



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

QUARTERLY STATEMENT

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

Integrity Life Insurance Company

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

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

Country of DomicileUnited States of America

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

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

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

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

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

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

Internet Website Addresswww.integritylife.com

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

OFFICERS

Chairman of the BoardJohn Finn BarrettSecretaryAyana Gordon
President & CEOJill Tripp McGruder

OTHER

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 Wuebbiling	

State ofOhioSS:
County ofHamilton

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

Jill Tripp McGruder
President & CEO

Sarah Sparks Herron
Assistant Secretary

Wade Matthew Fugate
VP and Controller

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

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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	4,364,493,277		4,364,493,277	4,535,024,111
2. Stocks:				
2.1 Preferred stocks	23,588,212		23,588,212	22,089,696
2.2 Common stocks	1,136,534,553		1,136,534,553	1,073,686,967
3. Mortgage loans on real estate:				
3.1 First liens	943,342,223		943,342,223	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 (\$ (2,013,517)), cash equivalents (\$ 96,050,463) and short-term investments (\$ 12,750,092)	106,787,038		106,787,038	42,592,421
6. Contract loans (including \$ premium notes)	96,420,392		96,420,392	93,321,179
7. Derivatives	115,087,124		115,087,124	85,289,494
8. Other invested assets	397,120,315	0	397,120,315	376,241,907
9. Receivables for securities	23,489,801		23,489,801	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)	7,206,862,935	0	7,206,862,935	7,174,361,341
13. Title plants less \$ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	47,912,576		47,912,576	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	1,178,625		1,178,625	1,364,075
16.2 Funds held by or deposited with reinsured companies			0	0
16.3 Other amounts receivable under reinsurance contracts	534,246		534,246	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	3,056,518		3,056,518	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	133,818		133,818	609,654
24. Health care (\$) and other amounts receivable	926,136	102,304	823,832	619,661
25. Aggregate write-ins for other than invested assets	18,701,162	0	18,701,162	14,950,963
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	7,279,326,093	102,304	7,279,223,789	7,259,306,031
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	1,728,203,945		1,728,203,945	1,797,874,181
28. Total (Lines 26 and 27)	9,007,530,038	102,304	9,007,427,734	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	16,638,863		16,638,863	12,893,105
2502. CSV Company Owned Life Insurance	2,062,299		2,062,299	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)	18,701,162	0	18,701,162	14,950,963

STATEMENT AS OF SEPTEMBER 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 \$ 4,504,345,947 less \$ included in Line 6.3 (including \$979,632 Modco Reserve)	4,504,345,947	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).....	865,251,762	898,950,458
4. Contract claims:		
4.1 Life	261,119	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 \$ 1,727,976 ceded	1,727,976	1,750,146
9.4 Interest Maintenance Reserve	0	0
10. Commissions to agents due or accrued-life and annuity contracts \$ 414,676 , accident and health \$ and deposit-type contract funds \$	414,676	292,156
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	206,571	219,516
13. Transfers to Separate Accounts due or accrued (net) (including \$ (15,805,664) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(28,565,378)	(65,452,261)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	606,349	853,766
15.1 Current federal and foreign income taxes, including \$ 1,781,215 on realized capital gains (losses)	5,828,253	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	446,799	125,778
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	11,890,630	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	195,772,157	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	2,284,648	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	49,746,445	41,118,485
24.09 Payable for securities	30,136,912	1,880,163
24.10 Payable for securities lending	122,582,707	117,642,274
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	43,192,729	29,639,959
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	5,806,130,302	5,931,811,848
27. From Separate Accounts Statement	1,728,203,945	1,797,874,181
28. Total liabilities (Lines 26 and 27)	7,534,334,247	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	16,638,863	12,893,105
35. Unassigned funds (surplus)	545,290,752	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)	1,470,093,487	1,324,494,183
38. Totals of Lines 29, 30 and 37	1,473,093,487	1,327,494,183
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	9,007,427,734	9,057,180,212
DETAILS OF WRITE-INS		
2501. Payable for Collateral on Derivatives	38,680,000	24,760,000
2502. Contingent Liability Reserve	3,773,317	3,827,326
2503. Uncashed drafts and checks that are pending escheatment to the state	739,412	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)	43,192,729	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	16,638,863	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)	16,638,863	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	232,214,455	317,531,679	429,933,198
2. Considerations for supplementary contracts with life contingencies	5,782,138	4,635,968	4,291,640
3. Net investment income	296,698,037	231,401,148	306,302,817
4. Amortization of Interest Maintenance Reserve (IMR)	(3,149,314)	(1,880,761)	(2,099,162)
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0		0
6. Commissions and expense allowances on reinsurance ceded	(1,950)	(1,644)	(2,083)
7. Reserve adjustments on reinsurance ceded	(93,800)	(609,276)	(627,696)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	13,075,908	12,349,149	16,331,285
8.2 Charges and fees for deposit-type contracts			0
8.3 Aggregate write-ins for miscellaneous income	2,135,872	2,122,056	2,721,110
9. Totals (Lines 1 to 8.3)	546,661,346	565,548,319	756,851,109
10. Death benefits	7,564,712	11,410,592	14,702,059
11. Matured endowments (excluding guaranteed annual pure endowments)			0
12. Annuity benefits	235,410,409	265,241,996	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	481,561,084	571,146,784	781,195,401
16. Group conversions			0
17. Interest and adjustments on contract or deposit-type contract funds	26,781,859	29,074,741	39,872,209
18. Payments on supplementary contracts with life contingencies	6,747,775	6,615,528	8,807,041
19. Increase in aggregate reserves for life and accident and health contracts	(178,669,161)	(260,750,582)	(326,678,581)
20. Totals (Lines 10 to 19)	579,396,678	622,738,789	855,303,848
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	14,544,178	18,452,444	24,750,839
22. Commissions and expense allowances on reinsurance assumed	8,774	9,221	12,028
23. General insurance expenses and fraternal expenses	28,349,052	27,445,561	41,658,010
24. Insurance taxes, licenses and fees, excluding federal income taxes	3,094,224	1,961,856	2,626,979
25. Increase in loading on deferred and uncollected premiums			0
26. Net transfers to or (from) Separate Accounts net of reinsurance	(188,360,809)	(160,152,759)	(228,330,306)
27. Aggregate write-ins for deductions	5,335,487	5,744,764	11,729,930
28. Totals (Lines 20 to 27)	442,367,584	516,199,876	707,751,328
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	104,293,762	49,348,443	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)	104,293,762	49,348,443	49,099,781
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	23,243,060	10,860,253	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)	81,050,702	38,488,190	36,364,262
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 4,464,069 (excluding taxes of \$ (1,832,867) transferred to the IMR)	23,190,951	4,742,583	(8,354,545)
35. Net income (Line 33 plus Line 34)	104,241,653	43,230,773	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)	104,241,653	43,230,773	28,009,717
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 15,832,123	43,482,070	661,935	178,950,301
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	(159,749)	2,771,934	6,816,741
41. Change in nonadmitted assets	(41,453)	8,155,658	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	(4,723,300)	(11,777,980)	(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	(206,289)	(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	3,006,372	0	0
54. Net change in capital and surplus for the year (Lines 37 through 53)	145,599,304	43,020,960	31,719,647
55. Capital and surplus, as of statement date (Lines 36 + 54)	1,473,093,487	1,338,795,496	1,327,494,183
DETAILS OF WRITE-INS			
08.301. Administrative Service Fees	1,801,100	1,807,772	2,381,866
08.302. Other Fee Income	330,331	306,377	328,971
08.303. Company owned life insurance	4,441	7,907	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)	2,135,872	2,122,056	2,721,110
2701. Securities Lending Interest Expense	4,685,894	5,387,740	7,377,670
2702. Pension Expense	512,936	484,795	646,394
2703. Miscellaneous Expense	109,127	413	413
2798. Summary of remaining write-ins for Line 27 from overflow page	27,530	(128,184)	3,705,453
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	5,335,487	5,744,764	11,729,930
5301. Prior year reserve correction	3,006,372		
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)	3,006,372	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	237,962,944	323,884,242	435,927,429
2. Net investment income	271,062,409	230,408,444	308,574,286
3. Miscellaneous income	15,124,954	14,724,052	19,372,233
4. Total (Lines 1 to 3)	524,150,307	569,016,738	763,873,948
5. Benefit and loss related payments	758,128,043	886,602,854	1,185,289,139
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(225,041,403)	(123,363,953)	(165,931,034)
7. Commissions, expenses paid and aggregate write-ins for deductions	51,566,039	54,765,196	78,390,937
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ (24,745) tax on capital gains (losses)	21,046,543	10,333,226	12,167,403
10. Total (Lines 5 through 9)	605,699,222	828,337,323	1,109,916,445
11. Net cash from operations (Line 4 minus Line 10)	(81,548,915)	(259,320,585)	(346,042,497)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	791,200,672	729,239,740	1,007,304,181
12.2 Stocks	91,591,984	53,457,180	66,877,787
12.3 Mortgage loans	34,932,262	64,747,805	72,109,753
12.4 Real estate	0	0	0
12.5 Other invested assets	35,264,626	10,772,891	14,813,242
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	3,854	2,630	2,525
12.7 Miscellaneous proceeds	29,594,343	1,298,043	6,399,878
12.8 Total investment proceeds (Lines 12.1 to 12.7)	982,587,741	859,518,289	1,167,507,366
13. Cost of investments acquired (long-term only):			
13.1 Bonds	637,434,638	461,886,423	532,726,798
13.2 Stocks	82,477,572	51,856,095	55,762,751
13.3 Mortgage loans	36,803,351	56,015,618	56,311,886
13.4 Real estate	0	0	0
13.5 Other invested assets	32,160,343	23,258,848	34,640,006
13.6 Miscellaneous applications	33,141,201	42,979,157	40,745,552
13.7 Total investments acquired (Lines 13.1 to 13.6)	822,017,105	635,996,141	720,186,993
14. Net increase (or decrease) in contract loans and premium notes	3,099,213	(3,322,646)	(2,838,370)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	157,471,423	226,844,794	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	35,200,000	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(33,698,696)	(39,757,854)	(42,957,750)
16.5 Dividends to stockholders	0	0	75,000,000
16.6 Other cash provided (applied)	21,970,805	22,806,302	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)	(11,727,891)	18,248,448	(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) .	64,194,617	(14,227,343)	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)	106,787,038	18,230,208	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)
--	--	--	--------------

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	201,888	237,934	308,729
2. Group life	0	0	0
3. Individual annuities	237,018,776	322,484,325	436,526,939
4. Group annuities	0		0
5. Accident & health	0	0	0
6. Fraternal	0		0
7. Other lines of business	0	0	0
8. Subtotal (Lines 1 through 7)	237,220,664	322,722,259	436,835,668
9. Deposit-type contracts	4,518,667,731	3,296,083,806	4,579,427,899
10. Total (Lines 8 and 9)	4,755,888,395	3,618,806,065	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	104,241,653	28,009,717
(2) State Prescribed Practices that increase/(decrease) NAIC SAP					
Derivatives to hedge indexed products	86	4	3	29,722,880	15,061,125
(3) State Permitted Practices that increase/(decrease) NAIC SAP				—	—
(4) NAIC SAP (1-2-3=4)	xxx	xxx	xxx	<u>74,518,773</u>	<u>12,948,592</u>
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	1,473,093,487	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>1,473,093,487</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

Effective January 1, 2024, the Company determined that its reserves related to certain single premium immediate annuities and supplemental contracts were overstated due to an error in assignment of mortality tables. The Company has recorded a reserve correction in the amount of \$3.0 million as an increase directly to surplus in a line titled *Prior Year Reserve Correction*, within the Aggregate Write-Ins for Gains and Losses in Surplus line in the Summary of Operations.

3. Business Combinations and Goodwill. No Change.

4. Discontinued Operations. No Change.

5. Investments

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

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

- B. Debt Restructuring. None.
- C. Reverse Mortgages. None.
- D. Loan-Backed Securities

- (1) Prepayment assumptions are derived from Bloomberg and broker dealer prepayment models or from empirical data.
- (2) The Company had no other-than-temporary impairments on loan-backed and structured securities for the period ended September 30, 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 September 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 September 30, 2024:
 - a. The aggregate amount of unrealized losses:
 - 1. Less than 12 Months \$ 638,689
 - 2. 12 Months or Longer \$ 71,872,510
 - b. The aggregate related fair value of securities with unrealized losses:
 - 1. Less than 12 Months \$ 64,297,328
 - 2. 12 Months or Longer \$ 1,017,824,064
- (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 replugged is \$124.7 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.

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

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	115,087,124	—	115,087,124

* 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	(49,746,445)	—	(49,746,445)

* 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 October 2024, the Company paid a \$200.0 million dividend to its parent, The Western and Southern Life Insurance Company, which is referenced in note 22, *Events Subsequent*. Of the total dividend paid, \$7.7 million of the dividend was ordinary and \$192.3 million was extraordinary. The dividend was in the form of \$160.3 million in cash and \$39.7 million in equity securities.

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	25,133,510	25,133,510	—
(d) Excess Stock	45,046	45,046	—
(e) Aggregate Total (a+b+c+d)	32,424,300	32,424,300	—
(f) Actual or estimated Borrowing Capacity as 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	—
(f) Actual or estimated Borrowing Capacity as 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 SEPTEMBER 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)	1,141,302,837	1,168,398,534	558,522,440
2. Current Year General Account Total Collateral Pledged	1,141,302,837	1,168,398,534	558,522,440
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	558,522,440	558,522,440	—	558,848,455
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	558,522,440	558,522,440	—	558,848,455
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

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

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.

D. In October 2024, the Company paid a dividend to its parent. Refer to Note 10 for details.

I. The Company has \$16.6 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	\$ 1,399,968,362	XX
Less:		
(2) Admitted Positive Goodwill	\$ —	XX
(3) Admitted EDP Equipment & Operating System Software	\$ —	XX
(4) Admitted Net Deferred Taxes	\$ 13,108,125	XX
(5) Recognized Disallowed IMR General Account	\$ 14,937,667	XX
(6) Recognized Disallowed IMR Separate Account	\$ 6,570,618	XX
(7) Adjusted Capital and Surplus (Line 1-2-3-4-5-6)	\$ 1,365,351,952	XX
(8) Limitation on amount of goodwill (adjusted capital and surplus times 10% goodwill limitation [Line 7*10%])	\$ 136,535,195	XX
(9) Current Period Disallowed IMR Recognized in General Account	XX	\$ 16,638,863
(10) Current Period Disallowed IMR Recognized in Separate Account	XX	\$ 6,564,072
(11) Current Period Admitted Disallowed IMR Recognized as a % of Prior Period Adjusted Capital and Surplus ((Line 9+Line 10)/Line 7)	XX	1.7 %

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

15. Leases. No Change.

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

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

B. (2) Not applicable.

(4) Not applicable.

C. Wash Sales. No Change.

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

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

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

20. Fair Value Measurements
A.

(1) Fair Value Measurements at September 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	—	1,467,991	—	—	1,467,991
Bonds: RMBS	—	1,033,649	—	—	1,033,649
Common stock: Unaffiliated	635,957,136	—	—	10,905,951	646,863,087
Common stock: Mutual funds	214,342	—	—	—	214,342
Preferred stock	—	23,588,212	—	—	23,588,212
Derivative assets: Options, purchased	—	64,694,114	49,392,760	—	114,086,874
Derivative assets: Futures	1,000,255	—	—	—	1,000,255
Separate account assets*	807,765,776	363,423	—	—	808,129,199
Total assets at fair value	1,444,937,509	91,147,389	49,392,760	10,905,951	1,596,383,609

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	—	(49,746,445)	—	—	(49,746,445)
Total liabilities at fair value	—	(49,746,445)	—	—	(49,746,445)

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

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

Quarter Ended at 09/30/2024

Description	Beginning Balance at 07/01/2024	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 09/30/2024
a. Assets										
Derivative assets: Options, purchased	42,323,465	—	—	10,538,178	—	4,101,035	—	—	(7,569,918)	49,392,760
Total Assets	42,323,465	—	—	10,538,178	—	4,101,035	—	—	(7,569,918)	49,392,760

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.

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

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.
- 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	4,245,552,609	4,364,493,277	41,368,237	4,175,941,707	28,242,665	—	—
Common stock: Unaffiliated**	679,287,387	679,287,387	668,381,436	—	—	10,905,951	—
Common stock: Mutual funds	214,342	214,342	214,342	—	—	—	—
Preferred stock	23,588,212	23,588,212	—	23,588,212	—	—	—
Mortgage loans	932,316,260	943,342,223	—	—	932,316,260	—	—
Cash, cash equivalents, & short-term investments	106,856,781	106,787,038	106,856,781	—	—	—	—
Other invested assets: Surplus notes	21,833,225	20,932,774	—	21,833,225	—	—	—
Securities lending reinvested collateral assets	—	—	—	—	—	—	—
Derivative assets	115,087,129	115,087,129	1,000,255	64,694,114	49,392,760	—	—
Separate account assets	1,671,429,727	1,681,725,272	806,808,605	822,840,108	41,781,014	—	—
Life and annuity reserves for investment-type contracts and deposit fund liabilities	(1,221,731,364)	(1,247,925,650)	—	—	(1,221,731,364)	—	—
Fixed-indexed annuity contracts	(1,482,161,158)	(1,542,816,671)	—	—	(1,482,161,158)	—	—
Derivative liabilities	(49,746,445)	(49,746,445)	—	(49,746,445)	—	—	—
Cash collateral payable	(38,680,000)	(38,680,000)	—	(38,680,000)	—	—	—
Separate account liabilities*	(840,952,839)	(861,640,082)	—	—	(840,952,839)	—	—
Securities lending liability	(122,582,707)	(122,582,707)	—	(122,582,707)	—	—	—

*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.

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

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

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

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

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

Cash Collateral Payable

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

Securities Lending Liability

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

Separate Account Liabilities

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

- D. Not applicable.
- E. Assets that use a net asset value (NAV) as a practical expedient consist of an investment in a business development corporation as defined by the Investment Company Act of 1940. The investment can be sold or transferred with prior consent from the corporation. The NAV for this investment is \$29.05. The Company does not intend to sell any investments utilizing NAV.

21. Other Items. No Change.

22. Events Subsequent.

See note 10 for a description of the Company's payment of a dividend to its parent subsequent to the financial statement date.

23. Reinsurance. No Change.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination.

- E. Risk Sharing Provisions of the Affordable Care Act.

(1) Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions (YES/NO)?

Yes [] No [X]

STATEMENT AS OF SEPTEMBER 30, 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 SEPTEMBER 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	—	—	—	—	—	—	—	—		—	—

(5) ACA Risk Corridors Receivable as of Reporting Date

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

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

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

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

STATEMENT AS OF SEPTEMBER 30, 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 ☒
- 1.2

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

Yes ☐ No ☐
- 2.1

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

Yes ☐ No ☒
- 2.2

If yes, date of change:
- 3.1

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

Yes ☒ No ☐
- 3.2

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

Yes ☐ No ☒
- 3.3

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

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

Yes ☐ No ☒
- 3.5

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

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

Yes ☐ No ☒
- 4.2

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

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

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

Yes ☐ No ☐ N/A ☒
- 6.1

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

12/31/2022
- 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 ☒
- 6.6

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

Yes ☐ No ☐ N/A ☒
- 7.1

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

Yes ☐ No ☒
- 7.2

If yes, give full information:
- 8.1

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

Yes ☐ No ☒
- 8.2

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

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

Yes ☒ No ☐
- 8.4

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

1	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 SEPTEMBER 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:

\$40,234,994
13.

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

\$
- 14.1

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

Yes [X] No []
- 14.2

If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$0	\$
14.22 Preferred Stock	\$0	\$
14.23 Common Stock	\$473,315,979	\$457,032,824
14.24 Short-Term Investments	\$0	\$
14.25 Mortgage Loans on Real Estate	\$0	\$
14.26 All Other	\$217,099,867	\$235,467,533
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$690,415,846	\$692,500,357
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.

\$124,688,562

16.2

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

\$123,949,262

16.3

Total payable for securities lending reported on the liability page.

\$122,582,707

STATEMENT AS OF SEPTEMBER 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

\$

943,342,223

1.14

Total Mortgages in Good Standing

\$

943,342,223

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)

\$

943,342,223

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

1	2	3	4	5	6	7	8	9	10
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating
NONE									

STATEMENT AS OF SEPTEMBER 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								
1. Alabama	AL	L	7,942	1,079,626	0	0	1,087,568	0
2. Alaska	AK	L	0	605,692	0	0	605,692	0
3. Arizona	AZ	L	(6,895)	1,814,350	0	0	1,807,455	185,730
4. Arkansas	AR	L	180	1,001,114	0	0	1,001,294	0
5. California	CA	L	6,065	17,743,255	0	0	17,749,320	1,758,024
6. Colorado	CO	L	4,515	2,254,322	0	0	2,258,837	356,000
7. Connecticut	CT	L	77	2,843,238	0	0	2,843,315	0
8. Delaware	DE	L	490	1,520,848	0	0	1,521,338	92,574
9. District of Columbia	DC	L	0	0	0	0	0	0
10. Florida	FL	L	12,235	23,398,725	0	0	23,410,960	1,562,723
11. Georgia	GA	L	5,311	2,601,364	0	0	2,606,675	0
12. Hawaii	HI	L	3,049	1,256,094	0	0	1,259,143	948,000
13. Idaho	ID	L	118	370,780	0	0	370,898	6,898,000
14. Illinois	IL	L	16,760	10,578,249	0	0	10,595,009	633,656
15. Indiana	IN	L	3,885	9,173,742	0	0	9,177,627	165,867
16. Iowa	IA	L	24,270	1,137,469	0	0	1,161,739	991,595
17. Kansas	KS	L	974	1,545,340	0	0	1,546,314	153,956
18. Kentucky	KY	L	0	8,327,660	0	0	8,327,660	455,461
19. Louisiana	LA	L	0	504,901	0	0	504,901	0
20. Maine	ME	L	0	107,297	0	0	107,297	198,832
21. Maryland	MD	L	12,627	4,576,345	0	0	4,588,972	768,759
22. Massachusetts	MA	L	118	3,049,941	0	0	3,050,059	5,432,125
23. Michigan	MI	L	709	11,510,699	0	0	11,511,408	722,334
24. Minnesota	MN	L	16,449	2,038,939	0	0	2,055,388	862,153
25. Mississippi	MS	L	3,551	1,350	0	0	4,901	0
26. Missouri	MO	L	6,111	1,528,588	0	0	1,534,699	0
27. Montana	MT	L	119	554,427	0	0	554,546	0
28. Nebraska	NE	L	38	337,691	0	0	337,729	335,120
29. Nevada	NV	L	99	1,345,973	0	0	1,346,072	0
30. New Hampshire	NH	L	0	486,583	0	0	486,583	248,820
31. New Jersey	NJ	L	0	12,550,933	0	0	12,550,933	1,874,983
32. New Mexico	NM	L	776	600,048	0	0	600,824	0
33. New York	NY	N	1,460	3,348,555	0	0	3,350,015	0
34. North Carolina	NC	L	770	9,671,793	0	0	9,672,563	2,049,347
35. North Dakota	ND	L	0	0	0	0	0	641,402
36. Ohio	OH	L	40,704	43,853,161	0	0	43,893,865	4,476,948,740
37. Oklahoma	OK	L	2,471	1,625,409	0	0	1,627,880	46,234
38. Oregon	OR	L	97	3,468,910	0	0	3,469,007	714,437
39. Pennsylvania	PA	L	24,227	18,145,037	0	0	18,169,264	2,891,507
40. Rhode Island	RI	L	0	412,285	0	0	412,285	782,761
41. South Carolina	SC	L	4,182	2,091,954	0	0	2,096,136	272,511
42. South Dakota	SD	L	1,713	103,233	0	0	104,946	0
43. Tennessee	TN	L	1,265	2,978,763	0	0	2,980,028	1,602,724
44. Texas	TX	L	1,414	11,144,215	0	0	11,145,629	1,971,081
45. Utah	UT	L	0	1,343,623	0	0	1,343,623	0
46. Vermont	VT	L	0	16,485	0	0	16,485	183,400
47. Virginia	VA	L	194	3,291,551	0	0	3,291,745	4,287,026
48. Washington	WA	L	1,436	5,823,249	0	0	5,824,685	1,387,935
49. West Virginia	WV	L	1,698	1,448,014	0	0	1,449,712	243,914
50. Wisconsin	WI	L	684	1,751,312	0	0	1,751,996	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	22,500	0	0	22,500	0
59. Subtotal	XXX	201,888	237,018,776	0	0	237,220,664	4,518,667,731	
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	201,888	237,018,776	0	0	237,220,664	4,518,667,731	
96. Plus Reinsurance Assumed	XXX	61,271	0	0	0	61,271	0	
97. Totals (All Business)	XXX	263,159	237,018,776	0	0	237,281,935	4,518,667,731	
98. Less Reinsurance Ceded	XXX	72,437	5,028,698	0	0	5,101,135	0	
99. Totals (All Business) less Reinsurance Ceded	XXX	190,722	231,990,078	0	0	232,180,800	4,518,667,731	
DETAILS OF WRITE-INS								
58001. ZZZ Other Alien	XXX	0	22,500	0	0	22,500	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	22,500	0	0	22,500	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)		31-1779165
SUBSIDIARY - FORT WASHINGTON INVESTMENT ADVISORS, INC., OH (NON-INSURER)		31-1301863
SUBSIDIARY - FABRIC TECHNOLOGIES, INC., NY (NON-INSURER)		47-5482199

STATEMENT AS OF SEPTEMBER 30, 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.....	Fort Washington Global Alpha Domestic Fund LP	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 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Perce- ntage	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	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.....	.....

STATEMENT AS OF SEPTEMBER 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	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Perce-n-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
. 0836 ...	Western-Southern Group	 00000	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	92-1887232 ..	.....	.....	.....	Touchstone Climate Transition ETF	.. DE.....	 NIA.....	Western & Southern Financial Group, Inc. .	Ownership.....	..93.290	Western & Southern Mutual Holding Co .	 YES.....	.....
. 0836 ...	Western-Southern Group	 00000	31-1225804 ..	.....	.....	.....	Touchstone Core Municipal Bond Fund Institution	.. MA.....	 NIA.....	The Western and Southern Life Insurance Co	Ownership.....	..40.630	Western & Southern Mutual Holding Co .	 YES.....	.....
. 0836 ...	Western-Southern Group	 00000	88-0849312 ..	.....	.....	.....	Touchstone Dividend Select ETF	.. DE.....	 NIA.....	National Integrity Life Insurance Co	Ownership.....	..88.920	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.....	..67.890	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.....	..60.710	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	92-3352864 ..	.....	.....	.....	Touchstone Securitized Income ETF	.. DE.....	 NIA.....	The Western and Southern Life Insurance Co	Ownership.....	..33.030	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	92-3352864 ..	.....	.....	.....	Touchstone Securitized Income ETF	.. DE.....	 NIA.....	Western & Southern Financial Group, Inc. .	Ownership.....	..1.880	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	26-1450709 ..	.....	.....	.....	Touchstone Snds Intl GR-R6	.. DE.....	 NIA.....	The Western and Southern Life Insurance Co	Ownership.....	..17.880	Western & Southern Mutual Holding Co .	 YES.....	.....
. 0836 ...	Western-Southern Group	 00000	88-0818472 ..	.....	.....	.....	Touchstone Strategic Income Opp ETF	.. DE.....	 NIA.....	The Western and Southern Life Insurance Co	Ownership.....	..71.090	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	88-0818472 ..	.....	.....	.....	Touchstone Strategic Income Opp ETF	.. DE.....	 NIA.....	Western & Southern Financial Group, Inc. .	Ownership.....	..2.230	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	88-0761886 ..	.....	.....	.....	Touchstone Ultra Short Income ETF	.. DE.....	 NIA.....	The Western and Southern Life Insurance Co	Ownership.....	..56.500	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	88-0761886 ..	.....	.....	.....	Touchstone Ultra Short Income ETF	.. DE.....	 NIA.....	Western & Southern Financial Group, Inc. .	Ownership.....	..1.320	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	88-0864368 ..	.....	.....	.....	Touchstone US Large CAP Focused ETF	.. DE.....	 NIA.....	National Integrity Life Insurance Co	Ownership.....	..92.980	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.....	..1.360	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	84-3894041 ..	.....	.....	.....	TruAmerica Workforce Housing Fund LP	.. FL.....	 NIA.....	Western-Southern Life Assurance Co	Ownership.....	..13.560	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	84-3195821 ..	.....	.....	.....	WestAd Leasing, LLC	.. OH.....	 NIA.....	Western & Southern Financial Group, Inc. .	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.....	The Western and Southern Life Insurance Co	Ownership.....	..100.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	31-1732405 ..	.....	.....	.....	Western & Southern Mutual Holding Co	.. OH.....	 UIP.....	Western & Southern Mutual Holding Co	Ownership.....	..100.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 92622	31-1000236 ..	.....	.....	.....	Western-Southern Life Assurance Co	.. OH.....	 IA.....	The Western and Southern Life Insurance Co	Ownership.....	..100.000	Western & Southern Mutual Holding Co .	 NO.....	.....
. 0836 ...	Western-Southern Group	 00000	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.....	.....

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

Asterisk	Explanation

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

AUGUST FILING

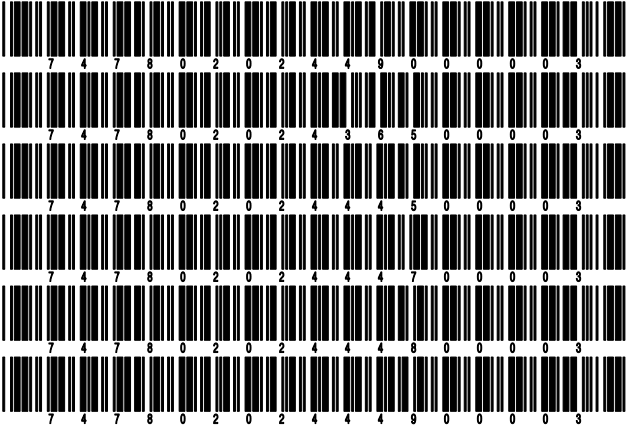
9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting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

Explanation:

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

Bar Code:

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



STATEMENT AS OF SEPTEMBER 30, 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.	Reserve Adjustment	27,530	(128,184)	(121,873)
2705.	Change in Contingent Liability Reserve			3,827,326
2797.	Summary of remaining write-ins for Line 27 from overflow page	27,530	(128,184)	3,705,453

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	29,902,264	45,989,000
2.2 Additional investment made after acquisition	6,901,087	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	34,932,262	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)	943,342,225	941,471,136
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	943,342,225	941,471,136
14. Deduct total nonadmitted amounts		0
15. Statement value at end of current period (Line 13 minus Line 14)	943,342,225	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	29,555,343	33,042,006
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	65	81
5. Unrealized valuation increase/(decrease)	24,087,652	31,417,071
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	35,264,626	14,813,242
8. Deduct amortization of premium and depreciation	105,026	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)	397,120,318	376,241,910
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	397,120,318	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	719,912,210	588,489,549
3. Accrual of discount	8,301,084	8,547,504
4. Unrealized valuation increase/(decrease)	43,223,163	175,772,875
5. Total gain (loss) on disposals	21,765,807	1,273,746
6. Deduct consideration for bonds and stocks disposed of	883,896,828	1,122,962,443
7. Deduct amortization of premium	16,594,354	20,492,833
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	16,655,748
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	1,104,172	(1,219,525)
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	5,524,616,025	5,630,800,771
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	5,524,616,025	5,630,800,771

STATEMENT AS OF SEPTEMBER 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)	2,488,613,379	489,780,840	589,594,896	48,976,772	2,499,839,151	2,488,613,379	2,437,776,095	2,541,428,759
2. NAIC 2 (a)	1,716,005,183	4,346,306,647	4,278,249,479	(64,539,077)	1,674,284,916	1,716,005,183	1,719,523,274	1,693,891,688
3. NAIC 3 (a)	199,799,588	3,613,108	3,299,874	9,496,083	216,031,067	199,799,588	209,608,905	222,529,207
4. NAIC 4 (a)	71,707,162	1,997,212	11,089,376	(2,750,901)	90,125,343	71,707,162	59,864,097	85,860,107
5. NAIC 5 (a)	7,478,991	0	950,098	6,499,045	11,190,392	7,478,991	13,027,938	13,170,070
6. NAIC 6 (a)	2,167,983	0	64,209	275,275	1,102,861	2,167,983	2,379,049	4,812,943
7. Total Bonds	4,485,772,286	4,841,697,807	4,883,247,932	(2,042,803)	4,492,573,730	4,485,772,286	4,442,179,358	4,561,692,774
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	
9. NAIC 2	22,279,500	0	0	1,308,700	22,941,340	22,279,500	23,588,200	22,087,060
10. NAIC 3	0	0	0	0	0	0	0	
11. NAIC 4	0	0	0	0	0	0	0	
12. NAIC 5	0	0	0	0	0	0	0	
13. NAIC 6	585	0	0	(574)	1,171	585	11	2,636
14. Total Preferred Stock	22,280,085	0	0	1,308,126	22,942,511	22,280,085	23,588,211	22,089,696
15. Total Bonds and Preferred Stock	4,508,052,371	4,841,697,807	4,883,247,932	(734,677)	4,515,516,241	4,508,052,371	4,465,767,569	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 \$ 18,148,875 ; NAIC 2 \$ 59,537,204 ; 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	12,750,092	xxx	12,750,092	36,573	

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	22,645,719	6,412,945
3. Accrual of discount	0	0
4. Unrealized valuation increase/(decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	9,895,628	15,662,945
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	12,750,092	1
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	12,750,092	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	21,363,360
3.	Unrealized Valuation increase/(decrease)	29,722,868
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(3,920,091)
6.	Considerations received/(paid) on terminations	24,637,366
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)	64,340,457
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	64,340,457

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)	(1,359,108)
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	(851,844)
3.14	Section 1, Column 18, prior year	(1,140,531)
		288,687
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	(851,844)
3.24	Section 1, Column 19, prior year plus	(1,140,531)
3.25	SSAP No. 108 adjustments	288,687
3.3	Subtotal (Line 3.1 minus Line 3.2)	0
4.1	Cumulative variation margin on terminated contracts during the year	(2,834,871)
4.2	Less:	
	4.21 Amount used to adjust basis of hedged item	0
	4.22 Amount recognized	(2,834,871)
	4.23 SSAP No. 108 adjustments	(2,834,871)
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)	1,000,255
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	1,000,255

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

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

STATEMENT AS OF SEPTEMBER 30, 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.....	64,340,429
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	1,000,255
3.	Total (Line 1 plus Line 2)	65,340,684
4.	Part D, Section 1, Column 6	115,087,129
5.	Part D, Section 1, Column 7	(49,746,445)
6.	Total (Line 3 minus Line 4 minus Line 5)	0
		Fair Value Check
7.	Part A, Section 1, Column 16	64,340,429
8.	Part B, Section 1, Column 13	0
9.	Total (Line 7 plus Line 8)	64,340,429
10.	Part D, Section 1, Column 9	114,086,874
11.	Part D, Section 1, Column 10	(49,746,445)
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	1,000,255
15.	Part D, Section 1, Column 12	1,000,255
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	7,408,721,027	4,095,311,464
3. Accrual of discount	0	0
4. Unrealized valuation increase/(decrease)	0	0
5. Total gain (loss) on disposals	871	4,752
6. Deduct consideration received on disposals	7,352,124,729	4,081,778,388
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	96,050,464	39,453,295
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	96,050,464	39,453,295

STATEMENT AS OF SEPTEMBER 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]

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

SCHEDULE B - PART 2

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

[illegible]

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
9044	SPRINGVILLE	UT		04/05/2006		1,884,885	0	0	0	0	0	0	53,013	53,013	0	0	0
9054	ELDERSBURG	MD		12/18/2014		22,235,389	0	0	0	0	0	0	197,199	197,199	0	0	0
9055	CHARLOTTESVILLE	VA		10/06/2015		12,573,911	0	0	0	0	0	0	128,743	128,743	0	0	0
9056	BLACKSBURG	VA		10/06/2015		5,151,824	0	0	0	0	0	0	84,668	84,668	0	0	0
9058	WESTFIELD	IN		11/03/2015		21,687,605	0	0	0	0	0	0	140,098	140,098	0	0	0
9060	VINEYARD	UT		12/07/2015		27,726,506	0	0	0	0	0	0	181,506	181,506	0	0	0
9061	BROOMFIELD	CO		08/01/2016		32,578,138	0	0	0	0	0	0	185,514	185,514	0	0	0
9064	COLUMBUS	OH		10/31/2016		34,696,543	0	0	0	0	0	0	191,462	191,462	0	0	0
9065	WASHINGTON	DC		11/04/2016		30,507,060	0	0	0	0	0	0	154,818	154,818	0	0	0
9066	WESTFIELD	IN		11/22/2016		9,302,510	0	0	0	0	0	0	52,753	52,753	0	0	0
9067	SILVER SPRING	MD		01/03/2017		16,785,628	0	0	0	0	0	0	155,370	155,370	0	0	0
9070	LOUISVILLE	KY		04/20/2017		33,755,169	0	0	0	0	0	0	170,938	170,938	0	0	0
9071	NAPLES	FL		08/07/2017		28,719,650	0	0	0	0	0	0	179,559	179,559	0	0	0
9072	COLUMBUS	OH		10/25/2017		40,280,663	0	0	0	0	0	0	222,419	222,419	0	0	0
9073	SEATTLE	WA		03/28/2018		38,841,769	0	0	0	0	0	0	162,013	162,013	0	0	0
9074	EL PASO	TX		06/13/2018		5,980,945	0	0	0	0	0	0	58,262	58,262	0	0	0
9075	CLEARWATER	FL		08/21/2018		40,037,817	0	0	0	0	0	0	185,416	185,416	0	0	0

STATEMENT AS OF SEPTEMBER 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	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
9076	COLUMBUS	OH .....	.....	07/18/2019 .....	.....	39,622,254	0	0	0	0	0	0	174,383	174,383	0	0	0
9077	NOBLESVILLE	IN .....	.....	09/10/2019 .....	.....	31,432,237	0	0	0	0	0	0	121,216	121,216	0	0	0
9078	LOUISVILLE	KY .....	.....	09/19/2019 .....	.....	4,710,536	0	0	0	0	0	0	22,281	22,281	0	0	0
9085	BOYNTON BEACH	FL .....	.....	10/15/2021 .....	.....	16,260,474	0	0	0	0	0	0	243,832	243,832	0	0	0
9087	MINNEAPOLIS	MN .....	.....	10/28/2021 .....	.....	20,314,778	0	0	0	0	0	0	107,761	107,761	0	0	0
9089	SANTA MONICA	CA .....	.....	01/12/2022 .....	.....	9,520,000	0	0	0	0	0	0	51,541	51,541	0	0	0
0299999. Mortgages with partial repayments						524,606,291	0	0	0	0	0	0	3,224,765	3,224,765	0	0	0
0599999 - Totals						524,606,291	0	0	0	0	0	0	3,224,765	3,224,765	0	0	0

STATEMENT AS OF SEPTEMBER 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 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	7	8	9	10	11	12	13	
		3	4										
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner		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	Coller Credit Secondaries COL CRED SEC OP FD II-ANNEX-1A	GUERNSEY	GBR.....	Coller Credit Secondaries COL CRED SEC OP FD II-ANNEX-1A .....	.....	04/12/2024 ...	.....	.....	395,000	.....	7,524,000	0.000	
000000-00-0	H.I.G. WhiteHorse Middle Market Lend	MIAMI	FL.....	H.I.G. WhiteHorse Middle Market Lend .....	.....	05/16/2022 ...	.....	.....	8,168,075	.....	24,899,770	68.130	
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated									0	8,563,075	0	32,423,770	XXX
000000-00-0	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	NEW YORK	NY.....	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP .....	.....	01/05/2012 ...	2.....	.....	7,162	.....	1,010,755	2.020	
1999999. Joint Venture Interests - Common Stock - Unaffiliated									0	7,162	0	1,010,755	XXX
000000-00-0	EQT Exeter Industrial Core Plus Fund IV	Conshohocken	PA.....	EQT Exeter .....	.....	12/03/2021 ...	.....	.....	14,470,000	.....	.....	1.640	
2199999. Joint Venture Interests - Real Estate - Unaffiliated									0	14,470,000	0	0	XXX
6099999. Total - Unaffiliated									0	23,040,237	0	33,434,525	XXX
6199999. Total - Affiliated									0	0	0	0	XXX
.....													
.....													
.....													
6299999 - Totals									0	23,040,237	0	33,434,525	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/ (De-crease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Audax Direct Lending Solutions D	WILMINGTON	DE.....	Audax Direct Lending Solutions D	10/24/2018 ...	08/26/2024	273,882	.....	.....	.....	.....	0	.....	273,882	273,882	.....	.....	.....	0
000000-00-0	Benefit Street Partners Debt Fund IV LP	WILMINGTON	DE.....	Benefit Street Partners Debt Fund IV LP	01/24/2017 ...	07/24/2024	674,464	.....	.....	.....	.....	0	.....	674,464	674,464	.....	.....	.....	0
000000-00-0	Coller Credit Secondaries COLLER CRED SEC OP FD II-A LP	GUERNEY	GBR.....	Coller Credit Secondaries COLLER CRED SEC OP FD II-A LP	12/22/2023	07/01/2024	195,000	.....	.....	.....	.....	0	.....	195,000	195,000	.....	.....	.....	0
000000-00-0	Goldman Sachs LP LP	New York	NY.....	Goldman Sachs LP LP	07/18/2016	08/05/2024	1,753,315	.....	.....	.....	.....	0	.....	1,753,315	1,753,315	.....	.....	.....	0
000000-00-0	H.I.G. WhiteHorse Middle Market Lend	MIAMI	FL.....	H.I.G. WhiteHorse Middle Market Lend ...	05/16/2022	07/16/2024	16,696,215	.....	.....	.....	.....	0	.....	16,696,215	16,696,215	.....	.....	.....	0
000000-00-0	Maranon Capital L.P. MA SCSF X	CHICAGO	IL.....	Maranon Capital L.P. MA SCSF X	10/22/2021	09/26/2024	1,862,796	.....	.....	.....	.....	0	.....	1,862,796	1,862,796	.....	.....	.....	0
000000-00-0	Maranon Capital L.P. Senior Credit Strategies V	CHICAGO	IL.....	Maranon Capital L.P. Senior Credit Strategies V	09/21/2017 ...	08/23/2024	348,365	.....	.....	.....	.....	0	.....	348,365	348,365	.....	.....	.....	0
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								0	0	0	0	0	0	21,804,037	21,804,037	0	0	0	0
000000-00-0	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	NEW YORK	NY.....	NEW YORK LIFE CAPITAL PARTNERS Mezzanine III LP	01/05/2012 ...	08/15/2024	28,270	.....	.....	.....	.....	0	.....	28,270	28,270	.....	.....	.....	0
1999999. Joint Venture Interests - Common Stock - Unaffiliated								0	0	0	0	0	0	28,270	28,270	0	0	0	0
000000-00-0	TXFL MN Office Inv Holdings, LLC	Cincinnati	OH.....	Cash Return Distribution	07/01/2019 ...	09/04/2024	10,813,316	.....	.....	.....	.....	0	.....	14,402	14,402	.....	.....	.....	256,431
2299999. Joint Venture Interests - Real Estate - Affiliated								0	0	0	0	0	0	14,402	14,402	0	0	0	256,431

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

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Unrealized Valuation Increase/ (De- crease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other Than Temporary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum- brances on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest- ment Income
6099999. Total - Unaffiliated							21,832,307	0	0	0	0	0	0	21,832,307	21,832,307	0	0	0	0
6199999. Total - Affiliated							10,813,316	0	0	0	0	0	0	14,402	14,402	0	0	0	256,431
6299999 - Totals							32,645,623	0	0	0	0	0	0	21,846,709	21,846,709	0	0	0	256,431

STATEMENT AS OF SEPTEMBER 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
36297E-ZY-4	G2 G2 710059 4.500% 11/20/60		09/01/2024	Interest Capitalization		367	367	0	1.A
912810-TX-6	U S TREASURY 4.250% 02/15/54		08/15/2024	Various		2,128,010	2,150,000	17,880	1.A
912810-TY-4	U S TREASURY 2.125% 02/15/54		08/08/2024	Various		8,728,684	8,725,000	82,873	1.A
912810-UC-0	U S TREASURY 4.250% 08/15/54		08/15/2024	CITADEL SECURITIES LLC		1,382,956	1,370,000	158	1.A
91282C-KP-5	US TREASURY NOTES 4.625% 04/30/29		09/26/2024	CITIGROUP GLOBAL MKTS		8,881,532	8,500,000	160,241	1.A
91282C-KQ-3	US TREASURY 4.375% 05/15/34		08/13/2024	Various		5,309,022	5,105,000	52,275	1.A
91282C-LB-5	US TREASURY NOTES 4.375% 07/31/26		08/27/2024	BNP SECURITIES		7,715,104	7,655,000	25,482	1.A
91282C-LF-6	US TREASURY NOTES 3.875% 08/15/34		09/30/2024	BARCLAYS		1,779,369	1,768,000	8,320	1.A
0109999999	Subtotal - Bonds - U.S. Governments					35,925,024	35,273,367	347,229	XXX
3136AU-Q9-5	FNR 2016-98 BZ 4.000% 01/25/57		09/01/2024	Interest Capitalization		108,295	108,295	0	1.A
3137BV-ZA-7	FHMS FHMS K063 X1 0.402% 01/25/27		07/02/2024	NATIONAL ALLIANCE SECURITIES		43,630	0	1,802	1.A FE
62630W-PD-3	TXBL MUNI FUNDING TRUST VARIOU GENERAL 5.150% 06/30/28		07/02/2024	BARCLAYS		2,000,000	2,000,000	1,538	1.E FE
0909999999	Subtotal - Bonds - U.S. Special Revenues					2,151,925	2,108,295	3,340	XXX
00206R-JC-7	AT&T INC 6.500% 11/15/36		09/06/2024	STIFEL NICHOLAS		4,308,384	3,869,000	79,637	2.B FE
00817Y-AQ-1	AETNA INC 3.500% 11/15/24		07/18/2024	BARCLAYS		496,555	500,000	3,111	2.B FE
023608-AH-5	AMEREN CORPORATION 2.500% 09/15/24		07/18/2024	BARCLAYS		745,950	750,000	6,458	2.B FE
025816-DV-8	AMERICAN EXPRESS CO 5.043% 07/26/28		07/22/2024	MORGAN STANLEY FIXED INC		682,000	682,000	0	1.F FE
02665W-FM-8	AMERICAN HONDA FINANCE 5.460% 01/12/26		07/10/2024	BANK of AMERICA SEC		2,850,000	2,850,000	0	1.G FE
03063U-AA-9	AMERICOLD REALTY OPER PA 5.409% 09/12/34		09/05/2024	CITIGROUP GLOBAL MKTS		6,000,000	6,000,000	0	2.B FE
032654-AT-2	ANALOG DEVICES 5.210% 10/01/24		09/19/2024	MIZUHO SECURITIES USA INC		1,500,060	1,500,000	18,966	1.F FE
05348E-AU-3	AVALONBAY COMMUNITIES 3.500% 11/15/24		09/12/2024	BARCLAYS		572,988	575,000	6,597	1.G FE
05351W-AC-7	AVANGRID INC 3.200% 04/15/25		07/31/2024	BARCLAYS		1,722,035	1,750,000	16,489	2.B FE
05526D-AZ-8	BAT CAPITAL CORP 3.222% 08/15/24		07/10/2024	TD SECURITIES		2,094,519	2,100,000	27,441	2.A FE
05526D-BR-5	BAT CAPITAL CORP 2.259% 03/25/28		09/16/2024	WELLS FARGO		1,836,405	1,972,000	21,284	2.A FE
05531F-BH-5	TRUIST FIN CORP 2.500% 08/01/24		07/17/2024	BARCLAYS		2,671,523	2,675,000	31,023	1.G FE
05552J-AA-7	PNC BANK NA 2.500% 08/27/24		07/29/2024	BANK of AMERICA SEC		912,767	915,000	9,722	1.F FE
05606F-AN-3	BX 2019-OC11 E 4.075% 12/09/41		09/10/2024	BANK of AMERICA SEC		224,512	250,000	283	1.A
07911E-AA-0	BELLEVUE 10 APTS LLC 4.990% 04/01/60		09/05/2024	STERN		2,800,000	2,800,000	1,260	1.D FE
10638W-AA-8	Brean Asset Back2021RM2 ities 2021-RM2 A 1.750% 10/25/61		08/25/2024	Interest Capitalization		35,105	35,105	0	1.A FE
11135F-BK-6	BROADCOM INC 3.419% 04/15/33		08/22/2024	WELLS FARGO		2,389,273	2,663,000	32,221	2.B FE
117043-AS-8	BRUNSWICK CORP 0.850% 08/18/24		07/22/2024	US BANCORP		3,985,200	4,000,000	14,639	2.B FE
12626P-AF-0	CRH AMERICA INC 6.400% 10/15/33		09/05/2024	KEY BANC-MCDONALD		1,505,221	1,380,000	34,592	2.A FE
12652X-AA-1	Credit Suisse Mo2017TIMErust 2017-TIME A 3.646% 11/13/39		07/17/2024	BANK of AMERICA SEC		408,750	500,000	861	1.A FE
15189T-AW-7	CENTERPOINT ENERGY 2.500% 09/01/24		07/18/2024	BARCLAYS		467,960	470,000	4,504	2.B FE
15477C-AA-3	CNTRL PARENT/CDK GLB INC 7.250% 06/15/29		09/16/2024	JANE STREET EXECUTION SERVICES		251,839	247,000	4,576	4.B FE
16160N-AC-5	Chase Mortgage F2024RPL4orpora 2024-RPL4 A1B 3.375% 12/25/64		09/24/2024	J P MORGAN SEC		3,103,018	3,400,000	8,288	1.A FE
172967-NM-9	CITIGROUP 6.488% 03/17/26		09/19/2024	INTL FCGSTONE FINANCIAL INC		1,205,424	1,200,000	688	1.G FE
17325F-BH-0	CITIBANK NA 5.668% 08/06/26		07/30/2024	CITIGROUP GLOBAL MKTS		1,125,000	1,125,000	0	1.E FE
17327C-AP-8	CITIGROUP INC 5.654% 01/25/26		09/24/2024	INTL FCGSTONE FINANCIAL INC		600,480	600,000	6,222	1.G FE
17327C-AT-0	CITIGROUP INC 4.542% 09/19/30		09/12/2024	CITIGROUP GLOBAL MKTS		3,167,000	3,167,000	0	1.G FE
17327C-AU-7	CITIGROUP INC 5.411% 09/19/39		09/12/2024	CITIGROUP GLOBAL MKTS		10,000,000	10,000,000	0	2.B FE
19828A-AD-9	COLUMBIA PIPELINE HOLDCO 5.097% 10/01/31		09/03/2024	MIZUHO SECURITIES USA INC		6,999,720	7,000,000	0	2.B FE
20848V-AA-3	CONSENSUS CLOUD SOLUTION 6.000% 10/15/26		09/25/2024	GOLDMAN SACHS		320,400	320,000	8,587	4.B FE
224044-CH-8	COX COMMUNICATIONS INC 3.150% 08/15/24		07/18/2024	BARCLAYS		249,498	250,000	3,369	2.B FE
292554-AR-3	ENCORE CAPITAL GROUP INC 8.500% 05/15/30		09/17/2024	MORGAN STANLEY FIXED INC		246,821	235,000	6,492	3.C FE
30303M-BU-9	Meta Platforms, Inc 4.750% 08/15/34		08/07/2024	MORGAN STANLEY FIXED INC		9,981,000	10,000,000	0	1.D FE
31664Q-AA-2	5TH AND MENDOCINO PARTNE 4.950% 03/01/63		07/31/2024	STERN		1,570,000	1,570,000	0	1.B FE
340711-AW-0	FLORIDA GAS TRANSMISSION 4.350% 07/15/25		07/19/2024	BARCLAYS		1,632,032	1,650,000	1,396	2.B FE

STATEMENT AS OF SEPTEMBER 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
34417R-AC-0	Focus Brands Fun20171A 2023-2 A2 8.241% 10/30/53		09/05/2024	MIZUHO SECURITIES USA INC		294,357	272,938	2,249	2.B FE
345397-G2-3	FORD MOTOR CREDIT 5.303% 09/06/29		09/11/2024	Various		2,441,950	2,441,000	705	2.C FE
36257H-BT-2	GS Mortgage Secu2019G040rust 2019-G040 AS 3.412% 07/10/52		09/13/2024	WELLS FARGO		1,830,000	2,000,000	2,843	1.A
37045X-DS-2	GENERAL MOTORS FINL CO 3.100% 01/12/32		08/23/2024	SUSQUEHANNA		805,825	919,000	3,482	2.B FE
38141G-WQ-3	GOLDMAN SACHS GROUP INC 3.272% 09/29/25		08/27/2024	BARCLAYS		1,596,272	1,600,000	21,668	2.A FE
403949-AQ-3	HF SINCLAIR CORP 5.000% 02/01/28		09/13/2024	ROBERT W. BAIRD		675,818	681,000	4,256	2.C FE
403949-AQ-3	HF SINCLAIR CORP 5.000% 02/01/28		09/05/2024	Tax Free Exchange		2,181,954	2,246,000	10,606	2.C FE
438516-CY-0	HONEYWELL INTERNATIONAL INC 4.700% 02/01/30		07/29/2024	DEUTSCHE BANK		681,413	682,000	0	1.F FE
501044-DV-0	KROGER CO 5.000% 09/15/34		09/12/2024	CITADEL SECURITIES LLC		602,276	596,000	1,324	2.B FE
501044-DX-6	KROGER CO 5.650% 09/15/64		08/20/2024	CITIGROUP GLOBAL MKTS		681,952	685,000	0	2.A FE
52524P-AL-6	LXS 2007-6 3A5 5.720% 05/25/37		09/01/2024	Interest Capitalization		0	0	0	1.A FM
52637H-AA-2	LEO@CARTERSVILLE LLC 4.950% 04/01/62		07/01/2024	STERN		2,500,000	2,500,000	0	1.B FE
55903V-BE-2	MAGALLANES INC 5.141% 03/15/52		07/18/2024	J P MORGAN SEC		566,102	749,000	13,263	2.C FE
577081-AW-2	MATTEL INC 5.450% 11/01/41		09/27/2024	GOLDMAN SACHS		341,653	356,000	8,030	2.C FE
58769J-AV-9	MERCEDES-BENZ FIN NA 5.590% 07/31/26		07/29/2024	CITIGROUP GLOBAL MKTS		2,500,000	2,500,000	0	1.F FE
58001A-BD-3	MERITAGE CORPORATION 3.875% 04/15/29		08/14/2024	SUNTRUST		24,627	26,000	336	2.C FE
59565J-AA-9	MIDAS OPCO HOLDINGS LLC 5.625% 08/15/29		09/05/2024	STIFEL NICHOLAS		65,809	69,000	226	4.B FE
61690U-BD-5	MORGAN STANLEY BANK NA 5.900% 07/14/28		07/17/2024	MORGAN STANLEY FIXED INC		10,000,000	10,000,000	0	1.D FE
629209-AC-1	NMI HOLDINGS 6.000% 08/15/29		09/04/2024	BANK of AMERICA SEC		3,087,090	3,000,000	52,000	2.C FE
63861C-AG-4	NATIONSTAR MTG HLD INC 6.500% 08/01/29		09/16/2024	J P MORGAN SEC		243,372	240,000	1,993	4.A FE
67116W-BD-0	Onslow Bay Finan2022J1 2022-J1 B1A 2.846% 02/25/52		07/31/2024	WELLS FARGO		345,237	420,140	0	1.A
69073T-AU-7	OWENS-BROCKWAY GLASS 7.250% 05/15/31		09/16/2024	SUMRIDGE PARTNERS		244,728	240,000	5,897	4.B FE
71845J-AC-2	PHILLIPS EDISON GROCERY 4.950% 01/15/35		09/09/2024	J P MORGAN SEC		9,845,800	10,000,000	0	2.B FE
71951Q-AB-8	PHYSICIANS REALTY LP 3.950% 01/15/28		07/12/2024	GOLDMAN SACHS		3,630,970	3,762,000	0	2.A FE
72650R-BF-8	PLAINS ALL AMER PIPELINE 3.600% 11/01/24		09/12/2024	BARCLAYS		648,206	650,000	8,580	2.B FE
760759-AU-4	REPUBLIC SERVICES INC 2.500% 08/15/24		07/09/2024	TD SECURITIES		2,342,457	2,350,000	23,663	2.A FE
76132F-AB-3	RETAIL OPPORTUNITY IN 4.000% 12/15/24		08/20/2024	DAIWA SECURITIES AMERICA		2,057,145	2,069,000	15,173	2.C FE
78016H-ZZ-6	ROYAL BANK OF CANADA 4.969% 08/02/30		09/24/2024	NATIONAL BANK OF CANADA		2,037,122	1,978,000	14,470	1.E FE
78403D-BD-1	SBA TOWER TRUST 4.831% 10/15/29		09/10/2024	BARCLAYS		20,000,000	20,000,000	0	1.F FE
78454L-AY-6	SM ENERGY CO 7.000% 08/01/32		09/16/2024	BARCLAYS		301,269	296,000	2,993	3.C FE
81685V-AA-1	SEMPRA INFRASTRUCTURE PA 3.250% 01/15/32		09/17/2024	Various		509,602	598,000	2,051	2.C FE
824348-BQ-8	SHERWIN-WILLIAMS CO/THE 4.050% 08/08/24		07/18/2024	BARCLAYS		459,522	460,000	8,332	2.B FE
830867-AA-5	DELTA AIR LINES/SKYMILES DELTA AIR CORP 4.500% 10/20/25		09/11/2024	GOLDMAN SACHS		1,243,750	1,250,000	8,125	2.A FE
830867-AB-3	DELTA AIR LINES/SKYMILES 4.750% 10/20/28		09/24/2024	GOLDMAN SACHS		3,021,203	3,028,000	24,112	2.A FE
835495-AS-1	SONOCO PRODUCTS 5.000% 09/01/34		09/17/2024	STATE STREET GLOBAL		4,990,050	5,000,000	0	2.C FE
854502-AM-3	STANLEY BLACK & DECKER INC 4.000% 03/15/60		08/21/2024	Cantor Fitzgerald Fixed		226,625	245,000	4,274	2.C FE
866677-AH-0	SUN COMMUNITIES 4.200% 04/15/32		08/29/2024	MIZUHO SECURITIES USA INC		3,561,662	3,826,000	60,260	2.C FE
89236T-ML-6	TOYOTA 5.730% 08/07/26		08/06/2024	MIZUHO SECURITIES USA INC		10,635,000	10,635,000	0	1.E FE
898912-AA-8	TSC SPV FUNDING,20241A 2024-1A A2 6.291% 08/20/54		08/15/2024	BARCLAYS		585,000	585,000	0	2.B FE
91324P-FE-7	UNITEDHEALTH GROUP INC 5.460% 07/15/26		07/23/2024	WELLS FARGO		1,632,000	1,632,000	0	1.F FE
91889F-AC-5	VALARIS LTD 8.375% 04/30/30		09/16/2024	JANE STREET EXECUTION SERVICES		249,065	240,000	7,649	4.A FE
928668-CJ-9	VOLKSWAGEN GROUP AMERICA 6.020% 08/14/26		08/07/2024	GOLDMAN SACHS		800,000	800,000	0	1.G FE
009089-AA-1	AIR CANADA 2013-1A PTT 4.125% 05/15/25	A.	09/30/2024	HILLTOP SECURITIES INC.		667,079	1,345,000	10,463	2.B FE
06367U-EQ-6	BANK OF MONTREAL 5.710% 08/21/26	A.	08/20/2024	MIZUHO SECURITIES USA INC		3,400,000	3,400,000	0	1.C FE
06418G-AM-9	BANK OF NOVA SCOTIA 5.960% 09/08/28	A.	09/04/2024	SCOTIA		9,000,000	9,000,000	0	1.D FE
67077M-AZ-1	NUTRIEN LTD COM 5.900% 11/07/24	A.	08/01/2024	TD SECURITIES		1,881,015	1,880,000	26,189	2.B FE
92660F-AN-4	VIDEOTRON LTD / LTEE 3.625% 06/15/29	A.	09/17/2024	Various		2,723,562	2,954,000	10,036	2.C FE
00973R-AN-3	AKER BP ASA 5.125% 10/01/34	D.	09/25/2024	CITIGROUP GLOBAL MKTS		2,232,219	2,248,000	0	2.B FE
03666B-AA-2	ANTR 2021-1A A1 7.076% 07/25/33	D.	07/09/2024	SCOTIA		3,003,300	3,000,000	45,063	1.A FE

STATEMENT AS OF SEPTEMBER 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
05565E-CN-3	BMW US Capital LLC 5.760% 08/13/26	C.....	..08/07/2024	BARCLAYS .....	.....	1,800,000	1,800,000	0	1.F FE
05683V-BE-3	Bain Capital Cre20191A Limit 2019-1A CR2 7.159% 04/19/34	D.....	..08/02/2024	JEFFERIES & CO .....	.....	690,000	690,000	0	1.F FE
06849A-AB-5	BARRICK INTL BK CORP 6.350% 10/15/36	D.....	..08/29/2024	KEY BANC-MCDONALD .....	.....	4,947,694	4,475,000	106,561	1.G FE
17186H-AH-5	CIMPRESS NV 7.375% 09/15/32	D.....	..09/12/2024	GOLDMAN SACHS .....	.....	277,000	0	0	4.B FE
22535W-AD-9	CREDIT AGRICOLE LONDON 3.250% 10/04/24	D.....	..09/10/2024	CREDIT AGRICOLE PARIS .....	.....	199,722	200,000	2,835	1.G FE
26244M-BA-9	Dryden Senior Ls201645A 2016-45A BRR 6.936% 10/15/30	D.....	..09/25/2024	GOLDMAN SACHS .....	.....	600,000	600,000	0	1.A FE
36320T-BK-8	Galaxy CLO Ltd 201622A 2016-22A DRRR 8.536% 04/16/34	D.....	..09/16/2024	J P MORGAN SEC .....	.....	600,000	600,000	0	2.C FE
45262B-AA-1	IMPERIAL BRANDS FIN PLC 3.125% 07/26/24	D.....	..07/18/2024	BARCLAYS .....	.....	164,918	165,000	2,478	2.B FE
45262B-AF-0	IMPERIAL BRANDS FIN PLC 6.125% 07/27/27	D.....	..09/18/2024	STIFEL NICHOLAS .....	.....	819,319	786,000	6,954	2.B FE
45609N-AC-2	MACQUARIE AIRFINANCE HLD 6.400% 03/26/29	D.....	..09/12/2024	CITIGROUP GLOBAL MKTS .....	.....	2,004,734	1,907,000	56,617	2.C FE
55819F-AQ-4	Madison Park Fun202255A 2022-55A A1R 6.642% 07/18/37	D.....	..07/09/2024	NOMURA SECURITIES INTERNATIONA .....	.....	25,000,000	25,000,000	0	1.A FE
602736-AB-6	MINEJESA CAPITAL BV 5.625% 08/10/37	D.....	..07/12/2024	STANDARD CHARTERED BANK .....	.....	9,287,500	10,000,000	242,188	2.C FE
60700J-CU-7	MIZUHO MARKETS CAYMAN 5.810% 08/14/26	D.....	..08/14/2024	MIZUHO SECURITIES USA INC .....	.....	2,800,000	2,800,000	0	1.F FE
60920L-AQ-7	MONDELEZ INTL HLDINGS NE 0.750% 09/24/24	D.....	..09/11/2024	US BANCORP .....	.....	249,603	250,000	875	2.B FE
63906Y-AB-4	NATWEST MARKETS PLC 0.800% 08/12/24	D.....	..08/01/2024	Various .....	.....	4,645,407	4,653,000	17,361	1.E FE
67712M-AB-5	CHI GROUP SA 13.000% 07/22/29	D.....	..07/17/2024	MORGAN STANLEY FIXED INC .....	.....	345,000	345,000	0	4.B FE
83272G-AC-5	SMURFIT KAPPA TREASURY 5.438% 04/03/34	D.....	..09/13/2024	SUNTRUST .....	.....	10,449,100	10,000,000	246,221	2.B FE
86562M-BM-1	SUMITOMO MITSUI FINL GRP 2.696% 07/16/24	D.....	..07/09/2024	TD SECURITIES .....	.....	2,448,775	2,450,000	31,925	1.G FE
86562M-DL-1	SUMITOMO MITSUI FINL GRP 6.130% 07/09/29	D.....	..07/02/2024	SMBC NIKKO .....	.....	7,000,000	7,000,000	0	1.G FE
902674-ZX-1	UBS AG LONDON 5.890% 09/11/25	D.....	..09/23/2024	MIZUHO SECURITIES USA INC .....	.....	301,797	300,000	675	1.E FE
98313R-AH-9	WYNN MACAU LTD 5.625% 08/26/28	D.....	..09/17/2024	UBS WARBURG .....	.....	254,030	266,000	914	3.C FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						276,943,076	279,018,183	1,464,621	XXX
29273R-BA-6	ENERGY TRANSFER PARTNERS 8.527% 11/01/66 .....	.....	..07/25/2024	SUNTRUST .....	.....	418,275	429,000	8,717	3.A FE
857477-AY-9	STATE STREET CORP 6.208% 06/15/47 .....	.....	..09/26/2024	SUMRIDGE PARTNERS .....	.....	206,465	238,000	451	2.A FE
883199-AR-2	TEXTRON FINANCIAL CORP 7.115% 02/15/42 .....	.....	..09/06/2024	SUMRIDGE PARTNERS .....	.....	387,980	436,000	2,020	3.A FE
1309999999. Subtotal - Bonds - Hybrid Securities						1,012,720	1,103,000	11,188	XXX
2509999997. Total - Bonds - Part 3						316,032,745	317,502,845	1,826,378	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						316,032,745	317,502,845	1,826,378	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
009066-10-1	AIRBNB INC-CLASS A COMMON .....	.....	..08/06/2024	VIRTU FINANCIAL	8,330,000	1,143,880	0	0	.....
009158-10-6	APD .....	.....	..08/23/2024	UBS WARBURG	3,005,000	825,735	0	0	.....
03027X-10-0	AMERICAN TOWER CORP REIT .....	.....	..08/23/2024	UBS WARBURG	3,415,000	769,374	0	0	.....
075887-10-9	BECTON DICKINSON .....	.....	..07/29/2024	Various	11,281,000	2,613,743	0	0	.....
11135F-10-1	BROADCOM INC .....	.....	..07/15/2024	Stock Split	42,939,000	0	0	0	.....
126650-10-0	CVS CORP .....	.....	..08/23/2024	UBS WARBURG	14,452,000	848,280	0	0	.....
166764-10-0	CHEVRON CORPORATION .....	.....	..08/23/2024	UBS WARBURG	6,526,000	961,859	0	0	.....
21036P-10-8	CONSTELLATION BRANDS COMMON .....	.....	..09/30/2024	UBS WARBURG	1,890,000	489,716	0	0	.....
254687-10-6	DISNEY .....	.....	..07/29/2024	J.P. Morgan CSA	18,581,000	1,706,821	0	0	.....
30303M-10-2	Meta Platforms, Inc .....	.....	..07/29/2024	J.P. Morgan CSA	2,148,000	1,010,021	0	0	.....
375558-10-3	GILEAD SCIENCES INC .....	.....	..09/27/2024	UBS WARBURG	8,969,000	755,355	0	0	.....
460690-10-0	INTERPUBLIC GROUP .....	.....	..09/30/2024	UBS WARBURG	18,056,000	570,595	0	0	.....
49456B-10-1	KINDER MORGAN .....	.....	..08/23/2024	UBS WARBURG	122,580,000	2,616,188	0	0	.....
539830-10-9	LOCKHEED MARTIN .....	.....	..08/23/2024	UBS WARBURG	1,430,000	793,503	0	0	.....
585017-10-4	MICROCHIP TECHNOLOGY INC .....	.....	..07/16/2024	J.P. Morgan CSA	18,200,000	1,719,307	0	0	.....
65339F-10-1	NEXTERA ENERGY INC .....	.....	..08/23/2024	UBS WARBURG	11,069,000	880,912	0	0	.....
67066G-10-4	NVIDIA CORP .....	.....	..08/06/2024	Various	42,983,000	4,885,961	0	0	.....
704326-10-7	PAYCHEX INC .....	.....	..09/30/2024	UBS WARBURG	3,885,000	520,257	0	0	.....

STATEMENT AS OF SEPTEMBER 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
79466L-30-2	SALESFORCE.COM INC .....	.....	.....07/29/2024	J.P. Morgan CSA	2,333,000	607,639 .....	.....	.....0 .....	.....
808513-10-5	SCHWAB CORP .....	.....	.....08/23/2024	Various	39,045,000	2,511,174 .....	.....	.....0 .....	.....
84265V-10-5	SOUTHERN COPPER CORP COMMON .....	.....	.....08/09/2024	Stock Dividend	0,470	0 .....	.....	.....0 .....	.....
844741-10-8	SOUTHWEST AIR .....	.....	.....09/30/2024	UBS WARBURG	19,425,000	574,055 .....	.....	.....0 .....	.....
871829-10-7	SYSCO CORP .....	.....	.....09/30/2024	UBS WARBURG	6,968,000	540,722 .....	.....	.....0 .....	.....
88579Y-10-1	3M CO. ....	.....	.....09/27/2024	UBS WARBURG	5,648,000	779,568 .....	.....	.....0 .....	.....
907818-10-8	UNION PACIFIC CORP .....	.....	.....08/23/2024	Various	10,563,000	2,575,771 .....	.....	.....0 .....	.....
969904-10-1	WILLIAMS-SONOMA INC .....	.....	.....07/09/2024	Stock Split	78,000	0 .....	.....	.....0 .....	.....
65960L-10-3	MDT .....	.....	.....08/23/2024	UBS WARBURG	12,744,000	1,123,488 .....	.....	.....0 .....	.....
874039-10-0	TAIWAN SEMICONDUCTOR-SP ADR RECEIPTS	D.....	07/30/2024	VIRTU FINANCIAL	5,197,000	802,729 .....	.....	.....0 .....	.....
G1151C-10-1	ACCENTURE PLC-CL A	D.....	09/27/2024	UBS WARBURG	2,257,000	797,290 .....	.....	.....0 .....	.....
5019999999.	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					33,423,943	XXX	0	XXX
#SIXTH-ST-R	SIXTH STREET LENDING PARTNERS .....	.....	.....09/24/2024	Capital Contribution	0,000	1,012,573 .....	.....	.....0 .....	.....
31337#-10-5	FHLB CINCINNATI .....	.....	.....09/11/2024	PRIVATE PLACEMENT	2,474,000	247,400 .....	.....	.....0 .....	.....
5029999999.	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					1,259,973	XXX	0	XXX
5989999997.	Total - Common Stocks - Part 3					34,683,916	XXX	0	XXX
5989999998.	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX
5989999999.	Total - Common Stocks					34,683,916	XXX	0	XXX
5999999999.	Total - Preferred and Common Stocks					34,683,916	XXX	0	XXX
6009999999.	Totals					350,716,661	XXX	1,826,378	XXX

STATEMENT AS OF SEPTEMBER 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 Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZFF32WEFA76	10/12/2023	10/11/2024	4,034	264.78	24,884			75,709		75,709	33,801						0001
Citi Flexi Beta 5	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZFF32WEFA76	10/27/2023	10/25/2024	4,423	261.56	26,958			94,927		94,927	38,573						0001
Citi Flexi Beta 5	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZFF32WEFA76	11/13/2023	11/14/2024	2,091	266.87	13,001			35,357		35,357	16,058						0001
Citi Flexi Beta 5	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZFF32WEFA76	11/27/2023	11/27/2024	2,289	268.21	14,306			36,010		36,010	16,551						0001
Citi Flexi Beta 5	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZFF32WEFA76	12/14/2023	12/13/2024	3,394	271.35	21,551			44,158		44,158	20,704						0001
Citi Flexi Beta 5	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZFF32WEFA76	01/12/2024	01/14/2025	3,299	273.68	21,130			36,987		36,987	15,857						0001
Citi Flexi Beta 5	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZFF32WEFA76	01/26/2024	01/27/2025	3,926	274.60	25,225			41,534		41,534	16,309						0001
Citi Flexi Beta 5	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZFF32WEFA76	03/15/2024	02/14/2025	3,565	276.88	26,244			32,261		32,261	6,016						0001
Citi Flexi Beta 5	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZFF32WEFA76	02/27/2024	02/27/2025	1,370	280.38	8,947			9,423		9,423	475						0001
Citi Flexi Beta 5	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZFF32WEFA76	03/14/2024	03/14/2025	3,729	281.86	24,488			23,119		23,119	(1,370)						0001
Citi Flexi Beta 5	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZFF32WEFA76	03/27/2024	03/27/2025	1,793	285.57	11,930			8,068		8,068	(3,862)						0001
Citi Flexi Beta 5	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZFF32WEFA76	04/12/2024	04/14/2025	8,312	283.07	54,825			49,293		49,293	(5,532)						0001
Citi Flexi Beta 5	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZFF32WEFA76	04/26/2024	04/25/2025	3,654	279.42	23,789			29,561		29,561	5,772						0001
Citi Flexi Beta 5	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZFF32WEFA76	05/14/2024	05/14/2025	1,055	282.35	6,943			7,008		7,008	65						0001
Citi Flexi Beta 5	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZFF32WEFA76	05/24/2024	05/27/2025	4,655	282.71	30,663			30,676		30,676	13						0001
Citi Flexi Beta 5	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZFF32WEFA76	06/14/2024	06/13/2025	10,165	285.01	67,500			57,531		57,531	(9,969)						0001
Citi Flexi Beta 5	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZFF32WEFA76	06/27/2024	06/27/2025	3,455	285.12	22,951			19,830		19,830	(3,121)						0001
Citi Flexi Beta 5	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZFF32WEFA76	07/12/2024	07/14/2025	3,607	289.69	24,453			14,718		14,718	(9,735)						0001
Citi Flexi Beta 5	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZFF32WEFA76	07/26/2024	07/25/2025	2,187	283.48	14,508			14,850		14,850	342						0001
Citi Flexi Beta 5	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZFF32WEFA76	08/14/2024	08/14/2025	3,379	285.00	22,631			21,152		21,152	(1,478)						0001
Citi Flexi Beta 5	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZFF32WEFA76	08/27/2024	08/27/2025	2,146	283.83	14,312			14,848		14,848	536						0001
Citi Flexi Beta 5	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZFF32WEFA76	09/13/2024	09/12/2025	5,153	286.04	34,786			31,228		31,228	(3,558)						0001
Citi Flexi Beta 5	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZFF32WEFA76	09/27/2024	09/26/2025	1,962	285.99	13,240			12,182		12,182	(1,058)						0001
Citi Flexi Beta 5	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZFF32WEFA76	10/14/2022	10/11/2024	1,859	252.34	15,102			53,676		53,676	15,947						0001
Citi Flexi Beta 5	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZFF32WEFA76	10/27/2022	10/25/2024	829	255.65	6,826			21,785		21,785	7,331						0001
Citi Flexi Beta 5	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZFF32WEFA76	11/15/2022	11/14/2024	1,846	256.81	15,310			47,712		47,712	16,279						0001
Citi Flexi Beta 5	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZFF32WEFA76	11/25/2022	11/27/2024	921	257.26	7,631			22,939		22,939	8,070						0001

STATEMENT AS OF SEPTEMBER 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	E570DZIWZ7FF32WEFA76	.12/14/2022	.12/13/2024	1,558	257.97	13,065		37,836		37,836	13,526						0001		
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.01/13/2023	.01/14/2025	1,574	256.65	13,090		39,763		39,763	12,530							0001	
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.01/27/2023	.01/27/2025	1,150	260.07	9,688		25,845		25,845	9,025							0001	
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.02/15/2023	.02/14/2025	580	260.38	4,847		12,897		12,897	4,547							0001	
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.03/14/2023	.03/14/2025	2,340	259.45	19,667		53,576		53,576	18,529							0001	
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.03/27/2023	.03/27/2025	684	261.88	5,835		14,320		14,320	5,263							0001	
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.04/14/2023	.04/14/2025	2,159	262.65	18,428		43,888		43,888	15,392							0001	
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.04/27/2023	.04/25/2025	107	262.42	910		2,188		2,188	764							0001	
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.05/12/2023	.05/14/2025	231	264.45	1,989		4,367		4,367	1,589							0001	
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.05/26/2023	.05/27/2025	435	266.94	3,747		7,405		7,405	2,812							0001	
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.06/27/2023	.06/27/2025	1,337	270.02	11,624		19,867		19,867	7,901							0001	
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.08/14/2023	.08/14/2025	316	268.67	2,729		5,065		5,065	1,876							0001	
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.09/14/2023	.09/12/2025	2,010	269.22	17,312		31,610		31,610	11,816							0001	
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.09/27/2023	.09/26/2025	3,356	263.67	28,320		66,122		66,122	22,589							0001	
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.10/12/2023	.10/14/2025	3,135	264.78	26,560		59,371		59,371	19,686							0001	
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.10/27/2023	.10/27/2025	1,319	261.56	11,040		28,042		28,042	8,719							0001	
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.11/13/2023	.11/14/2025	1,439	266.87	12,288		25,253		25,253	8,677							0001	
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.11/27/2023	.11/26/2025	2,666	268.21	22,952		44,466		44,466	15,622							0001	
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.12/14/2023	.12/12/2025	2,278	271.35	20,023		33,456		33,456	12,299							0001	
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.01/12/2024	.01/14/2026	2,978	273.68		26,488	39,904		39,904	13,417							0001	
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.01/26/2024	.01/27/2026	757	274.60		6,739	9,787		9,787	3,047							0001	
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.02/27/2024	.02/27/2026	3,082	280.38		27,821	30,692		30,692	2,871							0001	
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.03/14/2024	.03/13/2026	5,985	281.86		54,321	55,782		55,782	1,461							0001	
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.03/27/2024	.03/27/2026	144	285.57		1,320	1,111		1,111	(209)							0001	
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.04/12/2024	.04/14/2026	3,204	283.07		29,115	28,677		28,677	(438)							0001	
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.04/26/2024	.04/27/2026	5,755	279.42		51,456	62,037		62,037	10,581							0001	
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.05/14/2024	.05/14/2026	2,168	282.35		19,645	20,505		20,505	.860							0001	
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.05/24/2024	.05/27/2026	4,276	282.71		38,688	40,071		40,071	1,383							0001	
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.06/14/2024	.06/12/2026	3,737	285.01		34,293	31,650		31,650	(2,643)							0001	

STATEMENT AS OF SEPTEMBER 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	E570DZIWZ7FF32WEFA76	.06/27/2024	.06/26/2026	2,964	285.12	27,209	25,191	25,191		25,191	(2,018)						0001
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.07/12/2024	.07/14/2026	2,237	289.69	20,930	15,233	15,233		15,233	(5,697)						0001
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.07/26/2024	.07/27/2026	2,466	283.48	22,648	23,104	23,104		23,104	457						0001
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.08/14/2024	.08/14/2026	2,193	285.00	20,438	19,342	19,342		19,342	(1,095)						0001
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.08/26/2024	.08/27/2026	1,874	283.83	17,396	17,600	17,600		17,600	204						0001
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.09/13/2024	.09/14/2026	1,856	286.04	17,470	15,891	15,891		15,891	(1,579)						0001
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.09/27/2024	.09/25/2026	1,248	285.99	11,745	10,785	10,785		10,785	(960)						0001
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.09/24/2021	.09/25/2026	55	290.66	1,554	1,624	1,624		1,624	566						0001
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.10/27/2021	.10/27/2026	14	289.78	386	431	431		431	154						0001
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.11/12/2021	.11/13/2026	65	293.97	1,828	1,970	1,970		1,970	826						0001
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.11/26/2021	.11/27/2026	116	293.97	3,267	3,626	3,626		3,626	1,553						0001
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.12/14/2021	.12/14/2026	265	294.35	7,496	7,592	7,592		7,592	2,809						0001
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.12/27/2021	.12/24/2026	17	292.23	480	507	507		507	180						0001
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.01/14/2022	.01/14/2027	24	286.16	666	692	692		692	93						0001
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.02/25/2022	.02/26/2027	137	277.26	3,553	3,879	3,879		3,879	(530)						0001
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.03/14/2022	.03/12/2027	973	277.62	25,002	29,390	29,390		29,390	(1,955)						0001
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.04/14/2022	.04/14/2027	588	270.51	14,326	15,370	15,370		15,370	(7,106)						0001
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.04/27/2022	.04/27/2027	85	270.78	2,065	2,255	2,255		2,255	(1,003)						0001
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.05/13/2022	.05/14/2027	19	269.75	447	493	493		493	(237)						0001
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.05/27/2022	.05/27/2027	1,637	270.65	39,870	45,863	45,863		45,863	(17,988)						0001
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.06/14/2022	.06/14/2027	760	259.23	17,139	24,850	24,850		24,850	(11,133)						0001
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.06/27/2022	.06/25/2027	1,039	260.72	23,821	35,767	35,767		35,767	(12,650)						0001
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.07/14/2022	.07/14/2027	1,010	262.40	23,506	40,709	40,709		40,709	(5,595)						0001
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.07/27/2022	.07/27/2027	497	265.80	11,814	20,823	20,823		20,823	(934)						0001
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.08/12/2022	.08/13/2027	1,427	266.27	33,896	60,025	60,025		60,025	(2,512)						0001
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.09/14/2022	.09/14/2027	363	258.66	8,122	17,197	17,197		17,197	(803)						0001
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.10/14/2022	.10/14/2027	357	252.34	7,614	16,913	16,913		16,913	(2,347)						0001
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.10/27/2022	.10/27/2027	403	255.65	8,662	19,194	19,194		19,194	(1,857)						0001
	Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.11/15/2022	.11/12/2027	417	256.81	9,127	23,853	23,853		23,853	2,054						0001

STATEMENT AS OF SEPTEMBER 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	E570DZIWZ7FF32WEFA76	.11/26/2022	.11/26/2027	272	257.26	5,964			15,357		15,357	1,260						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.12/14/2022	.12/14/2027	1,233	257.97	27,443			68,637		68,637	4,845						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.01/13/2023	.01/14/2028	378	256.65	8,420			20,012		20,012	(76)						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.01/27/2023	.01/27/2028	281	260.07	6,300			16,036		16,036	1,639						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.02/15/2023	.02/14/2028	104	260.38	2,290			6,265		6,265	935						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.03/14/2023	.03/14/2028	424	259.45	9,427			27,902		27,902	5,622						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.03/27/2023	.03/27/2028	99	261.88	2,254			6,362		6,362	1,270						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.04/14/2023	.04/13/2028	4,120	262.65	93,918			264,352		264,352	53,678						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.05/12/2023	.05/12/2028	231	264.45	5,331			14,733		14,733	3,073						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.05/26/2023	.05/26/2028	94	266.94	2,135			6,381		6,381	1,775						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.06/14/2023	.06/14/2028	33	271.48	767			2,232		2,232	688						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.06/27/2023	.06/27/2028	552	270.02	12,695			35,575		35,575	9,177						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.07/27/2023	.07/27/2028	217	271.81	4,968			14,578		14,578	4,326						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.08/14/2023	.08/14/2028	19	268.67	419			1,222		1,222	298						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.09/13/2023	.09/14/2028	776	269.22	17,472			49,599		49,599	10,861						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.09/27/2023	.09/27/2028	1,020	263.67	22,300			64,294		64,294	9,519						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.10/27/2023	.10/27/2028	394	261.56	8,477			23,454		23,454	1,583						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.11/27/2023	.11/27/2028	347	268.21	7,775			20,572		20,572	2,531						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.12/14/2023	.12/14/2028	1,013	271.35	23,568			61,040		61,040	9,993						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	E570DZIWZ7FF32WEFA76	.01/12/2024	.01/12/2029	33	273.68		771		2,062		2,062	1,290						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	W22LROWP2IHZNBB6K528	.05/14/2024	.05/14/2029	8,171	282.35		191,942		531,750		531,750	339,807						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	W22LROWP2IHZNBB6K528	.05/24/2024	.05/25/2029	647	282.71		15,189		41,085		41,085	25,896						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	W22LROWP2IHZNBB6K528	.06/14/2024	.06/14/2029	789	285.01		18,990		50,879		50,879	31,889						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	W22LROWP2IHZNBB6K528	.07/26/2024	.07/27/2029	194	283.48		4,675		11,569		11,569	6,894						0001
Citi Flexi Beta 5 Index Call	Index Account Hedge	N/A	Equity/Index	Citibank	W22LROWP2IHZNBB6K528	.09/27/2024	.09/27/2029	199	285.99		4,976		4,694		4,694	(282)						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			31,097		31,097	14,075						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			7,465		7,465	3,070						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			9,220		9,220	3,642						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP2IHZNBB6K528	.11/24/2021	.11/27/2024	1,415	202.87	12,829			7,668		7,668	3,169						0001

STATEMENT AS OF SEPTEMBER 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	12/13/2021	12/13/2024	5,553	200.43	49,640			41,537		41,537	18,325						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			31,538		31,538	13,429						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			88,710		88,710	35,812						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			78,915		78,915	31,996						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			59,672		59,672	24,385						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			8,883		8,883	3,646						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			37,057		37,057	26,158						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			9,135		9,135	3,698						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			13,922		13,922	5,389						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			28,643		28,643	11,205						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			17,447		17,447	6,874						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			29,284		29,284	11,600						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			16,594		16,594	6,612						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			7,914		7,914	3,156						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			7,816		7,816	2,914						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			4,199		4,199	1,580						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			26,923		26,923	10,036						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			33,377		33,377	12,417						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			88,792		88,792	32,589						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			26,794		26,794	9,498						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			20,750		20,750	7,054						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			57,094		57,094	19,524						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			3,598		3,598	1,236						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			6,636		6,636	2,286						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			46,758		46,758	16,045						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			50,511		50,511	16,715						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			18,569		18,569	6,096						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			15,510		15,510	5,136						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/13/2023	02/13/2026	591	196.35	4,663			7,349		7,349	2,434						0001

STATEMENT AS OF SEPTEMBER 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	W22LR0WP21HZNB6K528	02/24/2023	02/27/2026	965	195.93	7,522			12,289		12,289	4,042						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	03/14/2023	03/13/2026	2,321	195.19	18,482			30,704		30,704	8,076						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	03/27/2023	03/27/2026	2,366	195.30	19,127			31,226		31,226	10,148						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	04/13/2023	04/14/2026	1,602	197.84	12,997			18,859		18,859	6,185						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	04/27/2023	04/27/2026	4,437	197.87	35,998			52,360		52,360	17,217						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	05/11/2023	05/14/2026	457	199.14	3,749			5,100		5,100	1,714						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	05/25/2023	05/27/2026	1,674	198.37	13,512			19,464		19,464	5,952						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	06/13/2023	06/12/2026	5,593	202.21	45,579			54,086		54,086	19,017						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	06/26/2023	06/26/2026	583	200.72	4,703			6,109		6,109	2,104						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	07/13/2023	07/14/2026	2,131	200.40	17,165			22,820		22,820	7,585						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	07/27/2023	07/27/2026	563	202.32	4,549			5,522		5,522	1,888						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	08/14/2023	08/14/2026	10,584	200.30	84,588			115,579		115,579	38,420						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	08/25/2023	08/27/2026	3,991	199.18	31,641			45,901		45,901	14,968						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	09/14/2023	09/14/2026	3,910	202.55	31,442			38,632		38,632	13,294						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	09/26/2023	09/25/2026	1,517	200.38	12,008			16,673		16,673	5,553						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	10/12/2023	10/14/2026	2,788	198.74	21,938			33,423		33,423	10,676						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	10/26/2023	10/27/2026	405	197.31	3,160			5,186		5,186	1,618						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	11/13/2023	11/13/2026	461	197.59	3,604			5,844		5,844	1,833						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	11/27/2023	11/25/2026	430	197.67	3,400			5,453		5,453	1,711						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	12/13/2023	12/14/2026	2,106	196.55	16,684			28,077		28,077	8,636						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	12/26/2023	12/23/2026	1,094	198.41	8,810			13,540		13,540	4,309						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	01/12/2024	01/14/2027	724	198.77		5,846		8,882		8,882	3,035						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	01/25/2024	01/27/2027	266	199.38		2,147		3,187		3,187	1,041						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	02/13/2024	02/12/2027	317	201.59		2,566		3,480		3,480	913						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	02/27/2024	02/26/2027	407	203.89		3,328		4,050		4,050	722						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	03/14/2024	03/12/2027	2,091	204.73		17,163		20,132		20,132	2,969						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	03/27/2024	03/24/2027	1,431	207.50		11,880		12,195		12,195	315						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	04/11/2024	04/14/2027	1,198	206.15		9,781		10,963		10,963	1,182						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528	04/25/2024	04/27/2027	554	205.70		4,503		5,198		5,198	695						0001

STATEMENT AS OF SEPTEMBER 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	.05/13/2024	.05/14/2027	24	207.52		199		210		210	11						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.06/14/2024	.06/14/2027	879	205.82		7,258		16,709		16,709	9,451						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.06/27/2024	.06/25/2027	2,637	206.30		21,760		24,629		24,629	2,869						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.07/11/2024	.07/14/2027	540	209.07		4,565		4,491		4,491	(74)						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.07/26/2024	.07/27/2027	2,004	205.62		16,645		19,476		19,476	2,831						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.08/13/2024	.08/13/2027	2,995	204.70		25,133		30,425		30,425	5,292						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.08/26/2024	.08/27/2027	1,672	206.38		14,180		15,898		15,898	1,718						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.09/12/2024	.09/14/2027	3,870	207.24		33,203		35,719		35,719	2,516						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.09/26/2024	.09/27/2027	2,008	208.14		17,305		17,914		17,914	608						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.10/14/2021	.10/11/2024	111,725	201.53	1,071,762			683,759		683,759	309,479						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.10/27/2021	.10/25/2024	49,100	202.73	469,829			251,882		251,882	103,601						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.11/10/2021	.11/14/2024	79,297	203.45	763,091			381,419		381,419	150,665						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.11/22/2021	.11/27/2024	51,215	202.87	490,408			277,586		277,586	114,722						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.12/13/2021	.12/13/2024	56,094	200.43	529,545			419,586		419,586	185,112						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.12/27/2021	.12/27/2024	54,051	202.28	514,991			335,117		335,117	142,695						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.01/13/2022	.01/14/2025	50,885	200.63	476,760			385,706		385,706	155,707						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.01/26/2022	.01/27/2025	35,783	196.80	326,749			380,368		380,368	154,223						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.02/11/2022	.02/14/2025	62,704	199.94	580,463			521,696		521,696	213,193						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.02/25/2022	.02/27/2025	54,323	199.62	499,908			469,896		469,896	192,847						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.03/14/2022	.03/14/2025	67,714	202.66	629,886			1,013,007		1,013,007	715,064						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.03/24/2022	.03/27/2025	51,987	204.38	481,313			300,482		300,482	121,648						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.04/12/2022	.04/14/2025	91,785	202.68	831,554			637,906		637,906	246,902						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.04/26/2022	.04/25/2025	53,084	201.23	476,417			422,014		422,014	165,090						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.05/12/2022	.05/14/2025	63,604	201.34	572,428			510,103		510,103	200,988						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.05/25/2022	.05/27/2025	52,092	201.93	472,303			403,715		403,715	159,923						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.06/13/2022	.06/13/2025	53,879	202.25	476,199			413,790		413,790	164,869						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.06/27/2022	.06/27/2025	47,594	201.37	423,613			395,030		395,030	157,536						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.07/13/2022	.07/14/2025	40,575	199.16	357,988			397,233		397,233	148,100						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	.07/26/2022	.07/25/2025	29,258	199.98	259,784			272,976		272,976	102,695						0001	

STATEMENT AS OF SEPTEMBER 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	08/12/2022	08/14/2025	48,743	198.86	428,431			494,252		494,252	184,248						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/25/2022	08/27/2025	36,480	198.38	317,704			383,410		383,410	142,639						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/14/2022	09/12/2025	40,443	197.29	345,491			456,197		456,197	167,434						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/26/2022	09/26/2025	26,758	195.08	222,372			341,971		341,971	121,215						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/13/2022	10/14/2025	36,070	195.51	299,710			453,036		453,036	154,018						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	10/26/2022	10/27/2025	29,250	195.86	244,055			361,828		361,828	123,730						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/10/2022	11/14/2025	34,480	195.97	289,200			426,515		426,515	146,539						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	11/21/2022	11/26/2025	32,589	196.17	272,981			400,194		400,194	137,852						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/13/2022	12/12/2025	24,226	195.82	204,466			304,283		304,283	104,416						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	12/23/2022	12/23/2025	18,286	193.97	152,521			251,986		251,986	83,386						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/12/2023	01/14/2026	28,689	196.00	243,476			360,044		360,044	118,198						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	01/26/2023	01/27/2026	17,285	196.36	146,621			213,983		213,983	70,867						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/13/2023	02/13/2026	28,521	196.35	239,120			354,795		354,795	117,504						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	02/24/2023	02/27/2026	21,462	195.93	177,872			273,423		273,423	89,925						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/13/2023	03/13/2026	26,513	195.19	224,078			350,762		350,762	92,264						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	03/24/2023	03/27/2026	23,927	195.30	205,145			315,840		315,840	102,648						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/13/2023	04/14/2026	26,557	197.84	228,549			312,574		312,574	102,509						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	04/26/2023	04/27/2026	25,471	197.87	219,240			300,561		300,561	98,829						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/11/2023	05/14/2026	28,176	199.14	245,201			314,446		314,446	105,661						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	05/24/2023	05/27/2026	15,597	198.37	133,661			181,394		181,394	47,734						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/13/2023	06/12/2026	25,657	202.21	222,046			248,098		248,098	87,232						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	06/26/2023	06/26/2026	15,424	200.72	132,199			161,648		161,648	55,682						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/14/2023	07/14/2026	31,128	200.40	266,363			333,378		333,378	110,815						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/26/2023	07/27/2026	13,350	202.32	114,522			130,831		130,831	44,723						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/14/2023	08/14/2026	36,930	200.30	313,633			403,271		403,271	134,054						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/25/2023	08/27/2026	16,071	199.18	135,402			184,815		184,815	60,266						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/13/2023	09/14/2026	24,310	202.55	207,793			240,183		240,183	82,654						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/27/2023	09/25/2026	22,193	200.38	186,774			243,899		243,899	81,226						0001
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			328,256		328,256	104,856						0001

STATEMENT AS OF SEPTEMBER 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	10/26/2023	10/27/2026	17,470	197.31	144,774			223,441		223,441	69,705						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			352,653		352,653	110,604						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			255,755		255,755	80,277						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			400,273		400,273	123,115						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			212,084		212,084	67,497						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		410,723		410,723	123,720						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		175,298		175,298	49,953						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		487,244		487,244	105,463						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		158,163		158,163	20,097						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		496,999		496,999	46,887						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		164,898		164,898	(5,782)						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		472,791		472,791	24,341						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		220,569		220,569	17,415						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		372,198		372,198	(3,341)						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		120,690		120,690	(677)						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		965,509		965,509	519,955						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		79,637		79,637	4,879						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/12/2024	07/14/2027	47,085	209.07		422,308		391,274		391,274	(31,034)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/25/2024	07/27/2027	12,270	205.62		108,237		119,266		119,266	11,030						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/13/2024	08/13/2027	47,142	204.70		419,775		478,964		478,964	59,189						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/26/2024	08/27/2027	10,868	206.38		97,795		103,358		103,358	5,563						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/13/2024	09/14/2027	53,218	207.24		484,173		491,207		491,207	7,034						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/27/2024	09/27/2027	6,890	208.14		62,953		61,455		61,455	(1,497)						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			196,553		196,553	94,662						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			160,036		160,036	75,688						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			244,794		244,794	112,846						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			212,726		212,726	96,713						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			316,376		316,376	140,579						0001
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			148,959		148,959	55,758						0001

STATEMENT AS OF SEPTEMBER 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	W22LROWP21HZNBB6K528	01/12/2024	01/14/2025	19,113	198.77		101,813		172,204		172,204	70,391						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/26/2024	01/27/2025	12,439	199.38		66,216		107,220		107,220	41,004						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	02/14/2024	02/14/2025	23,176	201.59		124,275		165,938		165,938	41,663						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	02/27/2024	02/27/2025	18,196	203.89		98,686		105,355		105,355	6,669						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	03/13/2024	03/14/2025	21,418	204.73		116,641		116,731		116,731	90						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	03/27/2024	03/27/2025	19,465	207.50		107,437		80,585		80,585	(26,852)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	04/12/2024	04/14/2025	31,948	206.15		175,188		159,419		159,419	(15,769)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	04/25/2024	04/25/2025	18,313	205.70		99,826		97,609		97,609	(2,217)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	05/13/2024	05/14/2025	20,446	207.52		112,440		94,257		94,257	(18,182)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	05/23/2024	05/27/2025	16,728	207.08		92,142		78,286		78,286	(13,856)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	06/13/2024	06/13/2025	31,153	205.82		170,559		356,395		356,395	185,836						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	06/27/2024	06/27/2025	14,377	206.30		78,896		80,224		80,224	1,329						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	07/12/2024	07/14/2025	18,941	209.07		105,732		84,477		84,477	(21,255)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	07/25/2024	07/25/2025	16,749	205.62		91,610		102,841		102,841	11,231						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/14/2024	08/14/2025	26,224	204.70		143,862		177,272		177,272	33,410						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	08/26/2024	08/27/2025	21,330	206.38		117,974		128,191		128,191	10,217						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	09/12/2024	09/12/2025	18,452	207.24		102,483		105,730		105,730	3,247						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	09/27/2024	09/26/2025	13,231	208.14		74,083		71,715		71,715	(2,368)						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	10/14/2022	10/11/2024	19,170	195.51	134,928			222,185		222,185	104,862						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	10/26/2022	10/25/2024	9,195	195.86	65,016			103,631		103,631	48,276						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	11/14/2022	11/14/2024	19,957	195.97	141,578			222,722		222,722	101,382						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	11/21/2022	11/27/2024	10,338	196.17	73,414			113,614		113,614	51,173						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	12/13/2022	12/13/2024	17,450	195.82	124,037			197,356		197,356	87,074						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	12/27/2022	12/27/2024	12,863	193.97	90,569			165,802		165,802	70,488						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/12/2023	01/14/2025	16,434	196.00	117,244			184,550		184,550	74,445						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	01/26/2023	01/27/2025	9,793	196.36	69,997			107,530		107,530	43,384						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	02/14/2023	02/14/2025	17,301	196.35	122,632			191,173		191,173	76,988						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	02/27/2023	02/27/2025	10,917	195.93	76,790			124,783		124,783	50,001						0001
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNBB6K528	03/14/2023	03/14/2025	23,890	195.19	170,200			287,869		287,869	93,647						0001

STATEMENT AS OF SEPTEMBER 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	03/24/2023	03/27/2025	12,227	195.30	87,878			146,850		146,850	58,324						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			166,425		166,425	64,123						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			136,386		136,386	52,528						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			103,132		103,132	40,228						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			96,006		96,006	27,028						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			144,435		144,435	57,586						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			57,431		57,431	22,840						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			99,880		99,880	37,622						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			68,192		68,192	26,003						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			113,319		113,319	42,966						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			87,822		87,822	32,878						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			71,711		71,711	27,765						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			98,357		98,357	37,549						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			124,064		124,064	44,266						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			143,393		143,393	50,219						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			112,989		112,989	39,820						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			108,120		108,120	38,199						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			167,633		167,633	58,187						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			80,052		80,052	37,377						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		72,374		72,374	24,289						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		50,188		50,188	15,826						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		101,972		101,972	23,527						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		66,099		66,099	7,834						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		76,997		76,997	5,953						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		40,519		40,519	(3,920)						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		79,672		79,672	1,159						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		79,426		79,426	4,246						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		90,113		90,113	(4,843)						0001
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		68,414		68,414	(3,422)						0001

STATEMENT AS OF SEPTEMBER 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	06/13/2024	06/12/2026	11,063	205.82		81,972		176,235		176,235	94,263						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		69,166		69,166	3,394						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/12/2024	07/14/2026	10,542	209.07		80,005		71,053		71,053	(8,953)						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/25/2024	07/27/2026	8,632	205.62		64,432		71,218		71,218	6,785						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/14/2024	08/14/2026	13,068	204.70		98,173		114,213		114,213	16,041						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/26/2024	08/27/2026	10,863	206.38		82,281		87,451		87,451	5,169						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/13/2024	09/14/2026	12,787	207.24		97,785		99,356		99,356	1,571						0001	
Goldman Sachs Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/27/2024	09/25/2026	5,924	208.14		45,498		44,133		44,133	(1,365)						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			568		568	176						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			5,522		5,522	1,618						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			3,858		3,858	1,108						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		9,837		9,837	2,954						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		3,864		3,864	676						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		377		377	23						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		3,463		3,463	857						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		5,463		5,463	1,162						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		10,947		10,947	422						0001	
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/12/2024	07/14/2025	585	141.95		2,108		1,052		1,052	(1,056)						0001	
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	07/26/2024	07/25/2025	926	141.54		3,327		2,045		2,045	(1,282)						0001	
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/14/2024	08/14/2025	1,276	141.02		4,590		2,936		2,936	(1,654)						0001	
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	08/27/2024	08/27/2025	317	141.98		1,148		1,303		1,303	155						0001	
Goldman Sachs Mariner Index Call	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNBB6K528	09/27/2024	09/26/2025	91	142.78		333		356		356	23						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			179		179	11						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		2,188		2,188	104						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		3,353		3,353	545						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		5,875		5,875	1,177						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		1,310		1,310	255						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		1,280		1,280	246						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		755		755	221						0001	

STATEMENT AS OF SEPTEMBER 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)	
	Goldman Sachs Mariner Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	.01/26/2024	.01/27/2026	181	138.19	.888		1,250		1,250	.363						0001	
	Goldman Sachs Mariner Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	.02/27/2024	.02/27/2026	315	139.56	1,549		1,999		1,999	.450						0001	
	Goldman Sachs Mariner Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	.03/14/2024	.03/13/2026	64	140.59	.317		.378		.378	.61						0001	
	Goldman Sachs Mariner Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	.05/23/2024	.05/27/2026	279	140.03	1,365		1,771		1,771	.406						0001	
	Goldman Sachs Mariner Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	.06/27/2024	.06/26/2026	3,459	140.23	17,072		19,334		19,334	2,262						0001	
	Goldman Sachs Mariner Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	.07/12/2024	.07/14/2026	113	141.95	.566		.410		.410	(156)						0001	
	Goldman Sachs Mariner Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	.07/26/2024	.07/27/2026	389	141.54	1,953		1,582		1,582	(371)						0001	
	Goldman Sachs Mariner Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	.08/27/2024	.08/27/2026	740	141.98	3,759		4,363		4,363	.604						0001	
	Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	.10/13/2023	.10/11/2024	1,755	132.76	11,743		28,011		28,011	10,056						0001	
	Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	.10/27/2023	.10/25/2024	713	126.27	4,536		14,669		14,669	4,127						0001	
	Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	.11/14/2023	.11/14/2024	4,469	134.02	30,250		66,863		66,863	23,331						0001	
	Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	.11/27/2023	.11/27/2024	1,132	134.33	7,676		16,656		16,656	5,726						0001	
	Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	.12/14/2023	.12/13/2024	4,011	139.38	28,341		43,876		43,876	15,040						0001	
	Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	.12/27/2023	.12/26/2024	592	140.26	4,208		6,166		6,166	2,077						0001	
	Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	.01/12/2024	.01/14/2025	1,279	140.71	9,144		13,150		13,150	4,006						0001	
	Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	.01/26/2024	.01/27/2025	178	140.09	1,268		1,935		1,935	.667						0001	
	Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	.02/14/2024	.02/14/2025	1,154	140.35	8,197		12,501		12,501	4,303						0001	
	Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	.02/27/2024	.02/27/2025	836	142.36	6,010		8,100		8,100	2,090						0001	
	Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	.03/14/2024	.03/14/2025	3,926	145.18	28,785		32,273		32,273	3,488						0001	
	Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs	W22LROWP21HZNB6K528	.03/27/2024	.03/27/2025	2,121	148.99	15,990		13,638		13,638	(2,352)						0001	

STATEMENT AS OF SEPTEMBER 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 Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	.04/12/2024	.04/14/2025	4,302	.....	.....139.71	.....	.....30,351	.....	.....50,632	.....	.....50,632	20,281	.....	.....	.....	.....	.....	0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	.04/26/2024	.04/25/2025	1,723	.....	.....139.86	.....	.....12,171	.....	.....20,281	.....	.....20,281	8,111	.....	.....	.....	.....	.....	0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	.05/14/2024	.05/14/2025	410	.....	.....143.99	.....	.....2,980	.....	.....4,757	.....	.....4,757	1,778	.....	.....	.....	.....	.....	0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	.05/23/2024	.05/27/2025	1,558	.....	.....141.18	.....	.....11,110	.....	.....19,073	.....	.....19,073	7,963	.....	.....	.....	.....	.....	0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	.06/14/2024	.06/13/2025	3,640	.....	.....141.21	.....	.....26,008	.....	.....44,881	.....	.....44,881	18,872	.....	.....	.....	.....	.....	0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	.06/27/2024	.06/27/2025	1,901	.....	.....142.04	.....	.....13,662	.....	.....23,229	.....	.....23,229	9,567	.....	.....	.....	.....	.....	0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	.07/26/2024	.07/25/2025	1,293	.....	.....146.14	.....	.....9,582	.....	.....15,455	.....	.....15,455	5,872	.....	.....	.....	.....	.....	0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	.08/14/2024	.08/14/2025	2,182	.....	.....146.17	.....	.....16,237	.....	.....27,171	.....	.....27,171	10,934	.....	.....	.....	.....	.....	0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	.08/27/2024	.08/27/2025	992	.....	.....149.22	.....	.....7,548	.....	.....8,083	.....	.....8,083	535	.....	.....	.....	.....	.....	0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	.09/13/2024	.09/12/2025	2,519	.....	.....152.05	.....	.....19,571	.....	.....17,985	.....	.....17,985	(1,586)	.....	.....	.....	.....	.....	0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	.09/27/2024	.09/26/2025	1,403	.....	.....151.80	.....	.....10,906	.....	.....10,355	.....	.....10,355	(550)	.....	.....	.....	.....	.....	0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	.10/14/2022	.10/11/2024	330	.....	.....151.36	.....	.....3,030	.....	.....400	.....	.....400	(254)	.....	.....	.....	.....	.....	0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	.10/27/2022	.10/25/2024	763	.....	.....157.30	.....	.....7,272	.....	.....168	.....	.....168	(664)	.....	.....	.....	.....	.....	0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	.11/14/2022	.11/14/2024	5,490	.....	.....157.91	.....	.....52,627	.....	.....2,635	.....	.....2,635	(3,514)	.....	.....	.....	.....	.....	0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	.11/23/2022	.11/27/2024	864	.....	.....158.60	.....	.....8,302	.....	.....510	.....	.....510	(449)	.....	.....	.....	.....	.....	0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	.12/14/2022	.12/13/2024	1,986	.....	.....161.09	.....	.....19,520	.....	.....973	.....	.....973	(834)	.....	.....	.....	.....	.....	0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	.12/27/2022	.12/27/2024	164	.....	.....158.46	.....	.....1,578	.....	.....176	.....	.....176	(33)	.....	.....	.....	.....	.....	0001

STATEMENT AS OF SEPTEMBER 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 Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	.01/13/2023	.01/14/2025	 187	.....	..... 160.46	 1,830	.....	.....	..... 179	.....	..... 179	 (39)	.....	.....	.....	.....	.....	0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	.01/27/2023	.01/27/2025	 4,226	.....	..... 158.55	 40,870	.....	.....	..... 6,339	.....	..... 6,339	 127	.....	.....	.....	.....	.....	0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	.02/27/2023	.02/27/2025	 114	.....	..... 149.00	 1,022	.....	.....	..... 622	.....	..... 622	 216	.....	.....	.....	.....	.....	0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	.03/14/2023	.03/14/2025	 1,030	.....	..... 150.54	 9,455	.....	.....	..... 5,066	.....	..... 5,066	 1,730	.....	.....	.....	.....	.....	0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	.03/27/2023	.03/27/2025	 2,123	.....	..... 152.17	 19,768	.....	.....	..... 9,340	.....	..... 9,340	 3,163	.....	.....	.....	.....	.....	0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	.04/14/2023	.04/14/2025	 2,115	.....	..... 156.04	 20,196	.....	.....	..... 6,810	.....	..... 6,810	 1,946	.....	.....	.....	.....	.....	0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	.04/27/2023	.04/25/2025	 97	.....	..... 154.52	 918	.....	.....	..... 376	.....	..... 376	 119	.....	.....	.....	.....	.....	0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	.05/12/2023	.05/14/2025	 215	.....	..... 153.33	 2,023	.....	.....	..... 977	.....	..... 977	 334	.....	.....	.....	.....	.....	0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	.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 W22LROWP21HZNB6K528	.06/27/2023	.06/27/2025	 1,709	.....	..... 148.65	 15,367	.....	.....	..... 11,995	.....	..... 11,995	 4,477	.....	.....	.....	.....	.....	0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	.07/14/2023	.07/14/2025	 493	.....	..... 152.26	 4,545	.....	.....	..... 2,773	.....	..... 2,773	 842	.....	.....	.....	.....	.....	0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	.08/25/2023	.08/27/2025	 554	.....	..... 142.63	 4,756	.....	.....	..... 5,866	.....	..... 5,866	 2,060	.....	.....	.....	.....	.....	0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	.09/14/2023	.09/12/2025	 159	.....	..... 144.57	 1,385	.....	.....	..... 1,542	.....	..... 1,542	 554	.....	.....	.....	.....	.....	0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	.09/27/2023	.09/26/2025	 1,040	.....	..... 133.63	 8,354	.....	.....	..... 16,518	.....	..... 16,518	 4,889	.....	.....	.....	.....	.....	0001
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	.....	.....	..... 17,832	.....	..... 17,832	 4,946	.....	.....	.....	.....	.....	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	.....	.....	..... 4,490	.....	..... 4,490	 973	.....	.....	.....	.....	.....	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	.....	.....	..... 8,960	.....	..... 8,960	 2,558	.....	.....	.....	.....	.....	0001

STATEMENT AS OF SEPTEMBER 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 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	.....	.....	..... 26,697	.....	..... 26,697	 7,671	.....	.....	.....	.....	.....	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	.....	.....	..... 27,151	.....	..... 27,151	 8,736	.....	.....	.....	.....	.....	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	.....	.....	..... 10,746	.....	..... 10,746	 3,499	.....	.....	.....	.....	.....	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	.....	..... 36,042	.....	..... 36,042	 11,072	.....	.....	.....	.....	.....	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	.....	..... 1,097	.....	..... 1,097	 364	.....	.....	.....	.....	.....	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	.....	..... 11,183	.....	..... 11,183	 3,729	.....	.....	.....	.....	.....	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	.....	..... 21,042	.....	..... 21,042	 5,735	.....	.....	.....	.....	.....	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	.....	..... 33,659	.....	..... 33,659	 5,768	.....	.....	.....	.....	.....	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	.....	..... 14,926	.....	..... 14,926	 19	.....	.....	.....	.....	.....	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	.....	..... 69,138	.....	..... 69,138	 25,541	.....	.....	.....	.....	.....	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	.....	..... 20,030	.....	..... 20,030	 7,388	.....	.....	.....	.....	.....	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	.....	..... 54,853	.....	..... 54,853	 18,854	.....	.....	.....	.....	.....	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	.....	..... 37,956	.....	..... 37,956	 14,358	.....	.....	.....	.....	.....	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	.....	..... 91,003	.....	..... 91,003	 34,161	.....	.....	.....	.....	.....	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	.....	..... 41,620	.....	..... 41,620	 15,259	.....	.....	.....	.....	.....	0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	. 07/12/2024	. 07/14/2026	 2,627	.....	..... 147.29	.....	..... 23,530	.....	..... 34,604	.....	..... 34,604	 11,074	.....	.....	.....	.....	.....	0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LROWP21HZNB6K528	. 07/26/2024	. 07/27/2026	 753	.....	..... 146.14	.....	..... 6,710	.....	..... 10,056	.....	..... 10,056	 3,346	.....	.....	.....	.....	.....	0001

STATEMENT AS OF SEPTEMBER 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 Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNB6K528	.08/14/2024	.08/14/2026	3,051	.....	.....146.17	.....	.....27,474	.....	.....41,894	.....	.....41,894	14,420	.....	.....	.....	.....	.....	0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNB6K528	.08/27/2024	.08/27/2026	972	.....	.....149.22	.....	.....8,932	.....	.....9,562	.....	.....9,562	630	.....	.....	.....	.....	.....	0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNB6K528	.09/13/2024	.09/14/2026	1,322	.....	.....152.05	.....	.....12,462	.....	.....11,739	.....	.....11,739	(723)	.....	.....	.....	.....	.....	0001
Goldman Sachs Pathfinder Index Call	Index Account Hedge .	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNB6K528 ZBUT11V806EZRVTTWT807	.09/27/2024	.09/25/2026	1,245	.....	.....151.80	.....	.....11,699	.....	.....11,243	.....	.....11,243	(456)	.....	.....	.....	.....	.....	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	.....	.....267,114	.....	.....267,114	106,398	.....	.....	.....	.....	.....	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	.....	.....109,291	.....	.....109,291	39,596	.....	.....	.....	.....	.....	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	.....	.....251,724	.....	.....251,724	104,032	.....	.....	.....	.....	.....	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	.....	.....165,830	.....	.....165,830	69,222	.....	.....	.....	.....	.....	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	.....	.....99,624	.....	.....99,624	44,364	.....	.....	.....	.....	.....	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	.....	.....88,057	.....	.....88,057	30,436	.....	.....	.....	.....	.....	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	.....	.....114,559	.....	.....114,559	54,156	.....	.....	.....	.....	.....	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	.....	.....75,589	.....	.....75,589	39,406	.....	.....	.....	.....	.....	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	.....	.....181,202	.....	.....181,202	107,271	.....	.....	.....	.....	.....	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	.....	.....108,255	.....	.....108,255	62,443	.....	.....	.....	.....	.....	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	.....	.....138,255	.....	.....138,255	74,126	.....	.....	.....	.....	.....	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	.....	.....152,507	.....	.....152,507	70,716	.....	.....	.....	.....	.....	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	.....	.....273,003	.....	.....273,003	159,088	.....	.....	.....	.....	.....	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	.....	.....120,410	.....	.....120,410	70,933	.....	.....	.....	.....	.....	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	.....	.....156,170	.....	.....156,170	80,136	.....	.....	.....	.....	.....	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	.....	.....169,736	.....	.....169,736	92,021	.....	.....	.....	.....	.....	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	.....	.....318,298	.....	.....318,298	243,227	.....	.....	.....	.....	.....	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	.....	.....108,659	.....	.....108,659	57,228	.....	.....	.....	.....	.....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/12/2024	.07/14/2025	5,794	.....	.....217.64	.....	.....40,983	.....	.....72,541	.....	.....72,541	31,558	.....	.....	.....	.....	.....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/26/2024	.07/25/2025	9,953	.....	.....220.33	.....	.....71,711	.....	.....109,585	.....	.....109,585	37,874	.....	.....	.....	.....	.....	0001

STATEMENT AS OF SEPTEMBER 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)
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/14/2024	.08/14/2025	11,553	.....	.....222.36	.....	.....83,749	.....	.....116,227	.....	.....116,227	32,477	.....	.....	.....	.....	.....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/27/2024	.08/27/2025	5,870	.....	.....225.22	.....	.....43,229	.....	.....51,185	.....	.....51,185	7,955	.....	.....	.....	.....	.....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/13/2024	.09/12/2025	8,211	.....	.....227.73	.....	.....61,336	.....	.....63,228	.....	.....63,228	1,892	.....	.....	.....	.....	.....	0001
JP Morgan Index Call	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/27/2024	.09/26/2025	7,918	.....	.....228.34	.....	.....59,845	.....	.....59,860	.....	.....59,860	15	.....	.....	.....	.....	.....	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	.....	.....90,450	.....	.....90,450	41,135	.....	.....	.....	.....	.....	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	.....	.....49,027	.....	.....49,027	22,140	.....	.....	.....	.....	.....	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	.....	.....51,021	.....	.....51,021	22,509	.....	.....	.....	.....	.....	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	.....	.....49,809	.....	.....49,809	21,636	.....	.....	.....	.....	.....	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	.....	.....66,792	.....	.....66,792	28,112	.....	.....	.....	.....	.....	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	.....	.....78,816	.....	.....78,816	33,368	.....	.....	.....	.....	.....	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	.....	.....51,780	.....	.....51,780	20,484	.....	.....	.....	.....	.....	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	.....	.....75,514	.....	.....75,514	29,837	.....	.....	.....	.....	.....	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	.....	.....93,559	.....	.....93,559	37,519	.....	.....	.....	.....	.....	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	.....	.....43,918	.....	.....43,918	17,496	.....	.....	.....	.....	.....	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	.....	.....56,315	.....	.....56,315	23,397	.....	.....	.....	.....	.....	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	.....	.....63,712	.....	.....63,712	25,312	.....	.....	.....	.....	.....	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	.....	.....71,800	.....	.....71,800	27,679	.....	.....	.....	.....	.....	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	.....	.....51,564	.....	.....51,564	19,826	.....	.....	.....	.....	.....	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	.....	.....66,931	.....	.....66,931	25,289	.....	.....	.....	.....	.....	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	.....	.....84,660	.....	.....84,660	30,448	.....	.....	.....	.....	.....	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	.....	.....65,003	.....	.....65,003	24,409	.....	.....	.....	.....	.....	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	.....	.....42,729	.....	.....42,729	16,034	.....	.....	.....	.....	.....	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	.....	.....32,297	.....	.....32,297	11,773	.....	.....	.....	.....	.....	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	.....	.....27,464	.....	.....27,464	10,035	.....	.....	.....	.....	.....	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	.....	.....68,263	.....	.....68,263	24,448	.....	.....	.....	.....	.....	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	.....	.....38,273	.....	.....38,273	13,300	.....	.....	.....	.....	.....	0001

STATEMENT AS OF SEPTEMBER 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)
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			27,636		27,636	9,725						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			13,012		13,012	4,090						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			34,909		34,909	10,168						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			56,921		56,921	15,431						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			39,741		39,741	12,175						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			21,375		21,375	6,673						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			30,326		30,326	10,575						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			34,155		34,155	16,296						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		48,417		48,417	18,936						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		37,414		37,414	16,030						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		94,794		94,794	46,436						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		32,960		32,960	15,683						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		62,516		62,516	27,549						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		19,787		19,787	7,483						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		53,345		53,345	25,770						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		73,694		73,694	36,068						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		43,396		43,396	18,211						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		45,887		45,887	20,281						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		110,664		110,664	78,946						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		15,966		15,966	6,770						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/12/2024	.07/14/2026	2,160		217.64		21,291		32,285		32,285	10,994						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.07/26/2024	.07/27/2026	1,684		220.33		16,843		23,085		23,085	6,242						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/14/2024	.08/14/2026	4,245		222.36		43,141		54,638		54,638	11,497						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.08/27/2024	.08/27/2026	1,594		225.22		16,442		18,618		18,618	2,176						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/13/2024	.09/14/2026	2,525		227.73		26,623		27,143		27,143	520						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.09/27/2024	.09/25/2026	3,039		228.34		32,479		32,156		32,156	(323)						0001

STATEMENT AS OF SEPTEMBER 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)
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			1,039		1,039	(4,156)						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			3,059		3,059	(2,531)						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			8,748		8,748	(3,844)						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			6,144		6,144	344						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			9,804		9,804	593						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			3,587		3,587	(161)						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			4,787		4,787	(25)						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			17,953		17,953	4,235						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			21,567		21,567	6,364						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			4,759		4,759	1,372						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			31,375		31,375	20,897						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			15,245		15,245	4,755						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			16,955		16,955	4,868						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			12,872		12,872	4,209						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			34,375		34,375	12,031						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	05/27/2022	05/27/2025	4,657		232.36	58,861			24,820		24,820	8,522						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			54,905		54,905	20,464						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			14,518		14,518	5,462						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			15,466		15,466	5,548						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			49,944		49,944	18,078						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			39,084		39,084	14,279						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			18,730		18,730	6,838						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			51,247		51,247	18,466						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			27,593		27,593	9,259						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			32,179		32,179	10,194						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			33,598		33,598	10,846						0001

STATEMENT AS OF SEPTEMBER 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)
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			35,547		35,547	11,711						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			15,207		15,207	5,097						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			92,857		92,857	31,963						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			80,667		80,667	26,960						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			21,077		21,077	7,083						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			1,510		1,510	510						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			16,713		16,713	5,506						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			23,308		23,308	7,449						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			44,573		44,573	14,786						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			22,428		22,428	7,133						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			15,900		15,900	5,072						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			31,569		31,569	9,969						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			51,585		51,585	15,725						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			52,441		52,441	14,963						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			30,563		30,563	9,256						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			35,111		35,111	10,614						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			24,161		24,161	7,197						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			38,152		38,152	11,399						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			114,922		114,922	33,303						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			16,951		16,951	4,726						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			28,616		28,616	8,093						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			38,803		38,803	9,620						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			92,241		92,241	21,622						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			11,652		11,652	2,527						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			21,645		21,645	5,378						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			24,453		24,453	6,207						0001

STATEMENT AS OF SEPTEMBER 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)
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 12/14/2023	12/14/2026	1,567		215.10	17,659			27,073		27,073	7,849						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 12/27/2023	12/24/2026	1,744		216.18	19,906			29,315		29,315	8,667						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 01/12/2024	01/14/2027	3,326		215.30		37,590		57,599		57,599	20,009						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 01/26/2024	01/27/2027	2,109		213.80		23,678		38,160		38,160	14,482						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 02/14/2024	02/12/2027	3,971		211.04		43,576		77,431		77,431	33,855						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 02/27/2024	02/26/2027	916		211.73		10,146		17,601		17,601	7,455						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 03/14/2024	03/12/2027	3,900		213.34		43,846		72,070		72,070	28,223						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 03/27/2024	03/25/2027	4,818		215.87		55,328		83,491		83,491	28,163						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 04/12/2024	04/14/2027	2,001		211.38		22,292		39,082		39,082	16,790						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 04/26/2024	04/27/2027	886		211.12		9,836		17,449		17,449	7,613						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 05/14/2024	05/14/2027	3,308		214.65		37,488		59,803		59,803	22,315						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 05/24/2024	05/27/2027	2,587		213.38		29,587		48,427		48,427	18,840						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 06/14/2024	06/14/2027	3,753		213.94		43,683		139,063		139,063	95,380						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 06/27/2024	06/25/2027	1,580		213.86		18,556		29,397		29,397	10,841						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 07/12/2024	07/14/2027	3,538		217.64		42,427		60,004		60,004	17,577						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 07/26/2024	07/27/2027	1,552		220.33		18,913		24,618		24,618	5,706						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 08/14/2024	08/13/2027	4,484		222.36		55,633		67,659		67,659	12,027						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 08/27/2024	08/27/2027	6,301		225.22		79,464		88,270		88,270	8,806						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 09/13/2024	09/14/2027	5,862		227.73		75,695		76,971		76,971	1,276						0001
JP Morgan Index Call	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 09/27/2024	09/27/2027	4,528		228.34		59,352		58,732		58,732	(619)						0001
JP Morgan Index Call 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			6,655,390		6,655,390	3,646,027						0001
JP Morgan Index Call 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			5,086,817		5,086,817	2,523,062						0001
JP Morgan Index Call 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			4,772,115		4,772,115	2,730,753						0001
JP Morgan Index Call S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	JP Morgan	G5GSEF7VJP5170UK5573 11/27/2023	11/27/2024	2,492		4,550.43	936,088			3,011,957		3,011,957	1,744,490						0001
JP Morgan Index Call S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 12/14/2023	12/13/2024	4,655		4,719.55	1,720,622			4,921,672		4,921,672	3,070,692						0001
JP Morgan Index Call S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 12/27/2023	12/27/2024	2,253		4,781.58	854,964			2,251,898		2,251,898	1,005,954						0001

STATEMENT AS OF SEPTEMBER 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	Wells Fargo	ZBUT11V806EZRVTWT807 .01/12/2024	.01/14/2025	3,031		4,783.83		1,171,600		3,060,684		3,060,684	1,889,084						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	PBLD0EJDB5FIWOLXP3B76 .01/26/2024	.01/27/2025	1,964		4,890.97		778,239		1,790,283		1,790,283	1,012,044						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		3,389,444		3,389,444	1,676,560						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	JP Morgan	G5GSEF7VJP5170UK5573 ZBUT11V806EZRVTWT807 .02/27/2024	.02/27/2025	2,064		5,078.18		831,928		1,579,900		1,579,900	747,973						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .03/14/2024	.03/14/2025	3,012		5,150.48		1,267,978		2,153,965		2,153,965	885,988						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .03/27/2024	.03/27/2025	3,197		5,248.49		1,347,518		2,052,532		2,052,532	705,014						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	ZBUT11V806EZRVTWT807 .04/12/2024	.04/14/2025	4,280		5,123.41		1,993,251		3,276,565		3,276,565	1,283,314						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		2,045,036		2,045,036	900,945						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	G5GSEF7VJP5170UK5573 .05/14/2024	.05/14/2025	3,459		5,246.68		1,522,617		2,393,137		2,393,137	870,520						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	JP Morgan	PBLD0EJDB5FIWOLXP3B76 ZBUT11V806EZRVTWT807 .05/24/2024	.05/27/2025	3,687		5,304.72		1,534,775		2,418,229		2,418,229	883,453						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .06/14/2024	.06/13/2025	3,455		5,431.60		1,454,670		2,028,285		2,028,285	573,614						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	ZBUT11V806EZRVTWT807 .06/27/2024	.06/27/2025	3,009		5,482.87		1,404,065		1,687,373		1,687,373	283,308						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FIWOLXP3B76 .07/12/2024	.07/14/2025	3,825		5,615.35		1,761,196		1,894,310		1,894,310	133,114						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	JP Morgan	PBLD0EJDB5FIWOLXP3B76 ZBUT11V806EZRVTWT807 .07/26/2024	.07/25/2025	1,903		5,459.10		833,125		1,155,189		1,155,189	322,064						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	ZBUT11V806EZRVTWT807 .08/14/2024	.08/14/2025	3,867		5,455.21		1,746,902		2,488,350		2,488,350	741,448						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	JP Morgan	W22LR0WP21HZNB6K528 ZBUT11V806EZRVTWT807 .08/27/2024	.08/27/2025	1,957		5,625.80		839,202		1,057,197		1,057,197	217,995						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTWT807 .09/13/2024	.09/12/2025	2,937		5,626.02		1,270,910		1,653,893		1,653,893	382,983						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	ZBUT11V806EZRVTWT807 .09/27/2024	.09/26/2025	2,010		5,738.17		940,579		1,011,769		1,011,769	71,190						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	G5GSEF7VJP5170UK5573 .10/13/2023	.10/11/2024	74		4,327.78	30,465			105,894		105,894	58,156						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			16,410		16,410	8,139						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			87,005		87,005	49,787						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			10,892		10,892	6,308						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	JP Morgan	PBLD0EJDB5FIWOLXP3B76 .12/14/2023	.12/13/2024	56		4,719.55	22,064			59,371		59,371	37,042						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	E570DZVZ7FF32TWIFA76 .01/12/2024	.01/14/2025	26		4,783.83		10,106		26,174		26,174	16,068						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	PBLD0EJDB5FIWOLXP3B76 .01/26/2024	.01/27/2025	6		4,890.97		2,366		5,405		5,405	3,040						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	G5GSEF7VJP5170UK5573 .03/15/2024	.02/14/2025	59		5,000.62		20,559		33,813		33,813	13,253						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	PBLD0EJDB5FIWOLXP3B76 .03/15/2024	.02/14/2025	59		5,000.62		7,828		15,418		15,418	7,591						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	JP Morgan	PBLD0EJDB5FIWOLXP3B76 .02/27/2024	.02/27/2025	24		5,078.18		10,237		18,544		18,544	8,306						0001

STATEMENT AS OF SEPTEMBER 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	JP Morgan	ZBUT11V806EZRVTTW807 .03/14/2024	.03/14/2025	69		5,150.48		30,217		49,022		49,022	18,805						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		29,359		29,359	9,098						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	ZBUT11V806EZRVTTW807 .04/12/2024	.04/14/2025	73		5,123.41		34,014		55,728		55,728	21,714						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 .04/26/2024	.04/25/2025	85		5,099.96		37,979		67,577		67,577	29,598						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	G5GSEF7VJP5170UK5573 .05/14/2024	.05/14/2025	26		5,246.68		11,718		18,328		18,328	6,610						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	JP Morgan	PBLD0EJDB5FWOLXP3B76 ZBUT11V806EZRVTTW807 .05/24/2024	.05/27/2025	39		5,304.72		17,364		25,840		25,840	8,476						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		94,349		94,349	21,872						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	ZBUT11V806EZRVTTW807 .06/27/2024	.06/27/2025	34		5,482.87		15,744		18,919		18,919	3,176						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Wells Fargo	PBLD0EJDB5FWOLXP3B76 .07/12/2024	.07/14/2025	44		5,615.35		20,493		21,960		21,960	1,467						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	JP Morgan	PBLD0EJDB5FWOLXP3B76 ZBUT11V806EZRVTTW807 .07/26/2024	.07/25/2025	45		5,459.10		21,313		27,577		27,577	6,264						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	ZBUT11V806EZRVTTW807 .08/14/2024	.08/14/2025	30		5,455.21		13,514		19,226		19,226	5,712						0001
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	JP Morgan	W22LR0WP21HZNBB6K528 ZBUT11V806EZRVTTW807 .08/27/2024	.08/27/2025	41		5,625.80		18,495		21,890		21,890	3,395						0002
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTW807 .09/13/2024	.09/12/2025	46		5,626.02		21,030		25,824		25,824	4,795						0003
S&P500 OTC European Call-Buy	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 .09/27/2024	.09/26/2025	7		5,738.17		3,355		3,599		3,599	244						0004
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										35,602,576	36,352,171	0	114,086,874	XXX	114,086,874	44,945,911	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										35,602,576	36,352,171	0	114,086,874	XXX	114,086,874	44,945,911	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
TIDEWATER INC Tidewater Warrant 88642R133	Tidewater	N/A		US - Chicago Board	549300UQMTB7PD2UT305 .01/31/2018	.07/31/2042	1,941		0.00													
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										35,602,576	36,352,171	0	114,086,874	XXX	114,086,874	44,945,911	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										35,602,576	36,352,171	0	114,086,874	XXX	114,086,874	44,945,911	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	Barclays	G5GSEF7VJP5170UK5573 .10/13/2023	.10/11/2024	531		4,414.34	(186,368)			(716,932)		(716,932)	(408,533)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 .10/13/2023	.10/11/2024	242		4,425.16	(83,409)			(324,342)		(324,342)	(185,739)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 .10/13/2023	.10/11/2024	810		4,435.97	(273,776)			(1,076,301)		(1,076,301)	(619,426)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573 .10/13/2023	.10/11/2024	252		4,446.79	(83,568)			(332,194)		(332,194)	(192,135)						0001

STATEMENT AS OF SEPTEMBER 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	10/13/2023	10/11/2024	614	4,457.61	(199,573)			(802,389)		(802,389)	(466,392)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/13/2023	10/11/2024	220	4,468.43	(70,260)			(285,723)		(285,723)	(166,906)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/13/2023	10/11/2024	567	4,522.53	(163,049)			(704,034)		(704,034)	(421,592)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/13/2023	10/11/2024	226	4,576.63	(58,277)			(268,485)		(268,485)	(164,803)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/13/2023	10/11/2024	555	4,598.27	(136,723)			(647,420)		(647,420)	(401,429)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/13/2023	10/11/2024	166	4,695.64	(32,778)			(177,642)		(177,642)	(115,723)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/13/2023	10/11/2024	262	4,717.28	(48,934)			(274,023)		(274,023)	(180,648)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/13/2023	10/11/2024	109	4,760.56	(18,219)			(109,308)		(109,308)	(73,806)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/13/2023	10/11/2024	79	4,782.20	(12,413)			(77,206)		(77,206)	(52,746)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/27/2023	10/25/2024	481	4,199.72	(167,735)			(753,204)		(753,204)	(386,886)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/27/2023	10/25/2024	525	4,220.30	(176,731)			(811,243)		(811,243)	(420,408)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/27/2023	10/25/2024	114	4,230.60	(37,659)			(174,818)		(174,818)	(91,000)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/27/2023	10/25/2024	500	4,240.89	(162,376)			(762,337)		(762,337)	(398,609)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/27/2023	10/25/2024	201	4,251.18	(64,192)			(304,863)		(304,863)	(160,122)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/27/2023	10/25/2024	304	4,302.65	(88,065)			(444,107)		(444,107)	(238,588)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/27/2023	10/25/2024	242	4,374.71	(60,880)			(336,483)		(336,483)	(186,672)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/27/2023	10/25/2024	487	4,487.93	(95,578)			(623,005)		(623,005)	(363,740)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/27/2023	10/25/2024	120	4,518.81	(21,925)			(150,262)		(150,262)	(88,959)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	10/27/2023	10/25/2024	112	4,570.28	(17,952)			(134,488)		(134,488)	(81,482)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/14/2023	11/14/2024	562	4,596.85	(176,870)			(652,205)		(652,205)	(390,150)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/14/2023	11/14/2024	155	4,608.09	(47,769)			(178,304)		(178,304)	(107,207)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/14/2023	11/14/2024	623	4,619.33	(187,533)			(709,806)		(709,806)	(428,996)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/14/2023	11/14/2024	232	4,630.57	(68,258)			(261,622)		(261,622)	(158,962)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/14/2023	11/14/2024	379	4,641.81	(108,997)			(423,187)		(423,187)	(258,529)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/14/2023	11/14/2024	780	4,653.05	(219,263)			(862,489)		(862,489)	(529,847)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/14/2023	11/14/2024	270	4,720.49	(65,475)			(280,614)		(280,614)	(178,718)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/14/2023	11/14/2024	243	4,787.92	(50,121)			(235,929)		(235,929)	(155,905)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	11/14/2023	11/14/2024	316	4,900.31	(48,132)			(271,715)		(271,715)	(189,816)						0001

STATEMENT AS OF SEPTEMBER 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	G5GSEF7VJP5I70UK5573 ZBUT11V806EZRVTTWT807	11/14/2023	11/14/2024	221	4,990.23	(25,749)			(170,536)		(170,536)	(124,079)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	11/27/2023	11/27/2024	527	4,652.81	(162,358)			(583,022)		(583,022)	(353,656)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	11/27/2023	11/27/2024	451	4,675.57	(132,816)			(489,641)		(489,641)	(300,499)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	11/27/2023	11/27/2024	197	4,686.94	(56,719)			(211,839)		(211,839)	(130,797)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	11/27/2023	11/27/2024	199	4,698.32	(55,927)			(211,720)		(211,720)	(131,529)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	11/27/2023	11/27/2024	340	4,709.70	(93,071)			(357,288)		(357,288)	(223,350)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	11/27/2023	11/27/2024	147	4,777.95	(34,495)			(144,575)		(144,575)	(93,833)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	11/27/2023	11/27/2024	91	4,834.83	(18,621)			(84,760)		(84,760)	(56,645)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	11/27/2023	11/27/2024	163	4,846.21	(32,249)			(149,350)		(149,350)	(100,372)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	11/27/2023	11/27/2024	72	4,959.97	(10,352)			(57,978)		(57,978)	(41,091)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	11/27/2023	11/27/2024	237	4,994.10	(30,546)			(182,483)		(182,483)	(131,310)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	11/27/2023	11/27/2024	67	5,096.48	(6,129)			(44,894)		(44,894)	(33,769)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	12/14/2023	12/13/2024	748	4,825.74	(223,830)			(712,456)		(712,456)	(470,301)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	12/14/2023	12/13/2024	566	4,837.54	(165,319)			(532,838)		(532,838)	(353,786)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	12/14/2023	12/13/2024	864	4,849.34	(246,084)			(803,133)		(803,133)	(536,312)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	12/14/2023	12/13/2024	173	4,861.14	(48,092)			(158,984)		(158,984)	(106,769)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	12/14/2023	12/13/2024	877	4,872.94	(237,356)			(794,944)		(794,944)	(536,855)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	12/14/2023	12/13/2024	245	4,884.73	(64,567)			(219,309)		(219,309)	(148,931)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	12/14/2023	12/13/2024	177	4,943.73	(40,404)			(147,911)		(147,911)	(103,191)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	12/14/2023	12/13/2024	2	4,979.13	(444)			(1,704)		(1,704)	(1,208)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	12/14/2023	12/13/2024	86	5,002.72	(16,948)			(67,204)		(67,204)	(48,129)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	12/14/2023	12/13/2024	278	5,026.32	(51,475)			(211,054)		(211,054)	(152,729)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	12/14/2023	12/13/2024	479	5,179.71	(55,967)			(294,221)		(294,221)	(227,157)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	12/14/2023	12/13/2024	161	5,262.30	(14,074)			(86,884)		(86,884)	(69,193)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	12/27/2023	12/27/2024	404	4,889.17	(124,814)			(361,550)		(361,550)	(166,447)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	12/27/2023	12/27/2024	234	4,901.12	(70,680)			(207,020)		(207,020)	(95,486)						0001

STATEMENT AS OF SEPTEMBER 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	ZBUT11V806EZRVTTWT807	12/27/2023	12/27/2024	316	4,913.07	(93,196)			(276,038)		(276,038)	(127,527)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	12/27/2023	12/27/2024	145	4,925.03	(41,513)			(124,417)		(124,417)	(57,560)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	12/27/2023	12/27/2024	241	4,936.98	(67,446)			(204,676)		(204,676)	(94,804)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	12/27/2023	12/27/2024	155	4,948.94	(42,371)			(130,245)		(130,245)	(60,391)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	12/27/2023	12/27/2024	174	5,008.71	(41,422)			(136,290)		(136,290)	(63,400)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	12/27/2023	12/27/2024	58	5,056.52	(12,231)			(42,650)		(42,650)	(19,884)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	12/27/2023	12/27/2024	295	5,092.38	(56,843)			(207,549)		(207,549)	(96,950)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	12/27/2023	12/27/2024	230	5,247.78	(28,252)			(129,637)		(129,637)	(60,865)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	ZBUT11V806EZRVTTWT807	01/12/2024	01/14/2025	112	4,867.55		(37,122)		(104,515)		(104,515)	(67,393)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	ZBUT11V806EZRVTTWT807	01/12/2024	01/14/2025	668	4,879.51		(215,478)		(613,423)		(613,423)	(397,946)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	ZBUT11V806EZRVTTWT807	01/12/2024	01/14/2025	436	4,891.47		(137,467)		(395,266)		(395,266)	(257,799)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	ZBUT11V806EZRVTTWT807	01/12/2024	01/14/2025	496	4,903.43		(152,886)		(444,178)		(444,178)	(291,292)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	ZBUT11V806EZRVTTWT807	01/12/2024	01/14/2025	164	4,927.34		(48,138)		(142,961)		(142,961)	(94,824)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	ZBUT11V806EZRVTTWT807	01/12/2024	01/14/2025	113	4,987.14		(29,214)		(91,929)		(91,929)	(62,715)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	ZBUT11V806EZRVTTWT807	01/12/2024	01/14/2025	86	5,058.90		(18,998)		(64,684)		(64,684)	(45,686)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	ZBUT11V806EZRVTTWT807	01/12/2024	01/14/2025	151	5,082.82		(31,407)		(109,773)		(109,773)	(78,366)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	ZBUT11V806EZRVTTWT807	01/12/2024	01/14/2025	174	5,118.70		(33,074)		(120,668)		(120,668)	(87,594)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	ZBUT11V806EZRVTTWT807	01/12/2024	01/14/2025	158	5,154.58		(27,591)		(104,959)		(104,959)	(77,368)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	ZBUT11V806EZRVTTWT807	01/12/2024	01/14/2025	141	5,190.46		(22,309)		(88,844)		(88,844)	(66,534)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	ZBUT11V806EZRVTTWT807	01/12/2024	01/14/2025	95	5,202.42		(14,638)		(59,103)		(59,103)	(44,466)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	ZBUT11V806EZRVTTWT807	01/12/2024	01/14/2025	236	5,250.25		(31,584)		(136,374)		(136,374)	(104,790)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/26/2024	01/27/2025	238	4,988.79		(78,241)		(195,368)		(195,368)	(117,127)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/26/2024	01/27/2025	283	5,001.02		(90,955)		(229,243)		(229,243)	(138,288)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/26/2024	01/27/2025	126	5,013.24		(39,368)		(100,148)		(100,148)	(60,780)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/26/2024	01/27/2025	115	5,037.70		(34,477)		(89,415)		(89,415)	(54,937)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/26/2024	01/27/2025	74	5,049.93		(21,642)		(56,726)		(56,726)	(35,084)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	01/26/2024	01/27/2025	248	5,111.06		(63,793)		(176,224)		(176,224)	(112,432)						0001

STATEMENT AS OF SEPTEMBER 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	.01/26/2024	.01/27/2025	120	5,172.20		(26,891)		(78,678)		(78,678)	(51,787)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/26/2024	.01/27/2025	276	5,233.34		(53,489)		(166,660)		(166,660)	(113,171)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/26/2024	.01/27/2025	158	5,282.25		(27,021)		(88,880)		(88,880)	(61,858)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/26/2024	.01/27/2025	108	5,306.70		(17,238)		(58,327)		(58,327)	(41,089)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/26/2024	.01/27/2025	86	5,318.93		(13,289)		(45,618)		(45,618)	(32,330)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/26/2024	.01/27/2025	76	5,367.84		(10,229)		(37,289)		(37,289)	(27,060)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.01/26/2024	.01/27/2025	55	5,441.20		(5,928)		(23,770)		(23,770)	(17,842)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.02/14/2024	.02/14/2025	114	5,100.63		(39,995)		(84,357)		(84,357)	(44,362)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.02/14/2024	.02/14/2025	613	5,113.13		(210,127)		(446,246)		(446,246)	(236,119)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.02/14/2024	.02/14/2025	386	5,125.64		(129,431)		(276,800)		(276,800)	(147,369)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.02/14/2024	.02/14/2025	695	5,138.14		(227,455)		(489,887)		(489,887)	(262,432)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.02/14/2024	.02/14/2025	210	5,163.14		(65,596)		(143,353)		(143,353)	(77,756)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.02/14/2024	.02/14/2025	354	5,225.65		(98,063)		(222,807)		(222,807)	(124,744)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.02/14/2024	.02/14/2025	181	5,250.65		(47,771)		(110,352)		(110,352)	(62,580)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.02/14/2024	.02/14/2025	154	5,288.16		(37,395)		(88,656)		(88,656)	(51,261)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.02/14/2024	.02/14/2025	419	5,363.16		(86,458)		(216,640)		(216,640)	(130,183)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.02/14/2024	.02/14/2025	419	5,413.17		(76,711)		(199,924)		(199,924)	(123,213)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.02/14/2024	.02/14/2025	329	5,438.17		(56,757)		(150,939)		(150,939)	(94,182)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.02/14/2024	.02/14/2025	87	5,488.18		(13,143)		(36,447)		(36,447)	(23,304)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	.02/14/2024	.02/14/2025	128	5,525.69		(17,572)		(50,304)		(50,304)	(32,732)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	.02/27/2024	.02/27/2025	97	5,167.05		(33,432)		(66,568)		(66,568)	(33,136)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	.02/27/2024	.02/27/2025	133	5,179.74		(44,848)		(89,932)		(89,932)	(45,084)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	.02/27/2024	.02/27/2025	245	5,192.44		(80,807)		(163,222)		(163,222)	(82,415)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	.02/27/2024	.02/27/2025	331	5,205.13		(106,663)		(217,064)		(217,064)	(110,401)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	.02/27/2024	.02/27/2025	173	5,217.83		(54,356)		(111,467)		(111,467)	(57,111)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	.02/27/2024	.02/27/2025	54	5,230.53		(16,514)		(34,128)		(34,128)	(17,614)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	.02/27/2024	.02/27/2025	131	5,243.22		(39,360)		(81,998)		(81,998)	(42,638)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807	.02/27/2024	.02/27/2025	141	5,255.92		(41,098)		(86,299)		(86,299)	(45,201)						0001

STATEMENT AS OF SEPTEMBER 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	ZBUT11V806EZRVTTWT807 .02/27/2024	.02/27/2025	100		5,319.39		(25,553)		(56,047)		(56,047)	(30,494)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .02/27/2024	.02/27/2025	150		5,382.87		(33,540)		(77,146)		(77,146)	(43,607)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .02/27/2024	.02/27/2025	86		5,446.35		(16,548)		(40,099)		(40,099)	(23,552)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .02/27/2024	.02/27/2025	223		5,497.13		(37,584)		(95,192)		(95,192)	(57,608)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .02/27/2024	.02/27/2025	201		5,535.22		(30,732)		(80,635)		(80,635)	(49,903)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .03/14/2024	.03/14/2025	104		5,253.49		(37,142)		(65,670)		(65,670)	(28,528)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .03/14/2024	.03/14/2025	591		5,266.37		(205,657)		(365,538)		(365,538)	(159,882)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .03/14/2024	.03/14/2025	148		5,279.24		(50,363)		(90,010)		(90,010)	(39,647)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .03/14/2024	.03/14/2025	707		5,292.12		(234,842)		(422,059)		(422,059)	(187,217)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .03/14/2024	.03/14/2025	34		5,317.87		(10,716)		(19,479)		(19,479)	(8,763)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .03/14/2024	.03/14/2025	148		5,330.75		(45,900)		(83,920)		(83,920)	(38,020)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .03/14/2024	.03/14/2025	240		5,408.00		(64,056)		(121,564)		(121,564)	(57,508)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .03/14/2024	.03/14/2025	78		5,459.51		(18,815)		(36,683)		(36,683)	(17,868)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .03/14/2024	.03/14/2025	61		5,523.89		(12,663)		(25,630)		(25,630)	(12,967)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .03/14/2024	.03/14/2025	219		5,536.77		(44,553)		(90,882)		(90,882)	(46,330)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .03/14/2024	.03/14/2025	226		5,575.39		(41,887)		(87,577)		(87,577)	(45,691)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .03/14/2024	.03/14/2025	389		5,601.15		(67,842)		(144,305)		(144,305)	(76,463)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .03/14/2024	.03/14/2025	67		5,678.40		(9,558)		(21,479)		(21,479)	(11,921)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .03/27/2024	.03/27/2025	44		5,353.46		(15,570)		(24,529)		(24,529)	(8,959)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .03/27/2024	.03/27/2025	266		5,366.58		(92,541)		(146,423)		(146,423)	(53,883)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .03/27/2024	.03/27/2025	158		5,379.70		(53,713)		(85,353)		(85,353)	(31,639)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .03/27/2024	.03/27/2025	675		5,392.82		(224,077)		(357,682)		(357,682)	(133,605)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .03/27/2024	.03/27/2025	84		5,419.07		(26,491)		(42,687)		(42,687)	(16,195)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .03/27/2024	.03/27/2025	122		5,432.19		(37,830)		(61,253)		(61,253)	(23,423)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .03/27/2024	.03/27/2025	388		5,510.91		(103,215)		(172,289)		(172,289)	(69,073)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .03/27/2024	.03/27/2025	156		5,576.52		(36,368)		(62,461)		(62,461)	(26,094)						0001

STATEMENT AS OF SEPTEMBER 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 ZBUT11V806EZRVWT807	03/27/2024	03/27/2025	226		5,629.01		(47,094)		(82,962)		(82,962)	(35,868)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVWT807	03/27/2024	03/27/2025	139		5,642.13		(28,208)		(50,025)		(50,025)	(21,817)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVWT807	03/27/2024	03/27/2025	195		5,681.49		(36,091)		(65,298)		(65,298)	(29,207)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVWT807	03/27/2024	03/27/2025	381		5,707.73		(66,204)		(121,464)		(121,464)	(55,260)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVWT807	03/27/2024	03/27/2025	86		5,733.98		(14,064)		(26,160)		(26,160)	(12,096)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVWT807	03/27/2024	03/27/2025	277		5,799.58		(38,311)		(74,007)		(74,007)	(35,696)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	04/12/2024	04/14/2025	802		5,238.69		(314,380)		(536,982)		(536,982)	(222,802)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	04/12/2024	04/14/2025	857		5,251.50		(329,138)		(564,424)		(564,424)	(235,286)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	04/12/2024	04/14/2025	479		5,264.30		(180,204)		(310,265)		(310,265)	(130,061)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	04/12/2024	04/14/2025	277		5,289.92		(100,059)		(173,720)		(173,720)	(73,661)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	04/12/2024	04/14/2025	92		5,328.35		(31,348)		(55,130)		(55,130)	(23,782)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	04/12/2024	04/14/2025	324		5,379.58		(100,661)		(180,403)		(180,403)	(79,742)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	04/12/2024	04/14/2025	168		5,418.01		(48,956)		(89,004)		(89,004)	(40,047)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	04/12/2024	04/14/2025	137		5,430.81		(38,911)		(71,094)		(71,094)	(32,183)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	04/12/2024	04/14/2025	453		5,494.86		(114,170)		(213,988)		(213,988)	(99,817)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	04/12/2024	04/14/2025	171		5,558.90		(38,017)		(73,249)		(73,249)	(35,232)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	04/12/2024	04/14/2025	430		5,597.33		(88,035)		(172,630)		(172,630)	(84,595)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	04/12/2024	04/14/2025	90		5,686.99		(15,204)		(31,142)		(31,142)	(15,938)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	04/26/2024	04/25/2025	278		5,214.71		(102,218)		(194,381)		(194,381)	(92,164)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	04/26/2024	04/25/2025	604		5,227.46		(217,300)		(415,649)		(415,649)	(198,349)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	04/26/2024	04/25/2025	153		5,240.21		(53,948)		(103,815)		(103,815)	(49,867)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	04/26/2024	04/25/2025	147		5,265.71		(49,697)		(96,812)		(96,812)	(47,115)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	04/26/2024	04/25/2025	109		5,342.21		(32,143)		(65,131)		(65,131)	(32,988)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	04/26/2024	04/25/2025	69		5,380.46		(19,000)		(39,341)		(39,341)	(20,341)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	04/26/2024	04/25/2025	151		5,405.96		(39,487)		(82,939)		(82,939)	(43,452)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	04/26/2024	04/25/2025	224		5,469.71		(51,532)		(112,538)		(112,538)	(61,006)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	04/26/2024	04/25/2025	145		5,507.96		(30,683)		(68,680)		(68,680)	(37,997)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	04/26/2024	04/25/2025	74		5,546.21		(14,361)		(32,986)		(32,986)	(18,625)						0001

STATEMENT AS OF SEPTEMBER 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	.04/26/2024	.04/25/2025	487	.....	.....5,571.71	.....	.....(89,755)	.....	.....(209,847)	.....	.....(209,847)	(120,092)	.....	.....	.....	.....	.....	.....0001
S&P500 OTC European Call-Sell	Index Account Hedge .	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.04/26/2024	.04/25/2025	73	.....	.....5,597.21	.....	.....(12,752)	.....	.....(30,378)	.....	.....(30,378)	(17,626)	.....	.....	.....	.....	.....	.....0001
S&P500 OTC European Call-Sell	Index Account Hedge .	N/A	Equity/Index	Barclays G5GSEF7VJP5170UK5573	.04/26/2024	.04/25/2025	62	.....	.....5,660.96	.....	.....(9,189)	.....	.....(23,007)	.....	.....(23,007)	(13,818)	.....	.....	.....	.....	.....	.....0001
S&P500 OTC European Call-Sell	Index Account Hedge .	N/A	Equity/Index	Wells Fargo ZBUT11V806EZRVTTWT807	.05/14/2024	.05/14/2025	199	.....	.....5,364.73	.....	.....(72,488)	.....	.....(119,805)	.....	.....(119,805)	(47,318)	.....	.....	.....	.....	.....	.....0001
S&P500 OTC European Call-Sell	Index Account Hedge .	N/A	Equity/Index	Wells Fargo ZBUT11V806EZRVTTWT807	.05/14/2024	.05/14/2025	606	.....	.....5,377.85	.....	.....(215,672)	.....	.....(358,378)	.....	.....(358,378)	(142,706)	.....	.....	.....	.....	.....	.....0001
S&P500 OTC European Call-Sell	Index Account Hedge .	N/A	Equity/Index	Wells Fargo ZBUT11V806EZRVTTWT807	.05/14/2024	.05/14/2025	1,161	.....	.....5,390.96	.....	.....(403,767)	.....	.....(674,756)	.....	.....(674,756)	(270,989)	.....	.....	.....	.....	.....	.....0001
S&P500 OTC European Call-Sell	Index Account Hedge .	N/A	Equity/Index	Wells Fargo ZBUT11V806EZRVTTWT807	.05/14/2024	.05/14/2025	115	.....	.....5,404.08	.....	.....(39,139)	.....	.....(65,800)	.....	.....(65,800)	(26,661)	.....	.....	.....	.....	.....	.....0001
S&P500 OTC European Call-Sell	Index Account Hedge .	N/A	Equity/Index	Wells Fargo ZBUT11V806EZRVTTWT807	.05/14/2024	.05/14/2025	139	.....	.....5,430.31	.....	.....(45,001)	.....	.....(76,527)	.....	.....(76,527)	(31,525)	.....	.....	.....	.....	.....	.....0001
S&P500 OTC European Call-Sell	Index Account Hedge .	N/A	Equity/Index	Wells Fargo ZBUT11V806EZRVTTWT807	.05/14/2024	.05/14/2025	205	.....	.....5,509.01	.....	.....(57,674)	.....	.....(101,718)	.....	.....(101,718)	(44,044)	.....	.....	.....	.....	.....	.....0001
S&P500 OTC European Call-Sell	Index Account Hedge .	N/A	Equity/Index	Wells Fargo ZBUT11V806EZRVTTWT807	.05/14/2024	.05/14/2025	333	.....	.....5,561.48	.....	.....(84,458)	.....	.....(153,124)	.....	.....(153,124)	(68,666)	.....	.....	.....	.....	.....	.....0001
S&P500 OTC European Call-Sell	Index Account Hedge .	N/A	Equity/Index	Wells Fargo ZBUT11V806EZRVTTWT807	.05/14/2024	.05/14/2025	140	.....	.....5,613.95	.....	.....(31,886)	.....	.....(59,554)	.....	.....(59,554)	(27,669)	.....	.....	.....	.....	.....	.....0001
S&P500 OTC European Call-Sell	Index Account Hedge .	N/A	Equity/Index	Wells Fargo ZBUT11V806EZRVTTWT807	.05/14/2024	.05/14/2025	123	.....	.....5,627.06	.....	.....(27,326)	.....	.....(51,461)	.....	.....(51,461)	(24,135)	.....	.....	.....	.....	.....	.....0001
S&P500 OTC European Call-Sell	Index Account Hedge .	N/A	Equity/Index	Wells Fargo ZBUT11V806EZRVTTWT807	.05/14/2024	.05/14/2025	91	.....	.....5,692.65	.....	.....(17,517)	.....	.....(34,263)	.....	.....(34,263)	(16,746)	.....	.....	.....	.....	.....	.....0001
S&P500 OTC European Call-Sell	Index Account Hedge .	N/A	Equity/Index	Wells Fargo ZBUT11V806EZRVTTWT807	.05/14/2024	.05/14/2025	140	.....	.....5,745.11	.....	.....(23,994)	.....	.....(48,739)	.....	.....(48,739)	(24,745)	.....	.....	.....	.....	.....	.....0001
S&P500 OTC European Call-Sell	Index Account Hedge .	N/A	Equity/Index	Wells Fargo ZBUT11V806EZRVTTWT807	.05/14/2024	.05/14/2025	207	.....	.....5,823.81	.....	.....(29,376)	.....	.....(63,148)	.....	.....(63,148)	(33,772)	.....	.....	.....	.....	.....	.....0001
S&P500 OTC European Call-Sell	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/24/2024	.05/27/2025	202	.....	.....5,424.08	.....	.....(68,612)	.....	.....(114,823)	.....	.....(114,823)	(46,211)	.....	.....	.....	.....	.....	.....0001
S&P500 OTC European Call-Sell	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/24/2024	.05/27/2025	502	.....	.....5,437.34	.....	.....(165,998)	.....	.....(279,901)	.....	.....(279,901)	(113,903)	.....	.....	.....	.....	.....	.....0001
S&P500 OTC European Call-Sell	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/24/2024	.05/27/2025	784	.....	.....5,450.60	.....	.....(252,827)	.....	.....(429,570)	.....	.....(429,570)	(176,743)	.....	.....	.....	.....	.....	.....0001
S&P500 OTC European Call-Sell	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/24/2024	.05/27/2025	116	.....	.....5,463.86	.....	.....(36,401)	.....	.....(62,344)	.....	.....(62,344)	(25,943)	.....	.....	.....	.....	.....	.....0001
S&P500 OTC European Call-Sell	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/24/2024	.05/27/2025	145	.....	.....5,490.39	.....	.....(43,411)	.....	.....(75,581)	.....	.....(75,581)	(32,170)	.....	.....	.....	.....	.....	.....0001
S&P500 OTC European Call-Sell	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/24/2024	.05/27/2025	203	.....	.....5,569.96	.....	.....(51,374)	.....	.....(94,684)	.....	.....(94,684)	(43,310)	.....	.....	.....	.....	.....	.....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)	.....	.....(199,424)	.....	.....(199,424)	(95,944)	.....	.....	.....	.....	.....	.....0001
S&P500 OTC European Call-Sell	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/24/2024	.05/27/2025	157	.....	.....5,676.05	.....	.....(31,175)	.....	.....(63,136)	.....	.....(63,136)	(31,961)	.....	.....	.....	.....	.....	.....0001
S&P500 OTC European Call-Sell	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/24/2024	.05/27/2025	451	.....	.....5,689.31	.....	.....(86,375)	.....	.....(177,241)	.....	.....(177,241)	(90,866)	.....	.....	.....	.....	.....	.....0001
S&P500 OTC European Call-Sell	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/24/2024	.05/27/2025	66	.....	.....5,729.10	.....	.....(11,386)	.....	.....(24,347)	.....	.....(24,347)	(12,961)	.....	.....	.....	.....	.....	.....0001
S&P500 OTC European Call-Sell	Index Account Hedge .	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	.05/24/2024	.05/27/2025	389	.....	.....5,821.93	.....	.....(52,023)	.....	.....(124,038)	.....	.....(124,038)	(72,015)	.....	.....	.....	.....	.....	.....0001

STATEMENT AS OF SEPTEMBER 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	ZBUT11V806EZRVTTWT807 .05/24/2024	.05/27/2025	113		5,888.24		(12,380)		(32,328)		(32,328)	(19,948)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .05/24/2024	.05/27/2025	98		5,914.76		(9,823)		(26,697)		(26,697)	(16,874)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .06/14/2024	.06/13/2025	100		5,553.81		(34,181)		(50,216)		(50,216)	(16,035)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .06/14/2024	.06/13/2025	524		5,567.39		(174,890)		(258,667)		(258,667)	(83,777)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .06/14/2024	.06/13/2025	591		5,580.97		(192,328)		(286,456)		(286,456)	(94,128)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .06/14/2024	.06/13/2025	662		5,594.55		(209,986)		(314,968)		(314,968)	(104,982)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .06/14/2024	.06/13/2025	109		5,608.13		(33,735)		(50,979)		(50,979)	(17,245)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .06/14/2024	.06/13/2025	213		5,621.71		(64,119)		(97,629)		(97,629)	(33,510)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .06/14/2024	.06/13/2025	169		5,703.18		(43,128)		(69,149)		(69,149)	(26,022)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .06/14/2024	.06/13/2025	349		5,771.08		(76,486)		(128,758)		(128,758)	(52,273)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .06/14/2024	.06/13/2025	147		5,852.55		(26,512)		(47,735)		(47,735)	(21,223)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .06/14/2024	.06/13/2025	173		5,934.02		(25,033)		(48,838)		(48,838)	(23,805)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .06/14/2024	.06/13/2025	193		5,961.18		(25,865)		(51,966)		(51,966)	(26,100)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTWT807 .06/14/2024	.06/13/2025	224		6,029.08		(24,528)		(53,397)		(53,397)	(28,869)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	ZBUT11V806EZRVTTWT807 .06/27/2024	.06/27/2025	183		5,606.23		(69,770)		(87,480)		(87,480)	(17,711)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	ZBUT11V806EZRVTTWT807 .06/27/2024	.06/27/2025	499		5,619.94		(186,185)		(234,595)		(234,595)	(48,410)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	ZBUT11V806EZRVTTWT807 .06/27/2024	.06/27/2025	592		5,633.65		(215,726)		(273,264)		(273,264)	(57,538)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	ZBUT11V806EZRVTTWT807 .06/27/2024	.06/27/2025	434		5,647.36		(154,635)		(196,717)		(196,717)	(42,082)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	ZBUT11V806EZRVTTWT807 .06/27/2024	.06/27/2025	203		5,674.77		(68,944)		(88,547)		(88,547)	(19,603)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	ZBUT11V806EZRVTTWT807 .06/27/2024	.06/27/2025	122		5,757.01		(35,671)		(47,361)		(47,361)	(11,690)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	ZBUT11V806EZRVTTWT807 .06/27/2024	.06/27/2025	270		5,825.55		(69,116)		(94,778)		(94,778)	(25,662)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	ZBUT11V806EZRVTTWT807 .06/27/2024	.06/27/2025	418		5,907.79		(90,265)		(128,857)		(128,857)	(38,591)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	ZBUT11V806EZRVTTWT807 .06/27/2024	.06/27/2025	224		5,990.04		(40,344)		(60,226)		(60,226)	(19,882)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	ZBUT11V806EZRVTTWT807 .06/27/2024	.06/27/2025	66		6,099.69		(9,108)		(14,471)		(14,471)	(5,363)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	ZBUT11V806EZRVTTWT807 .07/12/2024	.07/14/2025	551		5,755.73		(202,657)		(226,551)		(226,551)	(23,894)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	ZBUT11V806EZRVTTWT807 .07/12/2024	.07/14/2025	463		5,769.77		(166,400)		(186,713)		(186,713)	(20,313)						0001

STATEMENT AS OF SEPTEMBER 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	Wells Fargo	ZBUT11V806EZRTWT807 .07/12/2024	.07/14/2025	820		5,783.81		(287,813)		(324,288)		(324,288)	(36,476)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	ZBUT11V806EZRTWT807 .07/12/2024	.07/14/2025	147		5,811.89		(49,147)		(55,924)		(55,924)	(6,777)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	ZBUT11V806EZRTWT807 .07/12/2024	.07/14/2025	93		5,825.93		(30,212)		(34,507)		(34,507)	(4,295)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	ZBUT11V806EZRTWT807 .07/12/2024	.07/14/2025	90		5,839.96		(28,747)		(32,970)		(32,970)	(4,223)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	ZBUT11V806EZRTWT807 .07/12/2024	.07/14/2025	295		5,910.16		(82,634)		(97,093)		(97,093)	(14,459)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	ZBUT11V806EZRTWT807 .07/12/2024	.07/14/2025	289		5,980.35		(70,514)		(85,380)		(85,380)	(14,866)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	ZBUT11V806EZRTWT807 .07/12/2024	.07/14/2025	123		5,994.39		(29,229)		(35,607)		(35,607)	(6,378)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	ZBUT11V806EZRTWT807 .07/12/2024	.07/14/2025	495		6,078.62		(98,655)		(124,697)		(124,697)	(26,043)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	ZBUT11V806EZRTWT807 .07/12/2024	.07/14/2025	349		6,134.77		(61,481)		(79,787)		(79,787)	(18,306)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Wells Fargo	ZBUT11V806EZRTWT807 .07/12/2024	.07/14/2025	111		6,233.04		(15,525)		(21,258)		(21,258)	(5,733)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .07/26/2024	.07/25/2025	402		5,585.58		(140,930)		(207,483)		(207,483)	(66,552)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .07/26/2024	.07/25/2025	155		5,459.10		(53,060)		(78,660)		(78,660)	(25,600)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .07/26/2024	.07/25/2025	282		5,622.87		(94,330)		(140,870)		(140,870)	(46,541)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .07/26/2024	.07/25/2025	99		5,650.17		(31,627)		(47,946)		(47,946)	(16,319)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .07/26/2024	.07/25/2025	183		5,459.10		(48,612)		(78,304)		(78,304)	(29,692)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .07/26/2024	.07/25/2025	180		5,813.94		(41,380)		(70,224)		(70,224)	(28,843)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .07/26/2024	.07/25/2025	127		5,827.59		(28,317)		(48,612)		(48,612)	(20,295)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .07/26/2024	.07/25/2025	292		5,923.12		(52,018)		(97,602)		(97,602)	(45,585)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRTWT807 .07/26/2024	.07/25/2025	183		5,977.71		(28,298)		(56,217)		(56,217)	(27,919)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528 .08/14/2024	.08/14/2025	163		5,577.95		(60,580)		(91,326)		(91,326)	(30,746)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528 .08/14/2024	.08/14/2025	517		5,591.59		(188,282)		(285,748)		(285,748)	(97,465)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528 .08/14/2024	.08/14/2025	652		5,605.23		(231,799)		(354,209)		(354,209)	(122,410)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528 .08/14/2024	.08/14/2025	202		5,618.87		(70,184)		(108,007)		(108,007)	(37,823)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528 .08/14/2024	.08/14/2025	198		5,632.50		(67,306)		(104,323)		(104,323)	(37,017)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528 .08/14/2024	.08/14/2025	198		5,646.14		(65,472)		(102,236)		(102,236)	(36,764)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528 .08/14/2024	.08/14/2025	358		5,727.97		(101,980)		(167,134)		(167,134)	(65,155)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs	W22LR0WP21HZNB6K528 .08/14/2024	.08/14/2025	448		5,796.16		(111,619)		(191,462)		(191,462)	(79,844)						0001

STATEMENT AS OF SEPTEMBER 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	Goldman Sachs W22LR0WP21HZNBB6K528	08/14/2024	08/14/2025	176		5,932.54		(32,529)		(62,224)		(62,224)	(29,695)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNBB6K528	08/14/2024	08/14/2025	228		5,959.82		(39,585)		(77,604)		(77,604)	(38,019)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNBB6K528	08/14/2024	08/14/2025	235		5,973.45		(39,429)		(78,276)		(78,276)	(38,847)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNBB6K528	08/14/2024	08/14/2025	142		6,014.37		(21,663)		(44,726)		(44,726)	(23,063)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNBB6K528	08/14/2024	08/14/2025	181		6,041.65		(25,649)		(54,417)		(54,417)	(28,768)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Goldman Sachs W22LR0WP21HZNBB6K528	08/14/2024	08/14/2025	170		6,055.28		(23,291)		(50,105)		(50,105)	(26,814)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	08/27/2024	08/27/2025	140		5,752.38		(48,339)		(64,664)		(64,664)	(16,326)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	08/27/2024	08/27/2025	249		5,766.45		(84,085)		(113,378)		(113,378)	(29,293)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	08/27/2024	08/27/2025	156		5,780.51		(51,227)		(69,635)		(69,635)	(18,408)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	08/27/2024	08/27/2025	108		5,794.57		(34,510)		(47,308)		(47,308)	(12,798)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	08/27/2024	08/27/2025	62		5,808.64		(19,400)		(26,830)		(26,830)	(7,430)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	08/27/2024	08/27/2025	89		5,822.70		(26,964)		(37,638)		(37,638)	(10,674)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	08/27/2024	08/27/2025	145		5,907.09		(37,046)		(55,014)		(55,014)	(17,968)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	08/27/2024	08/27/2025	328		5,977.41		(71,267)		(112,409)		(112,409)	(41,142)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	08/27/2024	08/27/2025	51		6,118.06		(7,773)		(14,283)		(14,283)	(6,510)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	08/27/2024	08/27/2025	309		6,146.19		(43,342)		(82,599)		(82,599)	(39,256)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	08/27/2024	08/27/2025	158		6,160.25		(21,305)		(41,396)		(41,396)	(20,091)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	08/27/2024	08/27/2025	61		6,216.51		(6,928)		(14,598)		(14,598)	(7,670)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	08/27/2024	08/27/2025	102		6,244.64		(10,582)		(23,305)		(23,305)	(12,723)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	09/13/2024	09/12/2025	97		5,752.61		(34,162)		(47,092)		(47,092)	(12,931)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	09/13/2024	09/12/2025	316		5,766.67		(108,286)		(150,421)		(150,421)	(42,135)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	09/13/2024	09/12/2025	447		5,780.74		(149,289)		(208,996)		(208,996)	(59,707)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	09/13/2024	09/12/2025	74		5,808.87		(23,503)		(33,466)		(33,466)	(9,963)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	09/13/2024	09/12/2025	466		5,822.93		(143,903)		(206,693)		(206,693)	(62,790)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	09/13/2024	09/12/2025	69		5,837.00		(20,724)		(30,041)		(30,041)	(9,317)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	09/13/2024	09/12/2025	216		5,907.32		(56,260)		(85,706)		(85,706)	(29,445)						0001
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan ZBUT11V806EZRVTTWT807	09/13/2024	09/12/2025	61		5,921.39		(15,523)		(23,901)		(23,901)	(8,379)						0001

SCHEDULE DB - PART A - SECTION 1

E06.34

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	JP Morgan	ZBUT11V806EZRVTTW7807	09/13/2024	09/12/2025	56	5,977.65	(12,443)	(20,083)	(20,083)	(20,083)	(7,640)								0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTW7807	09/13/2024	09/12/2025	99	5,991.71	(21,402)	(34,991)	(34,991)	(34,991)	(13,589)								0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTW7807	09/13/2024	09/12/2025	66	6,118.30	(10,380)	(19,446)	(19,446)	(19,446)	(9,067)								0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTW7807	09/13/2024	09/12/2025	294	6,146.43	(43,028)	(83,501)	(83,501)	(83,501)	(40,473)								0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTW7807	09/13/2024	09/12/2025	272	6,160.49	(38,209)	(75,548)	(75,548)	(75,548)	(37,339)								0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTW7807	09/13/2024	09/12/2025	281	6,216.75	(33,448)	(71,636)	(71,636)	(71,636)	(38,188)								0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	JP Morgan	ZBUT11V806EZRVTTW7807	09/13/2024	09/12/2025	124	6,244.88	(13,506)	(30,186)	(30,186)	(30,186)	(16,680)								0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/27/2024	09/26/2025	69	5,867.28	(26,214)	(29,605)	(29,605)	(29,605)	(3,391)								0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/27/2024	09/26/2025	345	5,881.62	(128,195)	(145,564)	(145,564)	(145,564)	(17,369)								0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/27/2024	09/26/2025	341	5,895.97	(123,746)	(141,312)	(141,312)	(141,312)	(17,566)								0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/27/2024	09/26/2025	280	5,939.01	(94,387)	(109,740)	(109,740)	(109,740)	(15,354)								0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/27/2024	09/26/2025	120	6,025.08	(34,498)	(41,924)	(41,924)	(41,924)	(7,426)								0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/27/2024	09/26/2025	148	6,096.81	(36,840)	(46,789)	(46,789)	(46,789)	(9,949)								0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/27/2024	09/26/2025	53	6,240.26	(9,632)	(13,549)	(13,549)	(13,549)	(3,917)								0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/27/2024	09/26/2025	309	6,268.95	(52,735)	(75,944)	(75,944)	(75,944)	(23,209)								0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/27/2024	09/26/2025	166	6,283.30	(27,358)	(39,882)	(39,882)	(39,882)	(12,524)								0001	
S&P500 OTC European Call-Sell	Index Account Hedge	N/A	Equity/Index	Barclays	G5GSEF7VJP5170UK5573	09/27/2024	09/26/2025	180	6,355.02	(24,775)	(38,505)	(38,505)	(38,505)	(13,730)								0001	
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(5,635,218)	(15,045,181)	0	(49,746,445)	XXX	(49,746,445)	(25,579,076)	0	0	0	0	XXX	XXX	
0709999999. Subtotal - Written Options - Hedging Other										(5,635,218)	(15,045,181)	0	(49,746,445)	XXX	(49,746,445)	(25,579,076)	0	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										(5,635,218)	(15,045,181)	0	(49,746,445)	XXX	(49,746,445)	(25,579,076)	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										(5,635,218)	(15,045,181)	0	(49,746,445)	XXX	(49,746,445)	(25,579,076)	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	

STATEMENT AS OF SEPTEMBER 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 Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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										29,967,358	21,306,990	0	64,340,429	XXX	64,340,429	19,366,835	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										29,967,358	21,306,990	0	64,340,429	XXX	64,340,429	19,366,835	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.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
1579999999. Subtotal - Long Futures													0	0	0	0	0	0	0	XXX	XXX
MFSU	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/23/2024	LN	549300R41G1TWPZT5U32	.06/17/2024	..2,335.1000	..2,420.9300					(4,293)	(4,293)	9,711	0001	50
MFSU	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/23/2024	LN	549300R41G1TWPZT5U32	.06/17/2024	..2,334.7000	..2,420.9300					(12,929)	(12,929)	29,134	0001	50
MFSU	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/23/2024	LN	549300R41G1TWPZT5U32	.06/17/2024	..2,334.8000	..2,420.9300					(4,305)	(4,305)	9,711	0001	50
MFSU	5	250	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/23/2024	LN	549300R41G1TWPZT5U32	.06/17/2024	..2,334.9000	..2,420.9300					(21,498)	(21,498)	48,556	0001	50
MFSU	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/23/2024	LN	549300R41G1TWPZT5U32	.06/17/2024	..2,335.2000	..2,420.9300					(4,285)	(4,285)	9,711	0001	50
MFSU	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/23/2024	LN	549300R41G1TWPZT5U32	.06/17/2024	..2,335.8000	..2,420.9300					(4,255)	(4,255)	9,711	0001	50
MFSU	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/23/2024	LN	549300R41G1TWPZT5U32	.06/17/2024	..2,336.0000	..2,420.9300					(8,489)	(8,489)	19,422	0001	50
MFSU	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/23/2024	LN	549300R41G1TWPZT5U32	.06/17/2024	..2,336.1000	..2,420.9300					(4,240)	(4,240)	9,711	0001	50
MFSU	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/23/2024	LN	549300R41G1TWPZT5U32	.06/17/2024	..2,336.5000	..2,420.9300					(4,220)	(4,220)	9,711	0001	50
MFSU	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/23/2024	LN	549300R41G1TWPZT5U32	.06/17/2024	..2,336.7000	..2,420.9300					(4,210)	(4,210)	9,711	0001	50
MFSU	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/23/2024	LN	549300R41G1TWPZT5U32	.06/17/2024	..2,336.6000	..2,420.9300					(8,429)	(8,429)	19,422	0001	50
MFSU	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/23/2024	LN	549300R41G1TWPZT5U32	.06/17/2024	..2,336.4000	..2,420.9300					(4,225)	(4,225)	9,711	0001	50
MFSU	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/23/2024	LN	549300R41G1TWPZT5U32	.06/17/2024	..2,335.9000	..2,420.9300					(4,250)	(4,250)	9,711	0001	50
MFSU	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/23/2024	LN	549300R41G1TWPZT5U32	.06/17/2024	..2,336.2000	..2,420.9300					(4,235)	(4,235)	9,711	0001	50
MFSU	2	100	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/23/2024	LN	549300R41G1TWPZT5U32	.06/17/2024	..2,333.6000	..2,420.9300					(8,729)	(8,729)	19,422	0001	50
MFSU	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/23/2024	LN	549300R41G1TWPZT5U32	.06/17/2024	..2,334.3000	..2,420.9300					(4,330)	(4,330)	9,711	0001	50
MFSU	3	150	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/23/2024	LN	549300R41G1TWPZT5U32	.06/17/2024	..2,334.0000	..2,420.9300					(13,034)	(13,034)	29,134	0001	50
MFSU	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/23/2024	LN	549300R41G1TWPZT5U32	.06/17/2024	..2,333.9000	..2,420.9300					(4,350)	(4,350)	9,711	0001	50
MFSU	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/23/2024	LN	549300R41G1TWPZT5U32	.06/17/2024	..2,334.1000	..2,420.9300					(4,340)	(4,340)	9,711	0001	50
MFSU	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/23/2024	LN	549300R41G1TWPZT5U32	.06/17/2024	..2,334.4000	..2,420.9300					(4,325)	(4,325)	9,711	0001	50
MFSU	1	.50	MSCI EAFE E-MINI	VAGLB Hedge	N/A	Equity/Index	09/23/2024	LN	549300R41G1TWPZT5U32	.06/17/2024	..2,334.5000	..2,420.9300					(4,320)	(4,320)	9,711	0001	50
NQU4	1	.20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/30/2024	CME	SNZ20JLKF8MNNCLQOF39	.06/17/2024	..19,952.0000	19,850.0000					2,045	2,045	9,711	0001	20
NQU4	1	.20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/30/2024	CME	SNZ20JLKF8MNNCLQOF39	.06/17/2024	..19,953.0000	19,850.0000					2,050	2,050	9,711	0001	20
NQU4	2	.40	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/30/2024	CME	SNZ20JLKF8MNNCLQOF39	.06/17/2024	..19,953.0000	19,850.0000					4,096	4,096	19,422	0001	20
NQU4	1	.20	Nasdaq 100 E-MINI	VAGLB Hedge	N/A	Equity/Index	09/30/2024	CME	SNZ20JLKF8MNNCLQOF39	.06/17/2024	..19,953.0000	19,850.0000					2,052	2,052	9,711	0001	20

STATEMENT AS OF SEPTEMBER 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
RTYU	9	450	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2024	CME	06/17/2024	...2,029.8000	..2,255.0000	.....	.....	.....	.....	.....	..... (101,323)	 (101,323)	87,401	0001	50
RTYU	23	1,150	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2024	CME	06/17/2024	...2,029.7500	..2,255.0000	.....	.....	.....	.....	.....	..... (258,993)	 (258,993)	223,358	0001	50
RTYU	1	50	Russell 2000 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/20/2024	CME	06/17/2024	...2,029.8500	..2,255.0000	.....	.....	.....	.....	.....	..... (11,256)	 (11,256)	9,711	0001	50
ESU4	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2024	CME	06/17/2024	...5,503.5500	..5,717.7500	.....	.....	.....	.....	.....	..... (10,708)	 (10,708)	9,711	0001	50
ESU4	15	750	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2024	CME	06/17/2024	...5,503.6000	..5,717.7500	.....	.....	.....	.....	.....	..... (160,584)	 (160,584)	145,668	0001	50
ESU4	6	300	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2024	CME	06/17/2024	...5,503.7000	..5,717.7500	.....	.....	.....	.....	.....	..... (64,203)	 (64,203)	58,267	0001	50
ESU4	10	500	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2024	CME	06/17/2024	...5,503.6500	..5,717.7500	.....	.....	.....	.....	.....	..... (107,031)	 (107,031)	97,112	0001	50
ESU4	1	50	S&P 500 Futures - E-mini	VAGLB Hedge	N/A	Equity/Index	09/30/2024	CME	06/17/2024	...5,503.7500	..5,717.7500	.....	.....	.....	.....	.....	..... (10,698)	 (10,698)	9,717	0001	50
1609999999. Subtotal - Short Futures - Hedging Other												0	0	0	0	0	(851,844)	(851,844)	1,000,255	XXX	XXX
1649999999. Subtotal - Short Futures												0	0	0	0	0	(851,844)	(851,844)	1,000,255	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other												0	0	0	0	0	(851,844)	(851,844)	1,000,255	XXX	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other												0	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals												0	0	0	0	0	(851,844)	(851,844)	1,000,255	XXX	XXX

Broker Name		Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Goldman Sachs		2,359,363	(1,359,108)	1,000,255
Total Net Cash Deposits		2,359,363	(1,359,108)	1,000,255

(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.

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

E08

Collateral for Derivative Instruments Open as of Current Statement Date

[illegible]

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)	
Barclays	G5GSEF7VJP5170UK5573 ..	Cash.....	Cash.....	350,000	350,000	XXX		V.....	
Goldman Sachs	W22LROWP21HZNB86K528 ..	Cash.....	Cash	35,530,000	35,530,000	XXX		V.....	
Wells Fargo	PBLDOEJOB5FWOLXP3B76 ..	Cash.....	Cash	2,800,000	2,800,000	XXX		V.....	
0299999999 - Total				38,680,000	38,680,000	XXX	XXX	XXX	

STATEMENT AS OF SEPTEMBER 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 \$ 1,997,291 Book/Adjusted Carrying Value \$ 1,997,291
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1 \$ NAIC 2 \$ NAIC 3 \$ NAIC 4 \$ NAIC 5 \$ NAIC 6 \$

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	3,794,724	3,794,724	07/07/2040
0019999999	Subtotal - Bonds - U.S. Governments - Issuer Obligations			7,104,524	7,104,524	XXX
0109999999	Total - U.S. Government Bonds			7,104,524	7,104,524	XXX
0309999999	Total - All Other Government Bonds			0	0	XXX
0509999999	Total - U.S. States, Territories and Possessions Bonds			0	0	XXX
0709999999	Total - U.S. Political Subdivisions Bonds			0	0	XXX
62630W-PD-3	TXBL MUNI FUNDING TRUST VARIOU GENERAL		1.E FE	2,000,000	2,000,000	06/30/2028
0819999999	Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations			2,000,000	2,000,000	XXX
13079P-XC-2	CALIFORNIA ST STIO 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			12,395,000	12,395,000	XXX
00155B-AA-6	AKM ISSUING TRUST		1.B FE	4,000,000	4,000,000	08/01/2073
00817Y-AQ-1	AETNA INC		2.B FE	498,713	498,693	11/15/2024
009089-AA-1	AIR CANADA 2013-1A PTT		2.B FE	1,334,440	667,079	05/15/2025
02665W-FA-4	AMERICAN HONDA FINANCE		1.G FE	3,301,678	3,302,157	02/12/2025
02665W-FM-8	AMERICAN HONDA FINANCE		1.G FE	2,849,446	2,850,000	01/12/2026
032654-AT-2	ANALOG DEVICES		1.F FE	1,500,000	1,500,000	10/01/2024
05348E-AU-3	AVALONBAY COMMUNITIES		1.G FE	573,591	573,572	11/15/2024
05351W-AC-7	AVANGRID INC		2.B FE	1,732,262	1,728,605	04/15/2025
05565E-CD-5	BMW US Capital LLC		1.F FE	5,506,431	5,500,000	08/11/2025
05565E-CN-3	BMW US Capital LLC		1.F FE	1,806,504	1,800,000	08/13/2026
06367U-EQ-6	BANK OF MONTREAL		1.C FE	3,400,000	3,400,000	08/21/2026
07911E-AA-0	BELLEVUE 10 APTS LLC		1.D FE	2,800,000	2,800,000	04/01/2060
172967-NM-9	CITIGROUP		1.G FE	1,204,954	1,205,088	03/17/2026
17325F-BH-0	CITIBANK NA		1.E FE	1,127,304	1,125,000	08/06/2026
17327C-AP-8	CITIGROUP INC		1.G FE	600,126	600,460	01/25/2026
198280-AF-6	COLUMBIA PIPELINE GROUP		2.A FE	1,495,842	1,487,530	06/01/2025
22535W-AD-9	CREDIT AGRICOLE LONDON		1.G FE	200,000	199,964	10/04/2024
31664Q-AA-2	5TH AND MENDOCINO PARTNE		1.B FE	1,570,000	1,570,000	03/01/2063
340711-AW-0	FLORIDA GAS TRANSMISSION		2.B FE	1,640,252	1,635,500	07/15/2025
35087M-AA-1	412 MADISON LLC		1.B FE	5,500,000	5,500,000	06/01/2062
38141G-WQ-3	GOLDMAN SACHS GROUP INC		2.A FE	1,599,679	1,596,611	09/29/2025
437076-CY-6	HOME DEPOT		1.F FE	1,200,925	1,200,000	12/24/2025
52637H-AA-2	LEOBCARTERSVILLE LLC		1.B FE	2,500,000	2,500,000	04/01/2062
58769J-AH-0	MERCEDES-BENZ FIN NA		1.F FE	6,209,896	6,200,000	08/01/2025
58769J-AV-9	MERCEDES-BENZ FIN NA		1.F FE	1,601,707	1,600,000	07/31/2026
60700J-CU-7	MIZUHO MARKETS CAYMAN		1.F FE	2,798,191	2,800,000	08/14/2026
64953B-BC-1	NEW YORK LIFE GLOBAL		1.A FE	4,007,351	4,000,000	06/13/2025
67077M-AZ-1	NUTRIEN LTD COM		2.B FE	1,880,697	1,880,385	11/07/2024
6944PL-2T-5	PACIFIC LIFE GF II		1.D FE	4,010,134	4,000,000	06/16/2025
72650R-BF-8	PLAINS ALL AMER PIPELINE		2.B FE	648,802	648,879	11/01/2024
76132F-AB-3	RETAIL OPPORTUNITY IN		2.B FE	2,061,137	2,061,304	12/15/2024
830867-AA-5	DELTA AIR LINES/SKYMILES DELTA AIR CORP		2.A FE	1,245,574	1,244,295	10/20/2025
89236T-ML-6	TOYOTA		1.E FE	638,462	635,000	08/07/2026
89788J-AA-7	TRUIST BANK		1.G FE	344,802	343,575	03/10/2025
902674-ZX-1	UBS AG LONDON		1.E FE	301,325	301,762	09/11/2025
91324P-FE-7	UNITEDHEALTH GROUP INC		1.F FE	952,450	950,000	07/15/2026
92866B-CJ-9	VOLKSWAGEN GROUP AMERICA		1.G FE	802,084	800,000	08/14/2026
1019999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations			75,444,759	74,705,459	XXX
1109999999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds			75,444,759	74,705,459	XXX
1309999999	Total - Hybrid Securities			0	0	XXX
1509999999	Total - Parent, Subsidiaries and Affiliates Bonds			0	0	XXX
1909999999	Subtotal - Unaffiliated Bank Loans			0	0	XXX
2419999999	Total - Issuer Obligations			84,549,283	83,809,983	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			94,944,283	94,204,983	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
08661Q-K2-0	BETHIS CP		2.A	2,950,092	2,950,092	10/02/2024
22532X-YL-6	CREDIT AGRICOLE CIB NY		1.A	3,800,000	3,800,000	01/31/2025
90275D-TN-0	UBS AG STAMFORD CT		1.A	6,000,000	6,000,000	07/17/2025
9509999999	Subtotal - Short-Term Invested Assets (Schedule DA type)			12,750,092	12,750,092	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
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKE		1.A	4,844,187	4,844,187 .....	.....
9709999999	Subtotal - Cash Equivalents (Schedule E Part 2 type)			4,844,187	4,844,187	XXX
9999999999	Totals			124,688,562	123,949,262	XXX

General Interrogatories:

1. Total activity for the year

Fair Value \$ (6,555,091)

Book/Adjusted Carrying Value \$ (7,269,317)
2. Average balance for the year

Fair Value \$ 110,988,987

Book/Adjusted Carrying Value \$ 111,394,461

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	248,919	304,619	(253,126)	..XXX.
FEDERAL HOME LOAN BANK CINCINNATI, OH .....	.....	..0.000	0	0	405,412	405,412	405,412	..XXX.
FIFTH THIRD BANK CINCINNATI, OH .....	.....	..0.000	0	0	7,574,185	4,103,283	7,152,402	..XXX.
HUNTINGTON BANK COLUMBUS, OH .....	.....	..0.000	0	0	4,078,375	4,078,491	4,078,608	..XXX.
JP MORGAN/CHASE NEW YORK, NY .....	.....	..0.000	0	0	(19,294,062)	(23,215,699)	(17,771,617)	..XXX.
KEYCORP (KEY BANK) CLEVELAND, OH .....	.....	..0.000	0	0	4,118,150	4,118,455	4,118,761	..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	302,926	264,403	256,044	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	(2,566,096)	(9,941,036)	(2,013,517)	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	(2,566,096)	(9,941,036)	(2,013,517)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
.....								
.....								
.....								
.....								
.....								
.....								
0599999. Total - Cash	XXX	XXX	0	0	(2,566,096)	(9,941,036)	(2,013,517)	XXX

STATEMENT AS OF SEPTEMBER 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
.....	BATINT CP .....	.....	09/30/2024	4.940	10/01/2024	6,999,043	957	0
.....	BOSTON PROPERTIES LP CP .....	.....	09/25/2024	4.920	10/02/2024	3,746,413	3,075	0
.....	CATHOLIC HEALTH INITIATV CP .....	.....	08/29/2024	5.400	10/01/2024	3,482,675	17,325	0
.....	DTE CAPITAL CP .....	.....	09/30/2024	4.890	10/02/2024	6,373,268	866	0
.....	DARDEN RESTAURANTS CP .....	.....	09/30/2024	4.900	10/01/2024	3,699,496	504	0
.....	FISERV INC CP .....	.....	09/30/2024	4.870	10/01/2024	8,098,904	1,096	0
.....	NRUC CP .....	.....	09/30/2024	4.850	10/01/2024	8,348,875	1,125	0
.....	SAN DIEGO GAS & ELEC CO CP .....	.....	09/27/2024	4.900	10/02/2024	5,296,393	2,886	0
.....	SYPPP CP .....	.....	09/30/2024	4.850	10/01/2024	8,098,909	1,091	0
.....	WASHINGTON GAS LIGHT CO CP .....	.....	09/30/2024	4.920	10/01/2024	1,999,727	273	0
.....	WESTUN CP .....	.....	09/25/2024	5.030	10/02/2024	3,096,968	2,599	0
.....	ALIMENTATION COUCHE-TARD CP .....	.....	09/25/2024	4.930	10/01/2024	5,695,317	4,684	0
1019999999.	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					64,935,988	36,481	0
1109999999.	Total - Industrial and Miscellaneous (Unaffiliated) Bonds					64,935,988	36,481	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					64,935,988	36,481	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					64,935,988	36,481	0
94975H-29-6	WELLS FARGO ADVANTAGE MONEY MARKET	SD.....	09/30/2024	0.000 .....	.....	30,000	0	2,164
8209999999.	Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO					30,000	0	2,164
262006-20-8	DREYFUS GOVERN CASH MGMT INS MONEY MARKET .....	.....	09/30/2024	0.000 .....	.....	31,084,476	0	660
8309999999.	Subtotal - All Other Money Market Mutual Funds					31,084,476	0	660
.....								
.....								
.....								
.....								
.....								
.....								
.....								
8609999999.	Total Cash Equivalents					96,050,464	36,481	2,824