275		731,275	195,739						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	10/26/2022	10/27/2025	46,206	195.86	385,530			515,664		515,664	139,544						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	11/10/2022	11/14/2025	51,074	195.97	428,385			569,988		569,988	155,265						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	11/21/2022	11/26/2025	48,565	196.17	406,803			538,100		538,100	147,152						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	12/13/2022	12/12/2025	44,730	195.82	377,513			506,789		506,789	137,768						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	12/23/2022	12/23/2025	29,087	193.97	242,606			361,842		361,842	93,660						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	01/12/2023	01/14/2026	47,306	198.00	401,478			536,451		536,451	137,661						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	01/26/2023	01/27/2026	28,346	196.36	240,451			316,907		316,907	82,203						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	02/13/2023	02/13/2026	44,304	196.35	371,447			497,972		497,972	129,366						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	02/24/2023	02/27/2026	33,303	195.93	276,008			383,314		383,314	98,576						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	03/13/2023	03/13/2026	36,277	195.19	306,607			433,516		433,516	79,810						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	03/24/2023	03/27/2026	26,487	195.30	227,095			315,995		315,995	79,992						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	04/13/2023	04/14/2026	26,557	197.84	228,549			282,564		282,564	72,500						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	04/26/2023	04/27/2026	25,471	197.87	219,240			271,524		271,524	69,791						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	05/11/2023	05/14/2026	28,176	199.14	245,201			284,016		284,016	75,230						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	05/24/2023	05/27/2026	15,597	198.37	133,661			163,770		163,770	30,109						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	06/13/2023	06/12/2026	25,657	202.21	222,046			224,238		224,238	63,372						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	06/26/2023	06/26/2026	15,424	200.72	132,199			146,070		146,070	40,104						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	07/14/2023	07/14/2026	31,128	200.40	266,363			304,118		304,118	81,555						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	07/26/2023	07/27/2026	13,350	202.32	114,522			119,350		119,350	33,242						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	08/14/2023	08/14/2026	36,930	200.30	313,633			367,819		367,819	98,602						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	08/25/2023	08/27/2026	16,071	199.18	135,402			168,584		168,584	44,034						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	09/13/2023	09/14/2026	24,310	202.55	207,793			219,033		219,033	61,504						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	09/27/2023	09/25/2026	22,193	200.38	186,774			222,372		222,372	59,699						0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/13/2023	10/14/2026	27,377	198.74	229,066			296,772		296,772	73,372						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/26/2023	10/27/2026	17,470	197.31	144,774			201,953		201,953	48,217						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/14/2023	11/13/2026	27,790	197.59	231,171			318,750		318,750	76,700						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/22/2023	11/25/2026	20,170	197.67	169,448			231,148		231,148	55,669						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/13/2023	12/14/2026	30,028	196.55	252,606			361,537		361,537	84,379						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/26/2023	12/23/2026	17,131	198.41	146,497			191,527		191,527	46,939						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/11/2024	01/14/2027	33,501	198.77		287,003		370,856		370,856	83,854						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/26/2024	01/27/2027	14,620	199.38		125,345		158,192		158,192	32,847						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/13/2024	02/12/2027	44,457		201.59	381,781		440,120		440,120	58,339						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/27/2024	02/26/2027	15,896	203.89		138,067		142,903		142,903	4,837						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/14/2024	03/12/2027	51,609	204.73		450,112		449,002		449,002	(1,109)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/26/2024	03/24/2027	19,354	207.50		170,680		149,027		149,027	(21,653)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/12/2024	04/14/2027	51,671	206.15		448,449		426,287		426,287	(22,163)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/25/2024	04/27/2027	23,515	205.70		203,154		198,935		198,935	(4,219)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/13/2024	05/14/2027	42,781	207.52		375,539		335,834		335,834	(39,705)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/23/2024	05/27/2027	13,888	207.08		121,367		111,662		111,662	(9,705)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/13/2024	06/14/2027	50,816	205.82		445,553		434,987		434,987	(10,566)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/26/2024	06/25/2027	8,526	206.30		74,757					(74,757)						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			118,540		118,540	49,430						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			78,114		78,114	27,015						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			172,714		172,714	69,448						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			146,417		146,417	60,250						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			113,355		113,355	42,540						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			109,474		109,474	43,717						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/13/2023	10/11/2024	22,592	198.74	118,536			166,054		166,054	64,162						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/26/2023	10/25/2024	16,036	197.31	83,846			136,303		136,303	51,956						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/14/2023	11/14/2024	25,133	197.59	131,599			211,619		211,619	79,671						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/27/2023	11/27/2024	21,930	197.67	115,745			185,313		185,313	69,300						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/14/2023	12/13/2024	29,596	196.55	154,732			276,422		276,422	100,625						0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/26/2023	12/27/2024	16,209	198.41	85,867			131,616		131,616	38,415						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/12/2024	01/14/2025	19,113	198.77	101,813			153,091		153,091	51,278						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/26/2024	01/27/2025	12,439	199.38	66,216			95,901		95,901	29,685						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/14/2024	02/14/2025	23,176	201.59	124,275			151,106		151,106	26,831						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/27/2024	02/27/2025	18,196	203.89	98,686			98,259		98,259	(427)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/13/2024	03/14/2025	21,418	204.73	116,641			109,448		109,448	(7,193)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/27/2024	03/27/2025	19,465	207.50	107,437			77,860		77,860	(29,577)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/12/2024	04/14/2025	31,948	208.15	175,188			150,793		150,793	(24,395)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/25/2024	04/25/2025	18,313	205.70	99,826			91,565		91,565	(8,260)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/13/2024	05/14/2025	20,446	207.52	112,440			89,554		89,554	(22,885)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/23/2024	05/27/2025	16,728	207.08	92,142			77,784		77,784	(14,358)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/13/2024	06/13/2025	31,153	205.82	170,559			165,736		165,736	(4,823)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/27/2024	06/27/2025	14,377	206.30	78,896						(78,896)						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			103,868		103,868	45,781						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			69,738		69,738	28,955						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			121,163		121,163	50,649						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			131,674		131,674	54,411						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			141,888		141,888	57,717						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			121,354		121,354	47,440						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			188,445		188,445	71,122						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			88,367		88,367	33,011						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			192,187		192,187	70,848						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/21/2022	11/27/2024	10,338	196.17	73,414			98,624		98,624	36,183						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/13/2022	12/13/2024	17,450	195.82	124,037			172,403		172,403	62,121						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/27/2022	12/27/2024	12,863	193.97	90,569			145,478		145,478	50,165						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/12/2023	01/14/2025	16,434	196.00	117,244			162,693		162,693	52,588						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/26/2023	01/27/2025	9,793	196.36	69,997			95,092		95,092	30,947						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/14/2023	02/14/2025	17,301	196.35	122,632			169,720		169,720	55,535						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/27/2023	02/27/2025	10,917	195.93	76,790			110,918		110,918	36,136						0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/14/2023	03/14/2025	23,890	195.19	170,200			256,335		256,335	62,113						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			130,955		130,955	42,429						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			149,130		149,130	46,828						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			122,388		122,388	38,529						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			92,884		92,884	29,980						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			86,453		86,453	17,475						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			131,679		131,679	44,831						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			52,018		52,018	17,427						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			90,447		90,447	28,188						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			62,079		62,079	19,889						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			102,486		102,486	32,133						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			79,383		79,383	24,439						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			65,167		65,167	21,221						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			89,074		89,074	28,266						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/13/2023	10/14/2025	11,804	198.74	83,987			112,023		112,023	32,226						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/26/2023	10/27/2025	12,523	197.31	88,462			129,492		129,492	36,318						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/13/2023	11/14/2025	9,955	197.59	70,615			102,038		102,038	28,869						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/27/2023	11/26/2025	9,526	197.67	67,976			97,641		97,641	27,721						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/14/2023	12/12/2025	13,854	196.55	98,300			151,285		151,285	41,839						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/26/2023	12/23/2025	7,258	198.41	52,272			72,359		72,359	29,684						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/12/2024	01/14/2026	6,646	198.77		48,084		65,462		65,462	17,377						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/26/2024	01/27/2026	4,735	199.38		34,362		45,358		45,358	10,997						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/14/2024	02/13/2026	10,779		201.59	78,445		92,379		92,379	13,933						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/27/2024	02/27/2026	7,916		203.89	58,265		60,004		60,004	1,738						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/14/2024	03/13/2026	9,613		204.73	71,045		69,980		69,980	(1,065)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/27/2024	03/27/2026	5,933		207.50	44,439		36,960		36,960	(7,479)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/11/2024	04/14/2026	10,609		206.15	78,513		72,564		72,564	(5,949)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/25/2024	04/27/2026	10,209		205.70	75,180		72,178		72,178	(3,002)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/13/2024	05/14/2026	12,746		207.52	94,956		82,083		82,083	(12,873)						0001

STATEMENT AS OF JUNE 30, 2024 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	05/23/2024	05/27/2026	9,663	207.08		71,836		64,355		64,355	(7,481)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/13/2024	06/12/2026	11,063	205.82		81,972		79,986		79,986	(1,986)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/27/2024	06/26/2026	8,856	206.30		65,772					(65,772)						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			706		706	(799)						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			1,046		1,046	(902)						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			2,855		2,855	(742)						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			1,668		1,668	(95)						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			566		566	35						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/13/2023	10/11/2024	67	133.62	227			414		414	22						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/14/2023	11/14/2024	749	134.81	2,555			4,068		4,068	165						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/27/2023	11/27/2024	540	135.10	1,847			2,864		2,864	113						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/12/2024	01/14/2025	1,963	138.02		6,883		7,500		7,500	617						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/27/2024	02/27/2025	903	139.56		3,188		3,006		3,006	(181)						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/14/2024	03/14/2025	100	140.59		354		296		296	(58)						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/26/2024	04/25/2025	738	139.51		2,606		2,717		2,717	111						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/23/2024	05/27/2025	1,214	140.03		4,301		4,395		4,395	94						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/27/2024	06/27/2025	2,967	140.23		10,525					(10,525)						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			26		26	(127)						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			169		169	(887)						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			503		503	(689)						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			143		143	(25)						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			1,795		1,795	(289)						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			2,670		2,670	(138)						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			4,644		4,644	(54)						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			1,050		1,050	(5)						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			1,036		1,036	2						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/12/2024	01/14/2026	109	138.02		534		622		622	88						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/26/2024	01/27/2026	181	138.19		888		1,029		1,029	142						0001
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/27/2024	02/27/2026	315	139.56		1,549		1,643		1,643	94						0001

SCHEDULE DB - PART A - SECTION 1

E06.12

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 W22LROWP21HZNBB6K528	. 03/14/2024	03/13/2026	64	 140.59	.....	.....	.....317	.....	.....311	.....	.....311	 (6)	.....	.....	.....	.....	.....	0001
Goldman Sachs Mariner Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	. 05/23/2024	05/27/2026	 279	 140.03	.....	.....	..... 1,365	.....	..... 1,482	.....	..... 1,482	117	.....	.....	.....	.....	.....	0001
Goldman Sachs Mariner Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	. 06/27/2024	06/26/2026	3,459	 140.23	.....	.....	..... 17,072	.....	.....	.....	.....	..... (17,072)	.....	.....	.....	.....	.....	0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	. 07/14/2023	07/12/2024	 860	 152.26	.....	.....	..... 6,616	.....	.....	.....	.....	..... (1,497)	.....	.....	.....	.....	.....	0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	. 07/27/2023	07/26/2024	1,909	 152.96	.....	.....	..... 14,717	.....	.....57	.....	.....57	 (2,825)	.....	.....	.....	.....	.....	0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	. 08/14/2023	08/14/2024	2,375	 148.23	.....	.....	..... 17,741	.....	..... 1,259	.....	..... 1,259	 (5,201)	.....	.....	.....	.....	.....	0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	. 08/25/2023	08/27/2024	1,073	 142.63	.....	.....	..... 7,696	.....	..... 2,424	.....	..... 2,424	 (2,607)	.....	.....	.....	.....	.....	0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	. 09/14/2023	09/13/2024	4,282	 144.57	.....	.....	..... 31,198	.....	..... 8,435	.....	..... 8,435	 (9,334)	.....	.....	.....	.....	.....	0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	. 09/27/2023	09/27/2024	1,242	 133.63	.....	.....	..... 8,366	.....	.....9,677	.....	.....9,677	 (2,124)	.....	.....	.....	.....	.....	0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	. 10/13/2023	10/11/2024	1,755	 132.76	.....	.....	..... 11,743	.....	..... 14,988	.....	..... 14,988	 (2,966)	.....	.....	.....	.....	.....	0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	. 10/27/2023	10/25/2024	 713	 126.27	.....	.....	..... 4,536	.....	.....9,359	.....	.....9,359	 (1,183)	.....	.....	.....	.....	.....	0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	. 11/14/2023	11/14/2024	4,469	 134.02	.....	.....	..... 30,250	.....	.....36,337	.....	.....36,337	 (7,196)	.....	.....	.....	.....	.....	0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	. 11/27/2023	11/27/2024	1,132	 134.33	.....	.....	..... 7,676	.....	.....9,165	.....	.....9,165	 (1,765)	.....	.....	.....	.....	.....	0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	. 12/14/2023	12/13/2024	4,011	 139.38	.....	.....	..... 28,341	.....	.....22,620	.....	.....22,620	 (6,216)	.....	.....	.....	.....	.....	0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	. 12/27/2023	12/26/2024	592	 140.26	.....	.....	..... 4,208	.....	.....3,213	.....	.....3,213	 (876)	.....	.....	.....	.....	.....	0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	. 01/12/2024	01/14/2025	1,279	 140.71	.....	.....	..... 9,144	.....	.....6,985	.....	.....6,985	 (2,159)	.....	.....	.....	.....	.....	0001

SCHEDULE DB - PART A - SECTION 1

E06.13

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 W22LROWP21HZNBB6K528	03/14/2024	03/14/2025	3,926		145.18		28,785		17,550		17,550	(11,235)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	03/27/2024	03/27/2025	2,121		148.99		15,990		7,296		7,296	(8,694)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	04/12/2024	04/14/2025	4,302		139.71		30,351		29,725		29,725	(625)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	04/26/2024	04/25/2025	1,723		139.86		12,171		11,976		11,976	(195)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	05/14/2024	05/14/2025	410		143.99		2,980		2,266		2,266	(714)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	05/23/2024	05/27/2025	1,558		141.18		11,110		10,472		10,472	(638)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	06/14/2024	06/13/2025	3,640		141.21		26,008					(26,008)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	06/27/2024	06/27/2025	1,901		142.04		13,662					(13,662)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	07/14/2022	07/12/2024	2,332		169.39		24,530					(163)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	07/27/2022	07/26/2024	614		175.90		6,739					(18)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	08/12/2022	08/14/2024	2,658		177.57		29,311					(80)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	08/26/2022	08/27/2024	373		171.69		3,955					(34)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	09/14/2022	09/13/2024	1,788		165.57		18,145					(501)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	09/27/2022	09/27/2024	1,586		152.58		14,714		603		603	(1,935)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	10/14/2022	10/11/2024	330		151.36		3,030		221		221	(433)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	10/27/2022	10/25/2024	763		157.30		7,272		183		183	(648)						0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNBB6K528	11/14/2022	11/14/2024	5,490		157.91		52,627		1,702		1,702	(4,447)						0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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	11/23/2022	11/27/2024	864		158.60	8,302			285		285	(674)						0001	
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	12/14/2022	12/13/2024	1,986		161.09	19,520			536		536	(1,271)						0001	
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	12/27/2022	12/27/2024	164		158.46	1,578			82		82	(126)						0001	
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	01/13/2023	01/14/2025	187		160.46	1,830			84		84	(135)						0001	
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	01/27/2023	01/27/2025	4,226		158.55	40,870			2,831		2,831	(3,381)						0001	
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	02/27/2023	02/27/2025	114		149.00	1,022			286		286	(120)						0001	
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	03/14/2023	03/14/2025	1,030		150.54	9,455			2,348		2,348	(988)						0001	
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	03/27/2023	03/27/2025	2,123		152.17	19,768			4,330		4,330	(1,847)						0001	
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	04/14/2023	04/14/2025	2,115		156.04	20,196			3,151		3,151	(1,713)						0001	
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	04/27/2023	04/25/2025	97		154.52	918			177		177	(80)						0001	
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	05/12/2023	05/14/2025	215		153.33	2,023			471		471	(172)						0001	
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	05/25/2023	05/27/2025	431		143.77	3,763			3,763		3,763							0001	
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	06/27/2023	06/27/2025	1,709		148.65	15,367			6,254		6,254	(1,264)						0001	
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	07/14/2023	07/14/2025	493		152.26	4,545			1,419		1,419	(512)						0001	
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	08/25/2023	08/27/2025	554		142.63	4,756			3,379		3,379	(426)						0001	
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	09/14/2023	09/12/2025	159		144.57	1,385			878		878	(110)						0001	
Goldman Sachs Pathfinder Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	09/27/2023	09/26/2025	1,040		133.63	8,354			10,579		10,579	(1,051)						0001	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	. 10/13/2023	. 10/14/2025	 1,085	.....	..... 132.76	 8,654	.....	.....	..... 11,584	.....	..... 11,584	 (1,302)	.....	.....	.....	.....	.....	0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	. 10/27/2023	. 10/27/2025	 222	.....	..... 126.27	 1,686	.....	.....	..... 3,116	.....	..... 3,116	 (401)	.....	.....	.....	.....	.....	0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	. 11/14/2023	. 11/14/2025	 567	.....	..... 134.02	 4,598	.....	.....	..... 5,801	.....	..... 5,801	 (601)	.....	.....	.....	.....	.....	0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	. 11/27/2023	. 11/26/2025	 1,705	.....	..... 134.33	 13,832	.....	.....	..... 17,303	.....	..... 17,303	 (1,722)	.....	.....	.....	.....	.....	0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	. 12/14/2023	. 12/12/2025	 2,095	.....	..... 139.38	 17,812	.....	.....	..... 16,886	.....	..... 16,886	 (1,529)	.....	.....	.....	.....	.....	0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	. 12/27/2023	. 12/23/2025	 856	.....	..... 140.26	 7,332	.....	.....	..... 6,665	.....	..... 6,665	 (582)	.....	.....	.....	.....	.....	0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	. 01/12/2024	. 01/14/2026	 2,900	.....	..... 140.71	 24,970	.....	.....	..... 22,385	.....	..... 22,385	 (2,585)	.....	.....	.....	.....	.....	0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	. 01/26/2024	. 01/27/2026	 86	.....	..... 140.09	 733	.....	.....	..... 689	.....	..... 689	 (44)	.....	.....	.....	.....	.....	0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	. 02/14/2024	. 02/13/2026	 876	.....	..... 140.35	 7,454	.....	.....	..... 7,037	.....	..... 7,037	 (416)	.....	.....	.....	.....	.....	0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	. 02/27/2024	. 02/27/2026	 1,777	.....	..... 142.36	 15,307	.....	.....	..... 13,080	.....	..... 13,080	 (2,226)	.....	.....	.....	.....	.....	0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	. 03/14/2024	. 03/13/2026	 3,175	.....	..... 145.18	 27,891	.....	.....	..... 20,576	.....	..... 20,576	 (7,314)	.....	.....	.....	.....	.....	0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	. 03/27/2024	. 03/27/2026	 1,651	.....	..... 148.99	 14,908	.....	.....	..... 8,900	.....	..... 8,900	 (6,008)	.....	.....	.....	.....	.....	0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	. 04/12/2024	. 04/14/2026	 5,175	.....	..... 139.71	 43,597	.....	.....	..... 44,402	.....	..... 44,402	 805	.....	.....	.....	.....	.....	0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	. 04/26/2024	. 04/27/2026	 1,502	.....	..... 139.86	 12,642	.....	.....	..... 12,898	.....	..... 12,898	 256	.....	.....	.....	.....	.....	0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	. 05/14/2024	. 05/14/2026	 4,146	.....	..... 143.99	 35,999	.....	.....	..... 29,852	.....	..... 29,852	 (6,147)	.....	.....	.....	.....	.....	0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	. 05/23/2024	. 05/27/2026	 2,777	.....	..... 141.18	 23,598	.....	.....	..... 22,907	.....	..... 22,907	 (691)	.....	.....	.....	.....	.....	0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	. 06/14/2024	. 06/12/2026	 6,643	.....	..... 141.21	 56,843	.....	.....	.....	.....	.....	..... (56,843)	.....	.....	.....	.....	.....	0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	. 06/27/2024	. 06/26/2026	 3,063		 142.04	 26,361						 (26,361)						0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .07/14/2023	.07/12/2024	8,064		215.15	54,132			2,984		2,984	(40,885)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .07/27/2023	.07/26/2024	12,667		215.36	85,659			9,880		9,880	(59,662)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .08/14/2023	.08/14/2024	13,140		213.40	88,326			29,827		29,827	(59,260)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .08/25/2023	.08/27/2024	5,217		211.25	34,493			16,954		16,954	(24,570)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .09/14/2023	.09/13/2024	14,075		212.08	93,431			45,743		45,743	(61,789)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .09/27/2023	.09/27/2024	9,172		205.62	58,655			66,866		66,866	(41,092)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .10/13/2023	.10/11/2024	12,430		204.43	78,771			103,415		103,415	(57,301)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .10/27/2023	.10/25/2024	4,610		201.54	28,706			48,400		48,400	(21,296)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .11/14/2023	.11/14/2024	12,955		206.94	83,111			91,725		91,725	(55,968)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .11/27/2023	.11/27/2024	8,920		207.95	57,505			59,321		59,321	(37,287)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .12/14/2023	.12/13/2024	7,838		215.10	52,266			27,669		27,669	(27,591)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .12/27/2023	.12/27/2024	7,387		216.18	49,986			24,452		24,452	(33,169)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .01/12/2024	.01/14/2025	8,992		215.30		60,403		34,799		34,799	(25,604)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .01/26/2024	.01/27/2025	5,407		213.80		36,183		24,926		24,926	(11,257)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .02/14/2024	.02/14/2025	11,192		211.04		73,931		67,377		67,377	(6,554)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .02/27/2024	.02/27/2025	6,891		211.73		45,813		40,311		40,311	(5,501)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .03/14/2024	.03/14/2025	9,483		213.34		64,129		50,447		50,447	(13,682)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .03/27/2024	.03/27/2025	11,878		215.87		81,792		53,330		53,330	(28,462)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .04/12/2024	.04/14/2025	16,894		211.38		113,915		109,472		109,472	(4,443)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .04/26/2024	.04/25/2025	7,347		211.12		49,477		49,295		49,295	(182)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .05/14/2024	.05/14/2025	11,139		214.65		76,034		60,262		60,262	(15,771)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .05/24/2024	.05/27/2025	11,346		213.38		77,714		68,530		68,530	(9,185)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .06/14/2024	.06/13/2025	10,830		213.94		75,071		64,873		64,873	(10,198)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .06/27/2024	.06/27/2025	7,332		213.86		51,430					(51,430)						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						(14,242)						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			29		29	(6,367)						0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/12/2022	.08/14/2024	2,565	.....	.....226.15	25,288	.....	.....	.....154	.....	.....154	(5,437)	.....	.....	.....	.....	.....	.....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	.....	.....	.....741	.....	.....741	(7,459)	.....	.....	.....	.....	.....	.....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	.....	.....	.....4,960	.....	.....4,960	(17,287)	.....	.....	.....	.....	.....	.....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	.....	.....	.....10,174	.....	.....10,174	(12,630)	.....	.....	.....	.....	.....	.....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	.....	.....	.....23,422	.....	.....23,422	(25,893)	.....	.....	.....	.....	.....	.....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	.....	.....	.....12,542	.....	.....12,542	(14,344)	.....	.....	.....	.....	.....	.....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	.....	.....	.....13,308	.....	.....13,308	(15,203)	.....	.....	.....	.....	.....	.....0001
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	.....	.....	.....12,948	.....	.....12,948	(15,225)	.....	.....	.....	.....	.....	.....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	.....	.....	.....16,947	.....	.....16,947	(21,732)	.....	.....	.....	.....	.....	.....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	.....	.....	.....23,204	.....	.....23,204	(22,245)	.....	.....	.....	.....	.....	.....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	.....	.....	.....14,484	.....	.....14,484	(16,812)	.....	.....	.....	.....	.....	.....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	.....	.....	.....21,685	.....	.....21,685	(23,992)	.....	.....	.....	.....	.....	.....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	.....	.....	.....30,095	.....	.....30,095	(25,944)	.....	.....	.....	.....	.....	.....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	.....	.....	.....15,483	.....	.....15,483	(10,939)	.....	.....	.....	.....	.....	.....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	.....	.....	.....20,987	.....	.....20,987	(11,932)	.....	.....	.....	.....	.....	.....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	.....	.....	.....23,813	.....	.....23,813	(14,588)	.....	.....	.....	.....	.....	.....0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/14/2023	.04/14/2025	5,914	.....	.....217.27	53,713	.....	.....	.....25,786	.....	.....25,786	(18,334)	.....	.....	.....	.....	.....	.....0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/27/2023	.04/25/2025	4,038	.....	.....216.45	36,621	.....	.....	.....19,180	.....	.....19,180	(12,558)	.....	.....	.....	.....	.....	.....0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/12/2023	.05/14/2025	4,606	.....	.....214.05	41,511	.....	.....	.....26,901	.....	.....26,901	(14,740)	.....	.....	.....	.....	.....	.....0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/26/2023	.05/27/2025	4,880	.....	.....210.06	43,050	.....	.....	.....37,426	.....	.....37,426	(16,786)	.....	.....	.....	.....	.....	.....0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/14/2023	.06/13/2025	4,305	.....	.....213.48	39,058	.....	.....	.....27,336	.....	.....27,336	(13,259)	.....	.....	.....	.....	.....	.....0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/27/2023	.06/27/2025	2,798	.....	.....213.35	25,313	.....	.....	.....18,272	.....	.....18,272	(8,423)	.....	.....	.....	.....	.....	.....0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/14/2023	.07/14/2025	2,273	.....	.....215.15	20,880	.....	.....	.....13,592	.....	.....13,592	(6,932)	.....	.....	.....	.....	.....	.....0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/27/2023	.07/25/2025	1,941	.....	.....215.36	17,974	.....	.....	.....11,646	.....	.....11,646	(5,784)	.....	.....	.....	.....	.....	.....0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/14/2023	.08/14/2025	4,381	.....	.....213.40	40,486	.....	.....	.....30,714	.....	.....30,714	(13,101)	.....	.....	.....	.....	.....	.....0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/25/2023	.08/27/2025	2,258		211.25	20,606			17,838		17,838	(7,135)						0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/14/2023	.09/12/2025	1,674		212.08	15,194			12,872		12,872	(5,038)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/27/2023	.09/26/2025	627		205.62	5,508			6,738		6,738	(2,183)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/13/2023	.10/14/2025	1,619		204.43	14,134			18,523		18,523	(6,218)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.10/27/2023	.10/27/2025	2,426		201.54	20,685			31,566		31,566	(9,924)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/14/2023	.11/14/2025	1,986		206.94	17,550			20,675		20,675	(6,892)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.11/27/2023	.11/26/2025	1,101		207.95	9,778			11,023		11,023	(3,678)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.12/14/2023	.12/12/2025	1,999		215.10	18,533			14,353		14,353	(5,397)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.12/27/2023	.12/26/2025	2,331		216.18	21,773			16,063		16,063	(1,795)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.01/12/2024	.01/14/2026	3,177		215.30		29,480		23,287		23,287	(6,193)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.01/26/2024	.01/27/2026	2,315		213.80		21,384		18,453		18,453	(2,931)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.02/14/2024	.02/13/2026	5,317		211.04		48,358		48,753		48,753	394						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.02/27/2024	.02/27/2026	1,884		211.73		17,277		16,904		16,904	(373)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/14/2024	.03/13/2026	3,759		213.34		34,967		31,691		31,691	(3,277)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.03/27/2024	.03/27/2026	1,292		215.87		12,304		9,810		9,810	(2,494)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/12/2024	.04/14/2026	2,985		211.38		27,575		28,001		28,001	426						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.04/26/2024	.04/27/2026	4,078		211.12		37,626		38,988		38,988	1,362						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/14/2024	.05/14/2026	2,679		214.65		25,185		22,261		22,261	(2,924)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/24/2024	.05/27/2026	2,709		213.38		25,605		23,973		23,973	(1,633)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/14/2024	.06/12/2026	3,309		213.94		31,718		28,957		28,957	(2,762)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.06/27/2024	.06/26/2026	949		213.86		9,196					(9,196)						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						(3,488)						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						(2,938)						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						(4,204)						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			69		69	(7,274)						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			294		294	(9,624)						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			411		411	(5,550)						0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 10/14/2021	10/11/2024	2,886		231.80	40,006			433		433	(4,762)						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			667		667	(4,923)						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			1,789		1,789	(10,802)						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			1,215		1,215	(4,585)						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			2,016		2,016	(7,195)						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			746		746	(3,003)						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			1,047		1,047	(3,765)						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			4,235		4,235	(9,483)						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			5,524		5,524	(9,679)						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			1,220		1,220	(2,167)						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			8,653		8,653	(1,825)						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			4,126		4,126	(6,364)						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			4,658		4,658	(7,428)						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			3,768		3,768	(4,894)						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			10,756		10,756	(11,588)						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			7,637		7,637	(8,661)						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			20,916		20,916	(13,525)						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			5,448		5,448	(3,608)						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			5,889		5,889	(4,029)						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			18,479		18,479	(13,387)						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			14,645		14,645	(10,160)						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			7,463		7,463	(4,430)						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			21,910		21,910	(10,872)						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			13,170		13,170	(5,164)						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			15,652		15,652	(6,333)						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			16,175		16,175	(6,578)						0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 11/14/2022	11/14/2025	2,310		214.74	25,346			16,977		16,977	(6,860)						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			7,179		7,179	(2,932)						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			43,053		43,053	(17,841)						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			38,996		38,996	(14,711)						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			9,910		9,910	(4,083)						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			711		711	(289)						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			8,168		8,168	(3,039)						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			11,778		11,778	(4,081)						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			22,954		22,954	(6,833)						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			11,522		11,522	(3,772)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 04/14/2023	04/14/2026	1,068		217.27	11,855			7,987		7,987	(2,840)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 04/27/2023	04/27/2026	2,051		216.45	22,600			16,082		16,082	(5,518)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 05/12/2023	05/14/2026	3,083		214.05	33,792			27,134		27,134	(8,726)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 05/26/2023	05/27/2026	2,766		210.06	29,515			28,793		28,793	(8,685)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 06/14/2023	06/12/2026	1,780		213.48	19,646			16,323		16,323	(4,984)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 06/27/2023	06/26/2026	2,030		213.35	22,256			18,875		18,875	(5,622)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 07/14/2023	07/14/2026	1,469		215.15	16,400			12,969		12,969	(3,995)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 07/27/2023	07/27/2026	2,326		215.36	26,202			20,542		20,542	(6,211)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 08/14/2023	08/14/2026	6,556		213.40	73,587			63,591		63,591	(18,028)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 08/25/2023	08/27/2026	909		211.25	10,003			9,552		9,552	(2,672)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 09/14/2023	09/14/2026	1,565		212.08	17,198			16,108		16,108	(4,415)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 09/27/2023	09/25/2026	1,785		205.62	18,864			23,114		23,114	(6,068)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 10/13/2023	10/14/2026	4,080		204.43	42,868			55,238		55,238	(15,380)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 10/27/2023	10/27/2026	481		201.54	4,947			7,157		7,157	(1,968)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 11/14/2023	11/13/2026	1,015		206.94	10,857			12,786		12,786	(3,481)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 11/27/2023	11/27/2026	1,173		207.95	12,639			14,374		14,374	(3,872)						0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTW807 12/14/2023	12/14/2026	1,567		215.10	17,659			15,119		15,119	(4,105)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTW807 12/27/2023	12/24/2026	1,744		216.18	19,906			16,271		16,271	(4,377)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTW807 01/12/2024	01/14/2027	3,326		215.30		37,590		32,358		32,358	(5,232)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTW807 01/26/2024	01/27/2027	2,109		213.80		23,678		21,748		21,748	(1,929)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTW807 02/14/2024	02/12/2027	3,971		211.04		43,576		45,188		45,188	1,612						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTW807 02/27/2024	02/26/2027	916		211.73		10,146		10,253		10,253	107						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTW807 03/14/2024	03/12/2027	3,900		213.34		43,846		41,612		41,612	(2,235)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTW807 03/27/2024	03/25/2027	4,818		215.87		55,328		47,503		47,503	(7,825)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTW807 04/12/2024	04/14/2027	2,001		211.38		22,292		23,033		23,033	741						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTW807 04/26/2024	04/27/2027	886		211.12		9,836		10,328		10,328	492						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTW807 05/14/2024	05/14/2027	3,308		214.65		37,488		34,698		34,698	(2,790)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTW807 05/24/2024	05/27/2027	2,587		213.38		29,587		28,379		28,379	(1,209)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTW807 06/14/2024	06/14/2027	3,753		213.94		43,683		40,762		40,762	(2,921)						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTW807 06/27/2024	06/25/2027	1,580		213.86		18,556					(18,556)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76 07/14/2023	07/12/2024	4,958		4,505.42	1,887,392			4,752,147		4,752,147	2,577,302						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			1,993,605		1,993,605	1,081,533						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			4,362,134		4,362,134	2,191,764						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76 08/25/2023	08/27/2024	2,302		4,405.71	954,456			2,452,645		2,452,645	1,178,885						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			3,146,986		3,146,986	1,584,824						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			2,656,144		2,656,144	1,163,604						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 10/13/2023	10/11/2024	4,633		4,327.78	1,895,218			5,467,581		5,467,581	2,458,218						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 10/27/2023	10/25/2024	3,087		4,117.37	1,246,574			4,287,116		4,287,116	1,723,361						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 11/14/2023	11/14/2024	3,782		4,495.70	1,453,068			3,908,985		3,908,985	1,867,624						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTW807 11/27/2023	11/27/2024	2,492		4,550.43	936,088			2,459,787		2,459,787	1,192,320						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTW807 12/14/2023	12/13/2024	4,655		4,719.55	1,720,622			3,925,524		3,925,524	2,074,544						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTW807 12/27/2023	12/27/2024	2,253		4,781.58	854,964			1,790,621		1,790,621	544,677						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76 01/12/2024	01/14/2025	3,031		4,783.83		1,171,600		2,417,073		2,417,073	1,245,473						0001

STATEMENT AS OF JUNE 30, 2024 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	.01/27/2024	.01/27/2025	1,964	4,890.97		778,239		1,403,292		1,403,292	625,053						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.02/14/2024	.02/14/2025	4,089	5,000.62		1,712,885		2,621,265		2,621,265	908,380						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTW807	.02/27/2024	.02/27/2025	2,064	5,078.18		831,928		1,215,192		1,215,192	383,264						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTW807	.03/14/2024	.03/14/2025	3,012	5,150.48		1,267,978		1,682,353		1,682,353	414,376						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTW807	.03/27/2024	.03/27/2025	3,197	5,248.49		1,347,518		1,585,885		1,585,885	238,367						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.04/12/2024	.04/14/2025	4,280	5,123.41		1,993,251		2,595,818		2,595,818	602,567						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.04/26/2024	.04/25/2025	2,575	5,099.96		1,144,091		1,633,448		1,633,448	489,357						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.05/14/2024	.05/14/2025	3,459	5,246.68		1,522,617		1,939,843		1,939,843	417,226						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTW807	.05/24/2024	.05/27/2025	3,687	5,304.72		1,534,775		1,952,489		1,952,489	417,713						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTW807	.06/14/2024	.06/13/2025	3,455	5,431.60		1,454,670		1,626,429		1,626,429	171,758						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.06/27/2024	.06/27/2025	3,009	5,482.87		1,404,065		1,349,592		1,349,592	(54,473)						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		23,408		23,408	11,922						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		20,701		20,701	11,230						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		17,225		17,225	8,818						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		21,765		21,765	10,447						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		46,116		46,116	23,224						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		5,681		5,681	2,489						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.10/13/2023	.10/11/2024	74	4,327.78		30,465		86,995		86,995	39,256						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.10/27/2023	.10/25/2024	10	4,117.37		4,063		13,830		13,830	5,560						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.11/14/2023	.11/14/2024	69	4,495.70		27,001		71,268		71,268	34,050						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.11/27/2023	.11/27/2024	9	4,550.43		3,547		8,895		8,895	4,312						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTW807	.12/14/2023	.12/13/2024	56	4,719.55		22,064		47,354		47,354	25,025						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.01/12/2024	.01/14/2025	26	4,783.83		10,106		20,670		20,670	10,564						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/26/2024	.01/27/2025	6	4,890.97		2,366		4,237		4,237	1,871						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.03/15/2024	.02/14/2025	40	5,000.62		20,559		26,149		26,149	5,590						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTW807	.02/27/2024	.02/27/2025	24	5,078.18		10,237		14,263		14,263	4,026						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTW807	.03/14/2024	.03/14/2025	69	5,150.48		30,217		38,289		38,289	8,072						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTW807	.03/27/2024	.03/27/2025	46	5,248.49		20,261		22,684		22,684	2,423						0001

STATEMENT AS OF JUNE 30, 2024 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	.04/12/2024	.04/14/2025	73	5,123.41		34,014		44,150		44,150	10,136						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.04/26/2024	.04/25/2025	85	5,098.96		37,979		53,976		53,976	15,997						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76 ZBUT11V806EZRVTTW807	.05/14/2024	.05/14/2025	26	5,246.68		11,718		14,856		14,856	3,138						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTW807	.05/24/2024	.05/27/2025	39	5,304.72		17,364		20,863		20,863	3,499						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTW807	.06/14/2024	.06/13/2025	161	5,431.60		72,476		75,656		75,656	3,179						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.06/27/2024	.06/27/2025	34	5,482.87		15,744		15,132		15,132	(611)						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.02/14/2024	.02/14/2025	19	5,000.62		7,828		11,924		11,924	4,096						0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										52,798,368	24,786,068	0	106,275,506	XXX	106,275,506	33,834,581	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										52,798,368	24,786,068	0	106,275,506	XXX	106,275,506	33,834,581	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
TIDEWATER INC Tidewater Warrant	Tidewater	N/A		US - Chicago Board	549300UJMTB7PD2UT305	.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										52,798,368	24,786,068	0	106,275,506	XXX	106,275,506	33,834,581	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										52,798,368	24,786,068	0	106,275,506	XXX	106,275,506	33,834,581	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTW807	.02/27/2024	.02/27/2025	97	5,167.00		(33,432)		(50,304)		(50,304)	(16,872)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.02/14/2024	.02/14/2025	114	5,101.00		(39,995)		(64,018)		(64,018)	(24,024)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76 ZBUT11V806EZRVTTW807	.06/27/2024	.06/27/2025	499	5,620.00		(186,185)		(183,155)		(183,155)	3,030						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTW807	.03/27/2024	.03/27/2025	139	5,642.00		(28,208)		(34,304)		(34,304)	(6,096)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.05/14/2024	.05/14/2025	207	5,824.00		(29,376)		(45,431)		(45,431)	(16,055)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.04/26/2024	.04/25/2025	153	5,240.00		(53,948)		(81,232)		(81,232)	(27,283)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.02/14/2024	.02/14/2025	329	5,438.00		(56,757)		(104,611)		(104,611)	(47,854)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ZBUT11V806EZRVTTW807	.04/12/2024	.04/14/2025	92	5,328.00		(31,348)		(42,252)		(42,252)	(10,905)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTW807	.06/14/2024	.06/13/2025	193	5,961.00		(25,865)		(37,343)		(37,343)	(11,478)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.01/12/2024	.01/14/2025	174	5,119.00		(33,074)		(89,883)		(89,883)	(56,809)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.04/26/2024	.04/25/2025	147	5,266.00		(49,697)		(75,424)		(75,424)	(25,727)						0001

STATEMENT AS OF JUNE 30, 2024 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 ZBUT11V806EZRVTTWT807	02/14/2024	419		5,413.00		(76,711)		(139,712)		(139,712)	(63,001)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan		03/14/2024	104		5,253.00		(37,142)		(50,241)		(50,241)	(13,099)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/12/2024	453		5,495.00		(114,170)		(158,080)		(158,080)	(43,909)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ZBUT11V806EZRVTTWT807	04/26/2024	69		5,380.00		(19,000)		(30,008)		(30,008)	(11,008)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	02/27/2024	331		5,205.00		(106,663)		(162,633)		(162,633)	(55,970)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan		06/14/2024	173		5,934.00		(25,033)		(35,268)		(35,268)	(10,235)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ZBUT11V806EZRVTTWT807	01/26/2024	238		4,989.00		(78,241)		(150,765)		(150,765)	(72,524)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan		05/24/2024	98		5,915.00		(9,823)		(18,749)		(18,749)	(8,926)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76 ZBUT11V806EZRVTTWT807	06/27/2024	122		5,757.00		(35,671)		(35,902)		(35,902)	(231)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan		06/14/2024	591		5,581.00		(192,328)		(224,234)		(224,234)	(31,906)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	05/14/2024	91		5,693.00		(17,517)		(25,656)		(25,656)	(8,139)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/12/2024	137		5,431.00		(38,911)		(53,314)		(53,314)	(14,404)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/12/2024	479		5,264.00		(180,204)		(240,458)		(240,458)	(60,254)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2024	128		5,526.00		(17,572)		(33,843)		(33,843)	(16,270)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	01/12/2024	158		5,155.00		(27,591)		(77,517)		(77,517)	(49,926)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2024	386		5,126.00		(129,431)		(209,066)		(209,066)	(79,634)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	01/12/2024	236		5,250.00		(31,584)		(98,159)		(98,159)	(66,575)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ZBUT11V806EZRVTTWT807	01/26/2024	248		5,111.00		(63,793)		(132,860)		(132,860)	(69,067)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	05/24/2024	202		5,424.00		(68,612)		(91,083)		(91,083)	(22,470)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	05/24/2024	157		5,676.00		(31,175)		(47,528)		(47,528)	(16,354)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	03/14/2024	226		5,575.00		(41,887)		(61,064)		(61,064)	(19,177)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	03/27/2024	122		5,432.00		(37,830)		(45,102)		(45,102)	(7,272)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	03/14/2024	591		5,266.00		(205,657)		(278,875)		(278,875)	(73,218)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ZBUT11V806EZRVTTWT807	04/12/2024	430		5,597.00		(88,035)		(124,412)		(124,412)	(36,377)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan		02/27/2024	150		5,383.00		(33,540)		(55,084)		(55,084)	(21,545)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/12/2024	90		5,687.00		(15,204)		(21,912)		(21,912)	(6,708)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	06/27/2024	183		5,606.00		(69,770)		(68,469)		(68,469)	1,300						0001

STATEMENT AS OF JUNE 30, 2024 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76 ZBUT11V806EZRVTTWT807	.01/12/2024	.01/14/2025	86	5,059.00		(18,998)		(48,790)		(48,790)	(29,792)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan		.06/14/2024	.06/13/2025	147	5,853.00		(26,512)		(35,164)		(35,164)	(8,653)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.05/14/2024	.05/14/2025	606	5,378.00		(215,672)		(284,981)		(284,981)	(69,309)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/26/2024	.01/27/2025	74	5,050.00		(21,642)		(43,289)		(43,289)	(21,647)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/26/2024	.01/27/2025	55	5,441.00		(5,928)		(16,189)		(16,189)	(10,261)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.05/14/2024	.05/14/2025	139	5,430.00		(45,001)		(60,360)		(60,360)	(15,358)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ZBUT11V806EZRVTTWT807	.01/26/2024	.01/27/2025	108	5,307.00		(17,238)		(41,725)		(41,725)	(24,487)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan		.02/27/2024	.02/27/2025	131	5,243.00		(39,360)		(60,885)		(60,885)	(21,525)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ZBUT11V806EZRVTTWT807	.04/12/2024	.04/14/2025	168	5,418.00		(48,956)		(66,946)		(66,946)	(17,990)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan		.02/27/2024	.02/27/2025	201	5,535.00		(30,732)		(54,639)		(54,639)	(23,908)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/26/2024	.01/27/2025	283	5,001.00		(90,955)		(176,526)		(176,526)	(85,571)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.05/14/2024	.05/14/2025	140	5,745.00		(23,994)		(35,903)		(35,903)	(11,910)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.02/14/2024	.02/14/2025	210	5,163.00		(65,596)		(107,455)		(107,455)	(41,858)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ZBUT11V806EZRVTTWT807	.02/14/2024	.02/14/2025	419	5,363.00		(86,458)		(153,931)		(153,931)	(67,473)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan		.03/27/2024	.03/27/2025	156	5,577.00		(36,368)		(43,903)		(43,903)	(7,536)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ZBUT11V806EZRVTTWT807	.04/26/2024	.04/25/2025	73	5,597.00		(12,752)		(22,097)		(22,097)	(9,345)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan		.03/14/2024	.03/14/2025	389	5,601.00		(67,842)		(99,597)		(99,597)	(31,755)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.04/26/2024	.04/25/2025	145	5,508.00		(30,683)		(50,964)		(50,964)	(20,281)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76 ZBUT11V806EZRVTTWT807	.06/27/2024	.06/27/2025	270	5,826.00		(69,116)		(70,692)		(70,692)	(1,576)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan		.05/24/2024	.05/27/2025	145	5,490.00		(43,411)		(59,363)		(59,363)	(15,952)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan		.05/24/2024	.05/27/2025	203	5,570.00		(51,374)		(73,189)		(73,189)	(21,815)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	.06/27/2024	.06/27/2025	592	5,634.00		(215,726)		(212,814)		(212,814)	2,912						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.04/26/2024	.04/25/2025	62	5,661.00		(9,189)		(16,477)		(16,477)	(7,288)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76 ZBUT11V806EZRVTTWT807	.05/14/2024	.05/14/2025	115	5,404.00		(39,139)		(52,115)		(52,115)	(12,976)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan		.06/14/2024	.06/13/2025	213	5,622.00		(64,119)		(75,795)		(75,795)	(11,677)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76 ZBUT11V806EZRVTTWT807	.05/14/2024	.05/14/2025	1,161	5,391.00		(403,767)		(535,491)		(535,491)	(131,724)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan		.03/14/2024	.03/14/2025	240	5,408.00		(64,056)		(89,342)		(89,342)	(25,286)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan		.03/27/2024	.03/27/2025	158	5,380.00		(53,713)		(63,795)		(63,795)	(10,082)						0001	

STATEMENT AS OF JUNE 30, 2024 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	PBLD0EJDB5FWOLXP3B76 ZBUT11V806EZRVTTWT807	.01/12/2024	.01/14/2025	141	5,190.00		(22,309)		(65,017)		(65,017)	(42,707)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan		.03/14/2024	.03/14/2025	219	5,537.00		(44,553)		(64,249)		(64,249)	(19,697)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.04/26/2024	.04/25/2025	224	5,470.00		(51,532)		(84,205)		(84,205)	(32,673)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.05/14/2024	.05/14/2025	333	5,561.00		(84,458)		(117,976)		(117,976)	(33,518)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.01/12/2024	.01/14/2025	436	4,891.00		(137,467)		(307,049)		(307,049)	(169,582)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.01/12/2024	.01/14/2025	95	5,202.00		(14,638)		(43,114)		(43,114)	(28,477)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.04/26/2024	.04/25/2025	151	5,406.00		(39,487)		(62,915)		(62,915)	(23,427)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ZBUT11V806EZRVTTWT807	.04/26/2024	.04/25/2025	109	5,342.00		(32,143)		(50,065)		(50,065)	(17,922)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan		.05/24/2024	.05/27/2025	451	5,689.00		(86,375)		(132,965)		(132,965)	(46,590)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76 ZBUT11V806EZRVTTWT807	.05/14/2024	.05/14/2025	123	5,627.00		(27,326)		(39,120)		(39,120)	(11,794)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan		.03/27/2024	.03/27/2025	44	5,353.00		(15,570)		(18,461)		(18,461)	(2,892)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ZBUT11V806EZRVTTWT807	.02/14/2024	.02/14/2025	695	5,138.00		(227,455)		(369,104)		(369,104)	(141,650)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	.06/14/2024	.06/13/2025	524	5,567.00		(174,890)		(203,014)		(203,014)	(28,124)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	.05/24/2024	.05/27/2025	113	5,888.00		(12,380)		(22,890)		(22,890)	(10,510)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	.03/27/2024	.03/27/2025	266	5,367.00		(92,541)		(109,823)		(109,823)	(17,282)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76 ZBUT11V806EZRVTTWT807	.06/27/2024	.06/27/2025	224	5,990.00		(40,344)		(43,280)		(43,280)	(2,936)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	.06/14/2024	.06/13/2025	349	5,771.00		(76,486)		(96,645)		(96,645)	(20,159)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	.02/27/2024	.02/27/2025	100	5,319.00		(25,553)		(40,782)		(40,782)	(15,229)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	.02/27/2024	.02/27/2025	54	5,231.00		(16,514)		(25,418)		(25,418)	(8,905)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.04/12/2024	.04/14/2025	171	5,559.00		(38,017)		(53,298)		(53,298)	(15,281)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ZBUT11V806EZRVTTWT807	.02/14/2024	.02/14/2025	181	5,251.00		(47,771)		(81,033)		(81,033)	(33,262)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	.03/14/2024	.03/14/2025	61	5,524.00		(12,663)		(18,197)		(18,197)	(5,534)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	.03/14/2024	.03/14/2025	67	5,678.00		(9,558)		(14,370)		(14,370)	(4,812)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ZBUT11V806EZRVTTWT807	.04/26/2024	.04/25/2025	604	5,227.00		(217,300)		(325,899)		(325,899)	(108,599)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	.03/27/2024	.03/27/2025	195	5,681.00		(36,091)		(44,134)		(44,134)	(8,043)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	.03/14/2024	.03/14/2025	34	5,318.00		(10,716)		(14,677)		(14,677)	(3,961)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	.03/14/2024	.03/14/2025	707	5,292.00		(234,842)		(320,078)		(320,078)	(85,236)						0001	

STATEMENT AS OF JUNE 30, 2024 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 ZBUT11V806EZRVTTWT807	04/12/2024	04/14/2025	324	5,380.00		(100,661)		(136,861)		(136,861)	(36,200)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan		06/14/2024	06/13/2025	109	5,608.00		(33,735)		(39,690)		(39,690)	(5,956)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ZBUT11V806EZRVTTWT807	04/12/2024	04/14/2025	857	5,252.00		(329,138)		(438,390)		(438,390)	(109,252)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	03/27/2024	03/27/2025	381	5,708.00		(66,204)		(81,188)		(81,188)	(14,984)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan		06/14/2024	06/13/2025	100	5,554.00		(34,181)		(39,511)		(39,511)	(5,330)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ZBUT11V806EZRVTTWT807	01/26/2024	01/27/2025	115	5,038.00		(34,477)		(68,390)		(68,390)	(33,913)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan		03/27/2024	03/27/2025	86	5,734.00		(14,064)		(17,318)		(17,318)	(3,254)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ZBUT11V806EZRVTTWT807	01/26/2024	01/27/2025	76	5,368.00		(10,229)		(26,123)		(26,123)	(15,894)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan		02/27/2024	02/27/2025	223	5,497.00		(37,584)		(65,370)		(65,370)	(27,786)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76 ZBUT11V806EZRVTTWT807	05/14/2024	05/14/2025	205	5,509.00		(57,674)		(79,165)		(79,165)	(21,491)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	03/27/2024	03/27/2025	388	5,511.00		(103,215)		(123,858)		(123,858)	(20,642)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	05/24/2024	05/27/2025	784	5,451.00		(252,827)		(339,461)		(339,461)	(86,634)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	02/27/2024	02/27/2025	86	5,446.00		(16,548)		(28,019)		(28,019)	(11,472)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	05/14/2024	05/14/2025	199	5,365.00		(72,488)		(95,458)		(95,458)	(22,970)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	01/12/2024	01/14/2025	113	4,987.00		(29,214)		(70,278)		(70,278)	(41,064)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	01/12/2024	01/14/2025	496	4,903.00		(152,886)		(344,395)		(344,395)	(191,509)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	01/12/2024	01/14/2025	164	4,927.00		(48,138)		(110,419)		(110,419)	(62,282)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	01/12/2024	01/14/2025	668	4,880.00		(215,478)		(477,406)		(477,406)	(261,929)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ZBUT11V806EZRVTTWT807	01/26/2024	01/27/2025	158	5,282.00		(27,021)		(64,082)		(64,082)	(37,060)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan		06/14/2024	06/13/2025	224	6,029.00		(24,528)		(37,860)		(37,860)	(13,331)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	01/12/2024	01/14/2025	151	5,083.00		(31,407)		(82,409)		(82,409)	(51,002)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/27/2024	06/27/2025	66	6,100.00		(9,108)		(10,179)		(10,179)	(1,071)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/26/2024	01/27/2025	120	5,172.00		(26,891)		(58,495)		(58,495)	(31,604)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2024	02/14/2025	354	5,226.00		(98,063)		(164,669)		(164,669)	(66,606)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	06/27/2024	06/27/2025	418	5,908.00		(90,265)		(94,275)		(94,275)	(4,010)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ZBUT11V806EZRVTTWT807	01/26/2024	01/27/2025	126	5,013.00		(39,368)		(76,948)		(76,948)	(37,580)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	03/14/2024	03/14/2025	78	5,460.00		(18,815)		(26,554)		(26,554)	(7,739)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan		06/14/2024	06/13/2025	169	5,703.00		(43,128)		(52,716)		(52,716)	(9,588)						0001	

STATEMENT AS OF JUNE 30, 2024 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 (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ZBUT11V806EZRVTTWT807	04/26/2024	04/25/2025	74	5,546.00		(14,361)		(24,271)		(24,271)	(9,910)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan		03/14/2024	03/14/2025	148	5,279.00		(50,363)		(68,470)		(68,470)	(18,107)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2024	02/14/2025	613	5,113.00		(210,127)		(337,853)		(337,853)	(127,727)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FWOLXP3B76 ZBUT11V806EZRVTTWT807	05/14/2024	05/14/2025	140	5,614.00		(31,886)		(45,402)		(45,402)	(13,516)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan		03/27/2024	03/27/2025	84	5,419.00		(26,491)		(31,552)		(31,552)	(5,061)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ZBUT11V806EZRVTTWT807	04/26/2024	04/25/2025	487	5,572.00		(89,755)		(153,549)		(153,549)	(63,794)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	03/14/2024	03/14/2025	148	5,331.00		(45,900)		(63,020)		(63,020)	(17,120)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	05/24/2024	05/27/2025	66	5,729.00		(11,386)		(18,070)		(18,070)	(6,684)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	05/24/2024	05/27/2025	116	5,464.00		(36,401)		(49,171)		(49,171)	(12,770)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	03/27/2024	03/27/2025	226	5,629.00		(47,094)		(57,171)		(57,171)	(10,077)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	06/14/2024	06/13/2025	662	5,595.00		(209,986)		(245,890)		(245,890)	(35,904)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	04/26/2024	04/25/2025	278	5,215.00		(102,218)		(152,718)		(152,718)	(50,500)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIOLXP3B76	01/12/2024	01/14/2025	112	4,868.00		(37,122)		(81,491)		(81,491)	(44,369)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/26/2024	01/27/2025	276	5,233.00		(53,489)		(121,922)		(121,922)	(68,433)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIOLXP3B76	06/27/2024	06/27/2025	434	5,647.00		(154,635)		(152,794)		(152,794)	1,841						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ZBUT11V806EZRVTTWT807	04/12/2024	04/14/2025	277	5,290.00		(100,059)		(134,048)		(134,048)	(33,989)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	05/24/2024	05/27/2025	502	5,437.00		(165,998)		(221,612)		(221,612)	(55,614)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan		02/27/2024	02/27/2025	133	5,180.00		(44,848)		(67,771)		(67,771)	(22,923)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ZBUT11V806EZRVTTWT807	04/12/2024	04/14/2025	802	5,239.00		(314,380)		(417,978)		(417,978)	(103,599)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	05/24/2024	05/27/2025	460	5,623.00		(103,480)		(152,165)		(152,165)	(48,686)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan		03/27/2024	03/27/2025	277	5,800.00		(38,311)		(47,650)		(47,650)	(9,339)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ZBUT11V806EZRVTTWT807	02/14/2024	02/14/2025	154	5,288.00		(37,395)		(64,438)		(64,438)	(27,043)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan		02/27/2024	02/27/2025	141	5,256.00		(41,098)		(63,877)		(63,877)	(22,780)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	02/14/2024	02/14/2025	87	5,488.00		(13,143)		(24,845)		(24,845)	(11,702)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLDOEJDB5FIOLXP3B76 ZBUT11V806EZRVTTWT807	06/27/2024	06/27/2025	203	5,675.00		(68,944)		(68,410)		(68,410)	534						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	03/27/2024	03/27/2025	675	5,393.00		(224,077)		(266,375)		(266,375)	(42,298)						0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan		05/24/2024	05/27/2025	389	5,822.00		(52,023)		(89,697)		(89,697)	(37,674)						0001	

STATEMENT AS OF JUNE 30, 2024 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	JP Morgan ZBUT11V806EZRVTWT807	02/27/2024	02/27/2025	245		5,192.00		(80,807)		(122,654)		(122,654)	(41,847)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573 ZBUT11V806EZRVTWT807	01/26/2024	01/27/2025	86		5,319.00		(13,289)		(32,503)		(32,503)	(19,214)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	02/27/2024	02/27/2025	173		5,218.00		(54,356)		(83,269)		(83,269)	(28,913)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	10/13/2023	10/11/2024	531		4,414.00	(186,368)			(582,013)		(582,013)	(273,614)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	10/13/2023	10/11/2024	614		4,458.00	(199,573)			(647,136)		(647,136)	(311,139)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	08/14/2023	08/14/2024	420		4,692.00	(115,239)			(327,343)		(327,343)	(185,617)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	09/27/2023	09/27/2024	431		4,371.00	(147,486)			(482,530)		(482,530)	(222,330)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573 ZBUT11V806EZRVTWT807	09/14/2023	09/13/2024	309		4,719.00	(79,475)			(239,759)		(239,759)	(137,175)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	12/14/2023	12/13/2024	86		5,003.00	(16,948)			(50,925)		(50,925)	(31,850)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573 ZBUT11V806EZRVTWT807	11/14/2023	11/14/2024	316		4,900.00	(48,132)			(207,355)		(207,355)	(125,455)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2023	12/27/2024	230		5,248.00	(28,252)			(92,790)		(92,790)	(24,017)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	12/14/2023	12/13/2024	245		4,885.00	(64,567)			(170,187)		(170,187)	(99,808)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573 ZBUT11V806EZRVTWT807	10/13/2023	10/11/2024	252		4,447.00	(83,568)			(268,367)		(268,367)	(128,309)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	12/27/2023	12/27/2024	234		4,901.00	(70,680)			(161,462)		(161,462)	(49,928)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	12/27/2023	12/27/2024	155		4,949.00	(42,371)			(100,666)		(100,666)	(30,812)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	08/14/2023	08/14/2024	255		4,770.00	(58,784)			(178,891)		(178,891)	(106,998)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	07/27/2023	07/26/2024	227		4,742.00	(59,106)			(165,172)		(165,172)	(102,636)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	11/14/2023	11/14/2024	270		4,720.00	(65,475)			(222,146)		(222,146)	(120,249)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	09/14/2023	09/13/2024	114		4,775.00	(25,825)			(82,332)		(82,332)	(48,939)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	10/13/2023	10/11/2024	220		4,468.00	(70,260)			(230,045)		(230,045)	(111,227)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	09/14/2023	09/13/2024	602		4,663.00	(174,542)			(500,378)		(500,378)	(275,798)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573 ZBUT11V806EZRVTWT807	10/27/2023	10/25/2024	487		4,488.00	(95,578)			(501,630)		(501,630)	(242,365)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTWT807	11/27/2023	11/27/2024	197		4,687.00	(56,719)			(169,655)		(169,655)	(88,614)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	11/27/2023	11/27/2024	237		4,994.00	(30,546)			(137,779)		(137,779)	(86,606)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	08/14/2023	08/14/2024	388		4,602.00	(127,211)			(336,606)		(336,606)	(180,385)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	09/14/2023	09/13/2024	762		4,629.00	(236,339)			(658,324)		(658,324)	(355,364)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo PBLD0EJDB5FWOLXP3B76	07/14/2023	07/12/2024	585		4,776.00	(122,791)			(402,775)		(402,775)	(262,510)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	08/14/2023	08/14/2024	443		4,883.00	(77,146)			(261,924)		(261,924)	(168,198)						0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76 ZBUT11V806EZRVTTWT807	08/25/2023	08/27/2024	387	4,637.00	(103,262)			(323,947)		(323,947)	(178,123)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan		11/27/2023	11/27/2024	147	4,778.00	(34,495)			(114,082)		(114,082)	(63,339)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ZBUT11V806EZRVTTWT807	08/14/2023	08/14/2024	789	4,591.00	(264,075)			(692,967)		(692,967)	(368,918)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	11/27/2023	11/27/2024	72	4,960.00	(10,352)			(44,114)		(44,114)	(27,228)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan		12/14/2023	12/13/2024	278	5,026.00	(51,475)			(159,058)		(159,058)	(100,733)						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	4,607.00	(329,273)			(909,408)		(909,408)	(526,934)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/14/2023	09/13/2024	132	4,809.00	(27,609)			(91,168)		(91,168)	(55,399)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/14/2023	11/14/2024	232	4,631.00	(68,258)			(210,204)		(210,204)	(107,544)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/27/2023	10/25/2024	112	4,570.00	(17,952)			(106,839)		(106,839)	(53,833)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	07/14/2023	07/12/2024	256	4,641.00	(74,087)			(210,962)		(210,962)	(125,048)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ZBUT11V806EZRVTTWT807	10/27/2023	10/25/2024	525	4,220.00	(176,731)			(676,442)		(676,442)	(285,607)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan		12/14/2023	12/13/2024	864	4,849.00	(246,084)			(627,227)		(627,227)	(360,406)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/27/2023	10/25/2024	120	4,519.00	(21,925)			(120,399)		(120,399)	(59,095)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/27/2023	10/25/2024	242	4,375.00	(60,880)			(275,391)		(275,391)	(125,580)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/14/2023	11/14/2024	623	4,619.00	(187,533)			(571,293)		(571,293)	(290,483)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	08/25/2023	08/27/2024	395	4,527.00	(131,347)			(374,001)		(374,001)	(192,710)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76 ZBUT11V806EZRVTTWT807	08/25/2023	08/27/2024	363	4,791.00	(68,043)			(249,754)		(249,754)	(152,380)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	12/14/2023	12/13/2024	748	4,826.00	(223,830)			(558,674)		(558,674)	(316,519)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan		12/27/2023	12/27/2024	295	5,092.00	(56,843)			(155,378)		(155,378)	(44,779)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/13/2023	10/11/2024	555	4,598.00	(136,723)			(509,686)		(509,686)	(263,696)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ZBUT11V806EZRVTTWT807	09/27/2023	09/27/2024	96	4,542.00	(23,640)			(91,843)		(91,843)	(46,370)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	12/14/2023	12/13/2024	177	4,944.00	(40,404)			(113,484)		(113,484)	(68,764)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan		11/27/2023	11/27/2024	527	4,653.00	(162,358)			(469,342)		(469,342)	(239,976)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/27/2023	07/26/2024	351	4,810.00	(77,873)			(231,704)		(231,704)	(150,915)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ZBUT11V806EZRVTTWT807	07/27/2023	07/26/2024	423	4,651.00	(133,414)			(345,733)		(345,733)	(201,725)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan		12/14/2023	12/13/2024	566	4,838.00	(165,319)			(416,979)		(416,979)	(237,927)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ZBUT11V806EZRVTTWT807	10/27/2023	10/25/2024	201	4,251.00	(64,192)			(253,320)		(253,320)	(108,579)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan		12/14/2023	12/13/2024	161	5,262.00	(14,074)			(61,252)		(61,252)	(43,561)						0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/13/2023	10/11/2024	79	4,782.00	(12,413)			(58,379)		(58,379)	(33,918)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/13/2023	10/11/2024	567	4,523.00	(163,049)			(561,829)		(561,829)	(279,387)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/14/2023	11/14/2024	155	4,608.00	(47,769)			(143,753)		(143,753)	(72,656)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	07/14/2023	07/12/2024	1,023	4,596.00	(324,864)			(888,378)		(888,378)	(510,925)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/27/2023	07/26/2024	497	4,640.00	(160,395)			(412,040)		(412,040)	(238,606)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ZBUT11V806EZRVWT807	10/13/2023	10/11/2024	810	4,436.00	(273,776)			(870,936)		(870,936)	(414,060)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVWT807	11/27/2023	11/27/2024	199	4,698.00	(55,927)			(169,261)		(169,261)	(89,070)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan		11/27/2023	11/27/2024	340	4,710.00	(93,071)			(285,129)		(285,129)	(151,191)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/27/2023	10/25/2024	304	4,303.00	(88,065)			(366,800)		(366,800)	(161,282)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/14/2023	11/14/2024	562	4,597.00	(176,870)			(526,710)		(526,710)	(264,655)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/13/2023	10/11/2024	242	4,425.00	(83,409)			(262,884)		(262,884)	(124,281)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	07/14/2023	07/12/2024	467	4,855.00	(79,110)			(284,864)		(284,864)	(195,916)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ZBUT11V806EZRVWT807	09/27/2023	09/27/2024	157	4,478.00	(43,909)			(159,144)		(159,144)	(77,641)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan		11/27/2023	11/27/2024	451	4,676.00	(132,816)			(392,818)		(392,818)	(203,676)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	07/14/2023	07/12/2024	394	4,708.00	(97,747)			(297,734)		(297,734)	(184,988)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76 ZBUT11V806EZRVWT807	08/25/2023	08/27/2024	279	4,703.00	(64,575)			(215,778)		(215,778)	(123,920)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVWT807	12/27/2023	12/27/2024	404	4,889.00	(124,814)			(282,603)		(282,603)	(87,500)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan		11/27/2023	11/27/2024	67	5,096.00	(6,129)			(33,007)		(33,007)	(21,883)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/13/2023	10/11/2024	109	4,761.00	(18,219)			(83,098)		(83,098)	(47,597)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ZBUT11V806EZRVWT807	09/14/2023	09/13/2024	284	4,618.00	(90,023)			(248,426)		(248,426)	(133,213)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan		11/27/2023	11/27/2024	163	4,846.00	(32,249)			(116,386)		(116,386)	(67,407)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/14/2023	11/14/2024	221	4,990.00	(25,749)			(127,370)		(127,370)	(80,912)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/13/2023	10/11/2024	262	4,717.00	(48,934)			(210,438)		(210,438)	(117,063)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/14/2023	08/14/2024	885	4,613.00	(284,158)			(758,267)		(758,267)	(409,072)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	08/25/2023	08/27/2024	550	4,505.00	(190,448)			(532,145)		(532,145)	(270,745)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ZBUT11V806EZRVWT807	11/14/2023	11/14/2024	780	4,653.00	(219,263)			(690,511)		(690,511)	(357,869)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVWT807	12/14/2023	12/13/2024	2	4,979.00	(444)			(1,298)		(1,298)	(802)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVWT807	12/14/2023	12/13/2024	479	5,180.00	(55,967)			(212,805)		(212,805)	(145,741)						0001

STATEMENT AS OF JUNE 30, 2024 OF THE Integrity Life Insurance Company

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	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	10/13/2023	10/11/2024	226	4,577.00	(58,277)			(212,225)		(212,225)	(108,543)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76	08/25/2023	08/27/2024	328	4,549.00	(104,329)			(302,703)		(302,703)	(157,968)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/27/2023	09/27/2024	228	4,381.00	(76,445)			(252,505)		(252,505)	(117,006)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/14/2023	08/14/2024	334	4,624.00	(104,797)			(282,054)		(282,054)	(153,195)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	07/27/2023	07/26/2024	368	4,628.00	(121,543)			(309,521)		(309,521)	(177,903)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/14/2023	11/14/2024	379	4,642.00	(108,997)			(339,414)		(339,414)	(174,756)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ZBUT11V806EZRVTTW7807	10/27/2023	10/25/2024	500	4,241.00	(162,376)			(634,196)		(634,196)	(270,468)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTW7807	12/27/2023	12/27/2024	174	5,009.00	(41,422)			(104,057)		(104,057)	(31,167)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan		12/27/2023	12/27/2024	58	5,057.00	(12,231)			(32,215)		(32,215)	(9,449)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/27/2023	10/25/2024	114	4,231.00	(37,659)			(145,601)		(145,601)	(61,784)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/14/2023	09/13/2024	183	4,989.00	(23,236)			(95,008)		(95,008)	(64,149)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ZBUT11V806EZRVTTW7807	09/27/2023	09/27/2024	309	4,424.00	(95,844)			(329,405)		(329,405)	(156,167)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTW7807	12/14/2023	12/13/2024	877	4,873.00	(237,356)			(618,219)		(618,219)	(360,130)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan		12/27/2023	12/27/2024	316	4,913.00	(93,196)			(214,818)		(214,818)	(66,306)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ZBUT11V806EZRVTTW7807	09/27/2023	09/27/2024	563	4,392.00	(185,597)			(619,015)		(619,015)	(288,475)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan		11/27/2023	11/27/2024	91	4,835.00	(18,621)			(66,193)		(66,193)	(38,077)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/27/2023	09/27/2024	100	4,659.00	(18,693)			(84,026)		(84,026)	(45,343)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ZBUT11V806EZRVTTW7807	07/27/2023	07/26/2024	277	4,900.00	(48,575)			(158,304)		(158,304)	(109,367)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan		12/14/2023	12/13/2024	173	4,861.00	(48,092)			(123,905)		(123,905)	(71,690)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/27/2023	09/27/2024	95	4,531.00	(23,776)			(91,266)		(91,266)	(45,816)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ZBUT11V806EZRVTTW7807	09/14/2023	09/13/2024	410	4,888.00	(69,803)			(251,773)		(251,773)	(160,577)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan		12/27/2023	12/27/2024	145	4,925.00	(41,513)			(96,609)		(96,609)	(29,752)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/27/2023	09/27/2024	118	4,638.00	(23,157)			(101,162)		(101,162)	(53,878)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/13/2023	10/11/2024	166	4,696.00	(32,778)			(137,075)		(137,075)	(75,157)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 ZBUT11V806EZRVTTW7807	10/27/2023	10/25/2024	481	4,200.00	(167,735)			(629,458)		(629,458)	(263,140)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan		12/27/2023	12/27/2024	241	4,937.00	(67,446)			(158,566)		(158,566)	(48,695)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	08/14/2023	08/14/2024	291	4,838.00	(56,911)			(184,685)		(184,685)	(115,395)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/14/2023	09/13/2024	398	4,606.00	(128,995)			(352,751)		(352,751)	(187,916)						0001

STATEMENT AS OF JUNE 30, 2024 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)	
\$8P500 OTC European Call-Sell	Index Account Hedge .	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.08/14/2023	.08/14/2024	 380	4,636.00	 (116,769)			 (317,010)		 (317,010)	 (173,366)							0001
\$8P500 OTC European Call-Sell	Index Account Hedge .	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.08/14/2023	.08/14/2024	 273	4,748.00	 (66,154)			 (197,249)		 (197,249)	 (116,199)							0001
\$8P500 OTC European Call-Sell	Index Account Hedge .	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76	.07/14/2023	.07/12/2024	 1,172	 4,618.00	 (355,479)			 (991,954)		 (991,954)	 (579,104)							0001
\$8P500 OTC European Call-Sell	Index Account Hedge .	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.09/27/2023	.09/27/2024	92	4,745.00	 (13,690)			 (69,627)		 (69,627)	 (39,781)							0001
\$8P500 OTC European Call-Sell	Index Account Hedge .	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.11/14/2023	.11/14/2024	243	 4,788.00	 (50,121)			 (184,449)		 (184,449)	 (104,425)							0001
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(11,060,807)	(10,579,013)	0	(49,630,919)	XXX	(49,630,919)	(22,916,502)	0	0	0	0	XXX	XXX	
0709999999. Subtotal - Written Options - Hedging Other										(11,060,807)	(10,579,013)	0	(49,630,919)	XXX	(49,630,919)	(22,916,502)	0	0	0	0	XXX	XXX	
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
0929999999. Total Written Options - Call Options and Warrants										(11,060,807)	(10,579,013)	0	(49,630,919)	XXX	(49,630,919)	(22,916,502)	0	0	0	0	XXX	XXX	
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
0989999999. Total Written Options										(11,060,807)	(10,579,013)	0	(49,630,919)	XXX	(49,630,919)	(22,916,502)	0	0	0	0	XXX	XXX	
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1409999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1709999999. Subtotal - Hedging Other										41,737,561	14,207,055	0	56,644,587	XXX	56,644,587	10,918,079	0	0	0	0	XXX	XXX	
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1739999999. Subtotal - Other										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										41,737,561	14,207,055	0	56,644,587	XXX	56,644,587	10,918,079	0	0	0	0	XXX	XXX	

(a)	Code	Description of Hedged Risk(s)

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

STATEMENT AS OF JUNE 30, 2024 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			
MFSM	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/23/2024	NYF	06/17/2024	2,335.0000	2,377.4000					(6,366)	(6,366)	37,430	0001	50				
MFSM	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/23/2024	NYF	06/17/2024	2,335.1000	2,377.4000					(2,117)	(2,117)	12,477	0001	50				
MFSM	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/23/2024	NYF	06/17/2024	2,334.7000	2,377.4000					(6,399)	(6,399)	37,430	0001	50				
MFSM	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/23/2024	NYF	06/17/2024	2,334.8000	2,377.4000					(2,128)	(2,128)	12,477	0001	50				
MFSM	5	250	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/23/2024	NYF	06/17/2024	2,334.9000	2,377.4000					(10,615)	(10,615)	62,383	0001	50				
MFSM	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/23/2024	NYF	06/17/2024	2,335.2000	2,377.4000					(2,108)	(2,108)	12,477	0001	50				
MFSM	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/23/2024	NYF	06/17/2024	2,335.8000	2,377.4000					(2,078)	(2,078)	12,477	0001	50				
MFSM	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/23/2024	NYF	06/17/2024	2,336.0000	2,377.4000					(4,136)	(4,136)	24,953	0001	50				
MFSM	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/23/2024	NYF	06/17/2024	2,336.1000	2,377.4000					(2,063)	(2,063)	12,477	0001	50				
MFSM	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/23/2024	NYF	06/17/2024	2,336.5000	2,377.4000					(2,043)	(2,043)	12,477	0001	50				
MFSM	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/23/2024	NYF	06/17/2024	2,336.7000	2,377.4000					(2,033)	(2,033)	12,477	0001	50				
MFSM	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/23/2024	NYF	06/17/2024	2,336.6000	2,377.4000					(4,076)	(4,076)	24,953	0001	50				
MFSM	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/23/2024	NYF	06/17/2024	2,336.4000	2,377.4000					(2,048)	(2,048)	12,477	0001	50				
MFSM	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/23/2024	NYF	06/17/2024	2,335.9000	2,377.4000					(2,073)	(2,073)	12,477	0001	50				
MFSM	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/23/2024	NYF	06/17/2024	2,336.2000	2,377.4000					(2,058)	(2,058)	12,477	0001	50				
MFSM	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/23/2024	NYF	06/17/2024	2,333.6000	2,377.4000					(4,376)	(4,376)	24,953	0001	50				
MFSM	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/23/2024	NYF	06/17/2024	2,334.3000	2,377.4000					(2,153)	(2,153)	12,477	0001	50				
MFSM	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/23/2024	NYF	06/17/2024	2,334.0000	2,377.4000					(6,504)	(6,504)	37,430	0001	50				
MFSM	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/23/2024	NYF	06/17/2024	2,333.9000	2,377.4000					(2,173)	(2,173)	12,477	0001	50				
MFSM	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/23/2024	NYF	06/17/2024	2,334.1000	2,377.4000					(2,163)	(2,163)	12,477	0001	50				
MFSM	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/23/2024	NYF	06/17/2024	2,334.4000	2,377.4000					(2,148)	(2,148)	12,477	0001	50				
MFSM	1	50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/23/2024	NYF	06/17/2024	2,334.5000	2,377.4000					(2,143)	(2,143)	12,477	0001	50				
NQM4	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/30/2024	CME	06/17/2024	19,952.0000	19,927.0000					505	505	12,477	0001	20				
NQM4	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/30/2024	CME	06/17/2024	19,953.0000	19,927.0000					510	510	12,477	0001	20				
NQM4	2	40	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/30/2024	CME	06/17/2024	19,953.0000	19,927.0000					1,016	1,016	24,953	0001	20				
NQM4	1	20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/30/2024	CME	06/17/2024	19,953.0000	19,927.0000					512	512	12,477	0001	20				
RTYM	13	650	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2024	NYF	06/17/2024	2,029.8000	2,055.0000					(16,355)	(16,355)	162,196	0001	50				
RTYM	23	1,150	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2024	NYF	06/17/2024	2,029.7500	2,055.0000					(28,993)	(28,993)	286,962	0001	50				
RTYM	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2024	NYF	06/17/2024	2,029.8500	2,055.0000					(1,256)	(1,256)	12,477	0001	50				
ESM4	4	200	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2024	CME	06/17/2024	5,503.5500	5,521.5000					(3,582)	(3,582)	49,906	0001	50				
ESM4	15	750	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2024	CME	06/17/2024	5,503.6000	5,521.5000					(13,396)	(13,396)	187,149	0001	50				
ESM4	6	300	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2024	CME	06/17/2024	5,503.7000	5,521.5000					(5,328)	(5,328)	74,860	0001	50				
ESM4	10	500	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2024	CME	06/17/2024	5,503.6500	5,521.5000					(8,906)	(8,906)	124,766	0001	50				
ESM4	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2024	CME	06/17/2024	5,503.7500	5,521.5000					(886)	(886)	12,477	0001	50				
1609999999. Subtotal - Short Futures - Hedging Other														0	0	0	0	0	0	XXX	XXX			
1649999999. Subtotal - Short Futures														0	0	0	0	0	0	XXX	XXX			
1679999999. Subtotal - SSAP No. 108 Adjustments														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	XXX	XXX			
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														0	0	0	0	0	0	XXX	XXX			
1709999999. Subtotal - Hedging Other														0	0	0	0	0	(150,160)	(150,160)	1,409,864	XXX	XXX	
1719999999. Subtotal - Replication														0	0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation														0	0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other														0	0	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														0	0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals														0	0	0	0	0	0	(150,160)	(150,160)	1,409,864	XXX	XXX

STATEMENT AS OF JUNE 30, 2024 OF THE Integrity Life Insurance Company

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Goldman Sachs	2,359,363	(949,509)	1,409,855
Total Net Cash Deposits	2,359,363	(949,509)	1,409,855

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

SCHEDULE DB - PART D - SECTION 1

[illegible]

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

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

Collateral Pledged to Reporting Entity

[illegible]

STATEMENT AS OF JUNE 30, 2024 OF THE Integrity Life Insurance Company

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

[illegible]

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 (Line 9 for Separate Accounts)
and not included on Schedules A, B, BA, D, DB and E)

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

General Interrogatories:

1. Total activity for the year Fair Value \$ (1,337,594) Book/Adjusted Carrying Value \$ (1,337,594)
2. Average balance for the year Fair Value \$ 3,006,911 Book/Adjusted Carrying Value \$ 3,006,911
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1 \$0 NAIC 2 \$0 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 (Line 9 for Separate Accounts))

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-YE-1	DFC AGENCY .....	.....	.....1.A	3,309,800	3,309,800	06/15/2034
690353-Z8-3	DFC AGENCY DEBENTURES .....	.....	.....1.A	3,815,802	3,815,802	07/07/2040
0019999999	Subtotal - Bonds - U.S. Governments - Issuer Obligations			7,125,602	7,125,602	XXX
0109999999	Total - U.S. Government Bonds			7,125,602	7,125,602	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
13079P-XC-2	CALIFORNIA ST STID CNTYS DEVA MULTIFAMI .....	.....	.....2.A FE	3,395,000	3,395,000	03/01/2057
62630W-JY-4	TXBL MUNI FUNDING TRUST VARIOU TRANSPORT .....	.....	.....1.E FE	3,000,000	3,000,000	09/01/2031
62630W-NR-4	TXBL MUNI FUNDING TRUST VARIOU GENERAL .....	.....	.....1.E FE	4,000,000	4,000,000	06/30/2028
0849999999	Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities			10,395,000	10,395,000	XXX
0909999999	Total - U.S. Special Revenues Bonds			10,395,000	10,395,000	XXX
00158B-AA-6	AKM ISSUING TRUST .....	.....	.....1.B FE	4,000,000	4,000,000	08/01/2073
02665W-FA-4	AMERICAN HONDA FINANCE .....	.....	.....1.G FE	3,302,410	3,303,501	02/12/2025
05552J-AA-7	PNC BANK NA .....	.....	.....1.F FE	597,138	597,046	08/27/2024
05568E-CD-5	BMW US Capital LLC .....	.....	.....1.F FE	5,510,439	5,500,000	08/11/2025
198280-AF-6	COLUMBIA PIPELINE GROUP .....	.....	.....2.A FE	1,481,818	1,482,922	06/01/2025
224044-CH-8	COX COMMUNICATIONS INC .....	.....	.....2.B FE	747,227	747,563	08/15/2024
35085A-AA-9	486 LESSER STREET TAX .....	.....	.....2.A FE	1,025,000	1,025,000	02/01/2032
35087M-AA-1	412 MADISON LLC .....	.....	.....1.B FE	5,500,000	5,500,000	06/01/2062
437076-CY-6	HOME DEPOT .....	.....	.....1.F FE	1,201,318	1,200,000	12/24/2025
45262B-AA-1	IMPERIAL BRANDS FIN PLC .....	.....	.....2.B FE	499,153	499,064	07/26/2024
58769J-AH-0	MERCEDES-BENZ FIN NA .....	.....	.....1.F FE	6,203,563	6,200,000	08/01/2025
64953B-BC-1	NEW YORK LIFE GLOBAL .....	.....	.....1.A FE	4,014,705	4,000,000	06/13/2025
6944PL-2T-5	PACIFIC LIFE OF IL .....	.....	.....1.D FE	4,017,353	4,000,000	06/16/2025
78016E-ZV-2	ROYAL BANK OF CANADA .....	.....	.....1.E FE	4,397,572	4,399,639	07/29/2024
842587-DC-8	SOUTHERN CO .....	.....	.....2.B FE	3,267,458	3,270,499	08/01/2024
89788J-AA-7	TRUIST BANK .....	.....	.....1.G FE	339,925	340,019	03/10/2025
1019999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations			46,105,079	46,065,253	XXX
1109999999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds			46,105,079	46,065,253	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			53,230,681	53,190,855	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			10,395,000	10,395,000	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			63,625,681	63,585,855	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
.....	Securities Lending Fund LLC .....	.....		4,133,108	4,133,108	
9409999999	Subtotal - Other Invested Assets (Schedule BA type)			4,133,108	4,133,108	XXX
08661Q-K2-0	BETHIS CP .....	.....	.....2.A	2,950,092	2,950,092	10/02/2024
9509999999	Subtotal - Short-Term Invested Assets (Schedule DA type)			2,950,092	2,950,092	XXX
000000-00-0	Key Bank Money Market Account .....	.....		4,050,000	4,050,000	
000000-00-0	Huntington Bank Money Market Account .....	.....		4,050,000	4,050,000	
000000-00-0	Fifth Third Money Market Account .....	.....		4,050,000	4,050,000	
9609999999	Subtotal - Cash (Schedule E Part 1 type)			12,150,000	12,150,000	XXX
.....	BETHIS CP .....	.....	.....2.A	1,989,150	1,989,150	07/17/2024
.....	BETHIS CP .....	.....	.....2.A	990,044	990,044	08/21/2024
.....	CITY OF HOPE/THE CP .....	.....	.....1.E	2,969,775	2,969,775	08/13/2024
.....	DAIRY FARMERS OF AMERICA CP .....	.....	.....2.A	4,997,713	4,997,713	07/01/2024
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKE .....	.....		906,240	906,240	
.....	MID-AMERICA APARTMENTS CP .....	.....	.....2.A	5,388,492	5,388,492	07/01/2024
.....	MONTANA-DAKOTA UTILITIES CP .....	.....	.....2.A	8,194,963	8,194,963	07/01/2024
.....	REALTY INCOME CORP CP .....	.....	.....2.A	1,999,092	1,999,092	07/01/2024
9709999999	Subtotal - Cash Equivalents (Schedule E Part 2 type)			27,435,469	27,435,469	XXX
9999999999	Totals			110,294,350	110,254,524	XXX

General Interrogatories:
1. Total activity for the year Fair Value \$(20,949,304) Book/Adjusted Carrying Value \$(20,964,054)
2. Average balance for the year Fair Value \$98,613,514 Book/Adjusted Carrying Value \$99,042,676

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month 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	3,520,491	221,427	832,642	..XXX.
FEDERAL HOME LOAN BANK CINCINNATI, OH .....	.....	..0.000	0	0	392,089	392,089	392,089	..XXX.
FIFTH THIRD BANK CINCINNATI, OH .....	.....	..0.000	0	0	8,515,600	2,384,557	6,208,607	..XXX.
HUNTINGTON BANK COLUMBUS, OH .....	.....	..0.000	0	0	11,077,909	778,150	4,078,265	..XXX.
JP MORGAN/CHASE NEW YORK, NY .....	.....	..0.000	0	0	(19,463,860)	(19,278,606)	(18,597,696)	..XXX.
KEYCORP (KEY BANK) CLEVELAND, OH .....	.....	..0.000	0	0	11,116,965	817,555	4,117,857	..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	124,242	98,673	264,129	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	15,283,434	(14,586,156)	(2,704,107)	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	15,283,434	(14,586,156)	(2,704,107)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
.....								
.....								
.....								
.....								
.....								
.....								
0599999. Total - Cash	XXX	XXX	0	0	15,283,434	(14,586,156)	(2,704,107)	XXX

STATEMENT AS OF JUNE 30, 2024 OF THE Integrity Life Insurance Company

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
0109999999.	Total - U.S. Government Bonds					0	0	0
0309999999.	Total - All Other Government Bonds					0	0	0
0509999999.	Total - U.S. States, Territories and Possessions Bonds					0	0	0
0709999999.	Total - U.S. Political Subdivisions Bonds					0	0	0
0909999999.	Total - U.S. Special Revenues Bonds					0	0	0
.....	AVANGRID INC CP .....	.....	06/28/2024	5.410	07/01/2024	5,097,701	2,299	0
.....	BETHIS CP .....	.....	06/12/2024	5.580	07/17/2024	1,989,150	5,890	0
.....	BETHIS CP .....	.....	06/18/2024	5.600	08/21/2024	990,044	2,022	0
.....	CITY OF HOPE/THE CP .....	.....	06/12/2024	5.850	08/13/2024	2,969,775	9,263	0
.....	DAIRY FARMERS OF AMERICA CP .....	.....	06/28/2024	5.490	07/01/2024	9,195,791	4,209	0
.....	EVERGY METRO INC CP .....	.....	06/28/2024	5.440	07/01/2024	5,097,688	2,312	0
.....	MARSH & MCLENNAN CP .....	.....	06/26/2024	5.420	07/01/2024	2,498,118	1,882	0
.....	MID-AMERICA APARTMENTS CP .....	.....	06/17/2024	5.480	07/01/2024	5,388,492	11,508	0
.....	MONTANA-DAKOTA UTILITIES CP .....	.....	06/27/2024	5.500	07/01/2024	8,194,963	5,037	0
.....	PENSKE TRUCK LEASING CO CP .....	.....	06/28/2024	5.400	07/01/2024	6,497,075	2,925	0
.....	REALTY INCOME CORP CP .....	.....	06/28/2024	5.450	07/01/2024	1,999,092	908	0
.....	WILLIAMS COMPANIES INC CP .....	.....	06/28/2024	5.450	07/01/2024	5,947,298	2,702	0
1019999999.	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					55,865,187	50,957	0
1109999999.	Total - Industrial and Miscellaneous (Unaffiliated) Bonds					55,865,187	50,957	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					55,865,187	50,957	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					55,865,187	50,957	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD.....	06/28/2024	0.000 .....	.....	30,000	0	1,342
8209999999.	Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO					30,000	0	1,342
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKET .....	.....	06/28/2024	0.000 .....	.....	63,052,782	0	6,948
8309999999.	Subtotal - All Other Money Market Mutual Funds					63,052,782	0	6,948
.....								
.....								
.....								
.....								
.....								
.....								
.....								
8609999999.	Total Cash Equivalents					118,947,969	50,957	8,290