



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

QUARTERLY STATEMENT  
AS OF MARCH 31, 2022  
OF THE CONDITION AND AFFAIRS OF THE  
ANNUITY INVESTORS LIFE INSURANCE COMPANY

NAIC Group Code 0435 (Current) 0435 (Prior) NAIC Company Code 93661 Employer's ID Number 31-1021738

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

Country of Domicile United States of America

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

Incorporated/Organized 11/13/1981 Commenced Business 12/21/1981

Statutory Home Office 301 East Fourth Street (Street and Number), Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code)

Main Administrative Office 301 East Fourth Street (Street and Number), Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code), 513-357-3300 (Area Code) (Telephone Number)

Mail Address Post Office Box 5423 (Street and Number or P.O. Box), Cincinnati, OH, US 45201 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 301 East Fourth Street (Street and Number), Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code), 513-357-3300 (Area Code) (Telephone Number)

Internet Website Address www.massmutual.com

Statutory Statement Contact Robert Mayhew Earle II (Name), 513-412-1735 (Area Code) (Telephone Number), rearle@gaig.com (E-mail Address), 513-412-1673 (FAX Number)

OFFICERS

President Mark Francis Muething

Treasurer Christopher Patrick Miliano

Secretary John Paul Gruber

Appointed Actuary Richard Lee Sutton

OTHER

Adrienne Susan Baglier

Michael Robert Fanning

Brian Patrick Sponaugle

Michael Harrison Haney

DIRECTORS OR TRUSTEES

Dominic Lusean Blue

Elizabeth Ward Chicares

Geoffrey James Craddock

Roger William Crandall

Paul Anthony Lapiana

Mark Francis Muething

Eric William Partlan

Gareth Fielding Ross

Susan Marie Cicco

Michael Robert Fanning

Michael James O'Connor

Arthur William Wallace III

State of Ohio

County of Hamilton

SS:

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.

Mark Francis Muething  
President

John Paul Gruber  
Secretary

Christopher Patrick Miliano  
Treasurer

Subscribed and sworn to before me this day of May 2022

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.....

STATEMENT AS OF MARCH 31, 2022 OF THE ANNUITY INVESTORS 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 .....	2,320,945,019		2,320,945,019	2,189,149,427
2. Stocks:				
2.1 Preferred stocks .....	0		0	7,307,314
2.2 Common stocks .....	124		124	124
3. Mortgage loans on real estate:				
3.1 First liens .....			0	
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances) .....			0	
4.2 Properties held for the production of income (less \$ ..... encumbrances) .....			0	
4.3 Properties held for sale (less \$ ..... encumbrances) .....			0	
5. Cash (\$ .....6,947,462 ), cash equivalents (\$ .....89,963,942 ) and short-term investments (\$ .....14,972,597 ) .....	111,884,001		111,884,001	229,235,013
6. Contract loans (including \$ ..... premium notes) .....	46,422,285		46,422,285	47,190,707
7. Derivatives .....	4,775,944		4,775,944	16,529,016
8. Other invested assets .....	18,314,667		18,314,667	18,374,319
9. Receivables for securities .....	0		0	26,954
10. Securities lending reinvested collateral assets .....			0	
11. Aggregate write-ins for invested assets .....			0	
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	2,502,342,040	0	2,502,342,040	2,507,812,874
13. Title plants less \$ ..... charged off (for Title insurers only) .....			0	
14. Investment income due and accrued .....	23,541,320	2,278	23,539,042	21,363,802
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....			0	
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ ..... earned but unbilled premiums) .....	86,126	86,126	0	
15.3 Accrued retrospective premiums (\$ ..... ) and contracts subject to redetermination (\$ ..... ) .....			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....			0	
16.2 Funds held by or deposited with reinsured companies .....			0	
16.3 Other amounts receivable under reinsurance contracts .....			0	
17. Amounts receivable relating to uninsured plans .....			0	
18.1 Current federal and foreign income tax recoverable and interest thereon .....			0	
18.2 Net deferred tax asset .....	3,424,023	108,866	3,315,157	1,201,225
19. Guaranty funds receivable or on deposit .....	4,983		4,983	4,983
20. Electronic data processing equipment and software .....			0	
21. Furniture and equipment, including health care delivery assets (\$ ..... ) .....			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates .....			0	
23. Receivables from parent, subsidiaries and affiliates .....			0	1,500,787
24. Health care (\$ ..... ) and other amounts receivable .....			0	
25. Aggregate write-ins for other than invested assets .....	3,053,256	12,699	3,040,557	3,076,864
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	2,532,451,748	209,969	2,532,241,779	2,534,960,535
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	626,191,983	0	626,191,983	690,771,210
28. Total (Lines 26 and 27)	3,158,643,731	209,969	3,158,433,762	3,225,731,745
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. Funds held as collateral .....	2,040,000	0	2,040,000	2,040,000
2502. Accrued contractual fee income .....	784,463	0	784,463	794,204
2503. Receivable for marketing allowance .....	194,595	0	194,595	221,160
2598. Summary of remaining write-ins for Line 25 from overflow page .....	34,198	12,699	21,499	21,500
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	3,053,256	12,699	3,040,557	3,076,864

STATEMENT AS OF MARCH 31, 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ ..... 2,095,212,541 less \$ ..... included in Line 6.3 (including \$ ..... Modco Reserve) .....	2,095,212,541	2,110,187,855
2. Aggregate reserve for accident and health contracts (including \$ ..... Modco Reserve) .....		
3. Liability for deposit-type contracts (including \$ ..... Modco Reserve) .....	17,221,839	18,065,509
4. Contract claims:		
4.1 Life .....	6,543,817	5,119,354
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 \$ ..... 0 assumed and \$ ..... 0 ceded .....	0	
9.4 Interest Maintenance Reserve .....	6,031,503	6,059,191
10. Commissions to agents due or accrued-life and annuity contracts \$ ..... 35,779 , accident and health \$ ..... and deposit-type contract funds \$ ..... .....	35,779	
11. Commissions and expense allowances payable on reinsurance assumed .....		
12. General expenses due or accrued .....	2,143,348	2,043,350
13. Transfers to Separate Accounts due or accrued (net) (including \$ ..... (23,852) accrued for expense allowances recognized in reserves, net of reinsured allowances) .....	(23,852)	(119)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes .....	180,925	395,165
15.1 Current federal and foreign income taxes, including \$ ..... on realized capital gains (losses) .....	3,031,016	2,053,902
15.2 Net deferred tax liability .....		
16. Unearned investment income .....		
17. Amounts withheld or retained by reporting entity as agent or trustee .....	142,089	48,466
18. Amounts held for agents' account, including \$ ..... 779,206 agents' credit balances .....	779,206	755,664
19. Remittances and items not allocated .....	1,346,416	532,913
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 .....	18,269,878	16,219,967
24.02 Reinsurance in unauthorized and certified (\$ ..... ) companies .....		0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$ ..... ) reinsurers .....		
24.04 Payable to parent, subsidiaries and affiliates .....	1,213,672	
24.05 Drafts outstanding .....		
24.06 Liability for amounts held under uninsured plans .....		
24.07 Funds held under coinsurance .....		
24.08 Derivatives .....	0	0
24.09 Payable for securities .....	9,927,357	31,321
24.10 Payable for securities lending .....		
24.11 Capital notes \$ ..... and interest thereon \$ ..... .....		
25. Aggregate write-ins for liabilities .....	2,986,954	2,946,037
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) .....	2,165,042,488	2,164,458,575
27. From Separate Accounts Statement .....	626,191,983	690,771,210
28. Total liabilities (Lines 26 and 27) .....	2,791,234,471	2,855,229,785
29. Common capital stock .....	2,500,000	2,500,000
30. Preferred capital stock .....		
31. Aggregate write-ins for other than special surplus funds .....		0
32. Surplus notes .....		
33. Gross paid in and contributed surplus .....	171,550,000	171,550,000
34. Aggregate write-ins for special surplus funds .....		0
35. Unassigned funds (surplus) .....	193,149,291	196,451,960
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) .....	364,699,291	368,001,960
38. Totals of Lines 29, 30 and 37 .....	367,199,291	370,501,960
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) .....	3,158,433,762	3,225,731,745
<b>DETAILS OF WRITE-INS</b>		
2501. Liability for funds held as collateral .....	2,040,137	2,040,137
2502. Unclaimed property .....	946,817	905,930
2503. ....		
2598. Summary of remaining write-ins for Line 25 from overflow page .....	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) .....	2,986,954	2,946,037
3101. ....		
3102. ....		
3103. ....		
3198. Summary of remaining write-ins for Line 31 from overflow page .....	0	0
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above) .....	0	0
3401. ....		
3402. ....		
3403. ....		
3498. Summary of remaining write-ins for Line 34 from overflow page .....	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) .....	0	0

STATEMENT AS OF MARCH 31, 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts .....	25,482,087	28,354,275	97,433,638
2. Considerations for supplementary contracts with life contingencies .....			
3. Net investment income .....	22,531,330	26,873,418	105,178,864
4. Amortization of Interest Maintenance Reserve (IMR) .....	492,878	199,521	1,444,447
5. Separate Accounts net gain from operations excluding unrealized gains or losses .....			
6. Commissions and expense allowances on reinsurance ceded .....			
7. Reserve adjustments on reinsurance ceded .....			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts .....	2,116,145	2,209,123	9,258,331
8.2 Charges and fees for deposit-type contracts .....	20,674	27,166	190,905
8.3 Aggregate write-ins for miscellaneous income .....	795,995	824,511	3,305,182
9. Totals (Lines 1 to 8.3) .....	51,439,109	58,488,014	216,811,367
10. Death benefits .....			
11. Matured endowments (excluding guaranteed annual pure endowments) .....			
12. Annuity benefits .....	5,373,515	5,822,067	17,072,911
13. Disability benefits and benefits under accident and health contracts .....			
14. Coupons, guaranteed annual pure endowments and similar benefits .....			
15. Surrender benefits and withdrawals for life contracts .....	62,855,657	77,061,133	283,633,118
16. Group conversions .....			
17. Interest and adjustments on contract or deposit-type contract funds .....	555,319	754,155	4,530,593
18. Payments on supplementary contracts with life contingencies .....			
19. Increase in aggregate reserves for life and accident and health contracts .....	(11,557,812)	(16,294,065)	(65,290,003)
20. Totals (Lines 10 to 19) .....	57,226,679	67,343,290	239,946,619
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) .....	1,921,069	2,194,385	8,691,264
22. Commissions and expense allowances on reinsurance assumed .....			
23. General insurance expenses and fraternal expenses .....	3,190,554	2,965,412	12,349,060
24. Insurance taxes, licenses and fees, excluding federal income taxes .....	54,115	56,850	918,742
25. Increase in loading on deferred and uncollected premiums .....			
26. Net transfers to or (from) Separate Accounts net of reinsurance .....	(16,218,170)	(23,258,002)	(76,609,193)
27. Aggregate write-ins for deductions .....			0
28. Totals (Lines 20 to 27) .....	46,174,247	49,301,935	185,296,492
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28) .....	5,264,862	9,186,079	31,514,875
30. Dividends to policyholders and refunds to members .....			
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30) .....	5,264,862	9,186,079	31,514,875
32. Federal and foreign income taxes incurred (excluding tax on capital gains) .....	1,465,834	1,849,939	5,320,850
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) .....	3,799,028	7,336,140	26,194,025
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ .....(488,720) (excluding taxes of \$ .....0	712,638	830,927	1,920,608
35. Net income (Line 33 plus Line 34) .....	4,511,666	8,167,067	28,114,633
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year .....	370,501,960	343,271,691	343,271,691
37. Net income (Line 35) .....	4,511,666	8,167,067	28,114,633
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ .....(46,139)	(173,569)	320,205	(330,638)
39. Change in net unrealized foreign exchange capital gain (loss) .....			
40. Change in net deferred income tax .....	(166,184)	(183,195)	106,625
41. Change in nonadmitted assets .....	87,068	135,811	11,380
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 .....			
44. Change in asset valuation reserve .....	(2,049,911)	(533,997)	(671,731)
45. Change in treasury stock .....			
46. Surplus (contributed to) withdrawn from Separate Accounts during period .....			
47. Other changes in surplus in Separate Accounts Statement .....			
48. Change in surplus notes .....			
49. Cumulative effect of changes in accounting principles .....	(5,511,739)		
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 .....		0	
53. Aggregate write-ins for gains and losses in surplus .....	0	0	0
54. Net change in capital and surplus for the year (Lines 37 through 53) .....	(3,302,669)	7,905,891	27,230,269
55. Capital and surplus, as of statement date (Lines 36 + 54) .....	367,199,291	351,177,582	370,501,960
DETAILS OF WRITE-INS			
08.301. Contractual rider fee income .....	389,670	379,377	1,558,967
08.302. Marketing allowance .....	340,503	372,885	1,544,118
08.303. Contractual annual maintenance and surrender charge fees .....	65,797	72,249	223,823
08.398. Summary of remaining write-ins for Line 8.3 from overflow page .....	25	0	(21,726)
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) .....	795,995	824,511	3,305,182
2701. ....			
2702. ....			
2703. ....			
2798. Summary of remaining write-ins for Line 27 from overflow page .....	0	0	0
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) .....	0	0	0
5301. ....			
5302. ....			
5303. ....			
5398. Summary of remaining write-ins for Line 53 from overflow page .....	0	0	0
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above) .....	0	0	0



STATEMENT AS OF MARCH 31, 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance .....	25,482,087	28,354,275	97,433,638
2. Net investment income .....	22,979,444	29,308,022	117,492,731
3. Miscellaneous income .....	2,921,882	3,040,412	12,552,150
4. Total (Lines 1 to 3) .....	51,383,413	60,702,709	227,478,519
5. Benefit and loss related payments .....	70,222,211	81,325,839	300,140,709
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	(16,194,437)	(24,557,599)	(78,190,466)
7. Commissions, expenses paid and aggregate write-ins for deductions .....	5,227,757	5,064,259	21,497,616
8. Dividends paid to policyholders .....	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ ..... (488,720) tax on capital gains (losses) .....	1,615,857	0	6,581,020
10. Total (Lines 5 through 9) .....	60,871,388	61,832,499	250,028,879
11. Net cash from operations (Line 4 minus Line 10) .....	(9,487,975)	(1,129,790)	(22,550,360)
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	96,335,425	85,202,420	426,590,157
12.2 Stocks .....	0	2,008,048	2,008,048
12.3 Mortgage loans .....	0	0	0
12.4 Real estate .....	0	0	0
12.5 Other invested assets .....	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....	0	0	(421,393)
12.7 Miscellaneous proceeds .....	0	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	96,335,425	87,210,468	428,176,813
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	220,284,957	138,167,343	247,091,423
13.2 Stocks .....	0	0	0
13.3 Mortgage loans .....	0	0	0
13.4 Real estate .....	0	0	0
13.5 Other invested assets .....	5	0	0
13.6 Miscellaneous applications .....	(7,667,454)	(2,934,533)	13,623,260
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	212,617,508	135,232,810	260,714,683
14. Net increase (or decrease) in contract loans and premium notes .....	(768,422)	(1,082,304)	(3,452,096)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	(115,513,661)	(46,940,038)	170,914,226
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....	0	0	0
16.2 Capital and paid in surplus, less treasury stock .....	0	0	0
16.3 Borrowed funds .....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	(1,378,315)	(1,712,118)	(6,337,820)
16.5 Dividends to stockholders .....	0	0	0
16.6 Other cash provided (applied) .....	9,028,939	4,551,351	(1,541,121)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) .....	7,650,624	2,839,233	(7,878,941)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	(117,351,012)	(45,230,595)	140,484,925
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year .....	229,235,013	88,750,088	88,750,088
19.2 End of period (Line 18 plus Line 19.1) .....	111,884,001	43,519,493	229,235,013

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

20.0001. Exchanges .....	440	1,598,502	14,210,125
20.0002. Transfers .....	0	2,999,997	2,999,997

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS			
	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life .....			0
2. Ordinary life insurance .....			0
3. Ordinary individual annuities .....	16,706,779	20,469,797	77,140,435
4. Credit life (group and individual) .....			0
5. Group life insurance .....			0
6. Group annuities .....	8,775,308	7,884,478	20,293,203
7. A & H - group .....			0
8. A & H - credit (group and individual) .....			0
9. A & H - other .....			0
10. Aggregate of all other lines of business .....	0	0	0
11. Subtotal (Lines 1 through 10) .....	25,482,087	28,354,275	97,433,638
12. Fraternal (Fraternal Benefit Societies Only) .....			0
13. Subtotal (Lines 11 through 12) .....	25,482,087	28,354,275	97,433,638
14. Deposit-type contracts .....	0	0	0
15. Total (Lines 13 and 14)	25,482,087	28,354,275	97,433,638
DETAILS OF WRITE-INS			
1001. ....			
1002. ....			
1003. ....			
1098. Summary of remaining write-ins for Line 10 from overflow page .....	0	0	0
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies

A. Accounting Practices

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

The Ohio Department of Insurance 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, for determining its solvency under the Ohio Insurance Law. The National Association of Insurance Commissioners’ (“NAIC”) *Accounting Practices and Procedures Manual* has been adopted as a component of prescribed or permitted practices by the State of Ohio.

In 2021 the Ohio Department of Insurance promulgated Ohio Administrative Code Section 3901-1-67, Alternative Derivative and Reserve Accounting Practices (OAC 3901-1-67), which constitutes a prescribed practice as contemplated by the NAIC SAP. The prescribed practice allows Ohio-domiciled insurance companies to utilize certain alternative derivative and reserve accounting practices for eligible derivative instruments and indexed products, respectively, in order to better align the measurement of indexed product reserves and the derivatives that hedge them. Effective January 1, 2022, the Company elected to apply OAC 3901-1-67 to its derivative instruments hedging equity indexed annuity products and equity indexed reserve liabilities.

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:

Net Income	SSAP #	F/S Page	F/S Line #	03/31/2022	12/31/2021
(1) State basis	XXX	XXX	XXX	\$ 4,511,666	\$ 28,114,633
(2) State prescribed practices that increase/(decrease) NAIC SAP	XXX	XXX	XXX		
OAC 3901-1-67:					
Derivative instruments	86	2, 4	7, 3	(2,628,190)	-
Reserves for fixed indexed annuities	51	3, 4	1, 19	(874,304)	-
Tax impact	101	2, 4	18.2, 32	45,468	-
(3) State permitted practices that increase/(decrease) NAIC SAP	XXX	XXX	XXX	-	-
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ 7,968,692	\$ 28,114,633
Surplus					
(5) Statutory surplus state basis	XXX	XXX	XXX	\$ 367,199,291	\$ 370,501,960
(6) State prescribed practices that increase/(decrease) NAIC SAP					
OAC 3901-1-67:					
Derivative instruments	86	2, 4	7, 3	(10,454,274)	-
Reserves for fixed indexed annuities	51	3, 4	1, 19	2,543,198	-
Tax impact	101	2, 4	18.2, 32	2,228,289	-
(7) State permitted practices that increase/(decrease) NAIC SAP	XXX	XXX	XXX	-	-
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 372,882,078	\$ 370,501,960

B, C & D – No significant changes.

Note 2 – Accounting Changes and Corrections of Errors

There were no changes that were considered significant to the Company, except for the following.

Effective January 1, 2022, the Company elected to apply OAC 3901-1-67 to its derivative instruments hedging equity indexed annuity products and equity indexed annuity reserve liabilities. Under OAC 3901-1-67, derivative instruments will be carried on the statutory balance sheet at amortized cost with the initial hedge cost amortized over the term and asset payoffs realized at the end of the term being reported through net investment income rather than derivative instruments being carried at fair value with asset payoffs realized over the term through change in net unrealized capital gains and losses. Additionally, the cash surrender value reserves for equity indexed annuity products will only reflect index interest credits at the end of the crediting term as compared to partial index interest credits accumulating throughout the crediting term in increase in aggregate reserves for life and accident and health contracts. As a result of the Company’s election to apply OAC 3901-1-67 as of January 1, 2022, total statutory admitted assets decreased \$8,929,241, total statutory liabilities decreased \$3,417,502 and total statutory capital and surplus decreased \$5,511,739. The following table summarizes the components of the total decrease in statutory surplus:

Change in reserve on account of change in valuation basis - fixed indexed annuity reserves	\$ 3,417,502
Change in net deferred income tax - reserve valuation change	2,182,821
Cumulative effect of changes in accounting principles - derivatives instruments, net of tax	(11,112,062)
Total decrease in statutory surplus	\$ (5,511,739)

Note 3 – Business Combinations and Goodwill

Not applicable.

Note 4 – Discontinued Operations

Not applicable.

Note 5 – Investments

A, B & C – No significant changes.

NOTES TO FINANCIAL STATEMENTS

D. Loan-Backed Securities

- (1) The Company uses dealer-modeled prepayment assumptions for mortgage-backed and asset-backed securities at the date of purchase to determine the effective yields; significant changes in estimated cash flows from the original purchase assumptions are accounted for on a prospective basis.
- (2) The Company does not currently hold any aggregate loan-backed securities with a recognized other-than-temporary impairment ("OTTI") in which the Company has the intent to sell or the inability or lack of intent to retain the investment in the security for a period of time to recover the amortized cost basis.
- (3) The following table shows each security with a credit-related OTTI charge recognized during the period:

CUSIP	Amortized Cost Before OTTI	Present Value of Projected Cash Flow s	OTTI Charge Recognized in Income Statement	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date Reported
05949CHM1	380,676	347,943	32,733	347,943	357,865	3/31/2022
57643MLZ5	54,956	53,283	1,673	53,283	53,735	3/31/2022
Total			\$ 34,406			

- (4) The following table shows all loan-backed securities with an unrealized loss:
- a. The aggregate amount of unrealized losses:
- |                        |              |
|------------------------|--------------|
| 1. Less than 12 months | \$13,175,729 |
| 2. 12 months or longer | 920,646      |
- b. The aggregate related fair value of securities with unrealized losses:
- |                        |               |
|------------------------|---------------|
| 1. Less than 12 months | \$418,943,575 |
| 2. 12 months or longer | 7,578,767     |
- (5) Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses at March 31, 2022. The Company has the intent to hold securities in an unrealized loss position until they recover in value or mature.

- E. Dollar Repurchase Agreements and/or Securities Lending Transactions – Not applicable.
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing – Not applicable.
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing – Not applicable.
- H. Repurchase Agreements Transactions Accounted for as a Sale – Not applicable.
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale – Not applicable.
- J. Real Estate – Not applicable.
- K. Low Income Housing Tax Credits – Not applicable.
- L. Restricted Assets – No significant change.
- M. Working Capital Finance Investments – Not applicable.
- N. Offsetting and Netting of Assets and Liabilities – Not applicable.
- O. 5GI Securities – Not applicable.
- P. Short Sales – Not applicable.
- Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPS	1	0
(2) Aggregate amount of investment income	\$ 63,750	\$ -

- R. Share of Cash Pool by Asset Type – Not applicable.

**Note 6 – Joint Ventures, Partnerships and Limited Liability Companies**

Not applicable.

**Note 7 – Investment Income**

No significant change.

**Note 8 – Derivative Instruments**

No significant change.

**Note 9 – Income Taxes**

No significant change.

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## NOTES TO FINANCIAL STATEMENTS

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**Note 10 – Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties**

A., B. & C.

The Company is an indirect subsidiary of Glidepath Holdings, Inc., which is a subsidiary of Massachusetts Mutual Life Insurance Company ("MMLIC"); 100% of the Company's outstanding common stock is directly owned by Great American Life Insurance Company ("GALIC"). See Schedule Y, Part 1, Organizational Chart.

The Company did not pay or receive federal income tax payments in cash to or from GALIC.

The Company did not receive capital contributions from GALIC.

- D. The Company reported \$1,213,672 due to the parent and affiliated companies. The terms of the agreement require that these amounts are settled within 90 days.
- E. Management or service contracts and all cost sharing arrangements including the Company:
- (1) The Company has an agreement with Barings (an affiliate) which provides investment advisory services to the Company.
  - (2) The Company has an agreement with Great American Advisors, Inc. ("GAA"), a wholly owned subsidiary of GALIC, whereby GAA is the principal underwriter and distributor of the Company's variable contracts. The Company pays GAA for acting as underwriter under a distribution agreement.
  - (3) Certain administrative, management, accounting, data processing, collection, and investment services are provided under agreements between the Company and affiliates at charges not unfavorable to the Company or the affiliate.
- F. The Company has no material guarantees or undertakings for the benefit of an affiliate.
- G. The Company's outstanding shares are 100% owned by GALIC.
- H. The Company does not own shares of any upstream intermediate entity or its ultimate parent.
- I. The Company has no investment in a subsidiary.
- J. The Company did not recognize any impairment or write down for its investments in subsidiary, controlled or affiliated companies during the statement period.
- K. The Company has no investment in a foreign insurance subsidiary.
- L. The Company does not hold an investment in a downstream non-insurance holding company.
- M. Valuation of Subsidiary, Controlled and Affiliated Entities (excluding U.S. Insurance Entities) – Not applicable.
- N. The Company has no investments in insurance subsidiary, controlled, or affiliated entities.
- O. Subsidiary, Controlled, and Affiliated Entities Loss Tracking – Not applicable.

**Note 11 – Debt**

Not applicable.

**Note 12 - Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans**

A., B., C. & D.

The Company did not participate in a defined benefit plan.

E. Defined Contribution Plan

The Company participates in the retirement plans of GALIC. GALIC sponsors funded (qualified 401(k) thrift savings) and unfunded (nonqualified deferred compensation thrift savings) defined contribution plans for its employees and retirees. The qualified 401(k) thrift savings plan's net assets available for benefits were \$36,916,347 as of March 31, 2022 and \$34,792,881 as of December 31, 2021. The Company matches a percentage of employee contributions to the qualified 401(k) thrift savings plan. The Company's total matching thrift savings contributions included in general insurance expenses were \$92,079 for the three months ended March 31, 2022 and \$287,382 for the year ended December 31, 2021.

- F. The Company did not participate in multiemployer plans.
- G. The Company did not participate in consolidated or holding company plans.
- H. The Company does not accrue for postemployment benefits and compensated absences.
- I. The Company does not apply for a subsidy under the Medicare Part D under the Medicare Modernization Act.

**Note 13 – Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations**

No significant change.

**Note 14 – Contingencies**

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 15 – Leases

Not applicable.

Note 16 – Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

No significant change.

Note 17 – Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

The Company has no reportable transactions.

Note 18 – Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

Not applicable.

Note 19 – Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

Not applicable.

Note 20 – Fair Value Measurements

- A.
- (1) Fair Value Measurements at Reporting Date

The Company has categorized its assets and liabilities measured at fair value or net asset value (“NAV”) into the three-level fair value hierarchy as reflected in the following table. See item (4) below for a discussion of each of these three levels.

	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at fair value					
Bonds:					
Industrial and miscellaneous	\$ -	\$ 135,443	\$ -	\$ -	\$ 135,443
Total bonds	-	135,443	-	-	135,443
Non-affiliated common stock	124	-	-	-	124
Variable annuity assets (separate accounts)	-	626,191,983	-	-	626,191,983
Total assets accounted for at fair value/NAV	<u>\$ 124</u>	<u>\$ 626,327,426</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ 626,327,550</u>
Liabilities at fair value					
Variable annuity liabilities (separate accounts)	\$ -	\$ 626,191,983	\$ -	\$ -	\$ 626,191,983
Total liabilities at fair value	<u>\$ -</u>	<u>\$ 626,191,983</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ 626,191,983</u>

- (2) The Company does not have any Level 3 securities carried at fair value.
- (3) Fair Value Recognition of Transfers Between Levels
- The Company recognizes and records the transfer of securities into and out of Level 3 due to changes in availability of market observable inputs. There were no level 3 transfers during the reporting period.
- (4) Inputs and Techniques Used in Estimating Fair Value

Level 1 - Quoted prices for identical assets or liabilities in active markets (markets in which transactions occur with sufficient frequency and volume to provide pricing information on an ongoing basis). The Company's Level 1 financial instruments consist primarily of publicly traded equity securities for which quoted market prices in active markets are available.

Level 2 - Quoted prices for similar instruments in active markets; quoted prices for identical or similar assets or liabilities in inactive markets (markets in which there are few transactions, the prices are not current, price quotations vary substantially over time or among market makers, or in which little information is released publicly); and valuations based on other significant inputs that are observable in active markets. Level 2 inputs include benchmark yields, reported trades, corroborated broker/dealer quotes, issuer spreads and benchmark securities. When non-binding broker quotes can be corroborated by comparison to similar securities priced using observable inputs, they are classified as Level 2.

Level 3 - Valuations derived from market valuation techniques generally consistent with those used to estimate the fair value of Level 2 financial instruments in which one or more significant inputs are unobservable or when the market for a security exhibits significantly less liquidity relative to markets supporting Level 2 fair value measurements. The unobservable inputs may include management's own assumptions about the assumptions market participants would use based on the best information available in the circumstances. The Company does not have any Level 3 assets or liabilities carried at fair value at March 31, 2022.

The Company's investment manager, Barings LLC (“Barings”) is responsible for the valuation process and uses data from outside sources (including nationally recognized pricing services and broker/dealers) in establishing fair value. Valuation techniques utilized by pricing services and prices obtained from external sources are reviewed by Barings internal investment professionals who are familiar with the securities being priced and the markets in which they trade to ensure the fair value determination is representative of an exit price. To validate the appropriateness of the prices obtained, the investment manager considers widely published indices (as benchmarks), recent trades, changes in interest rates, general economic conditions and the credit quality of the specific issuers. In addition, Barings communicates directly with the pricing service regarding the methods and assumptions used in pricing, including verifying, on a test basis, the inputs used by the service to value specific securities.

NOTES TO FINANCIAL STATEMENTS

(5) Derivative Assets and Liabilities – The Company’s derivative assets are report at amortized cost.

- B. The Company has no additional fair value disclosures.
- C. The Company has categorized all the financial assets in the financial statements into the three-level fair value hierarchy as reflected in the following table. See item (4) above for a discussion of each of these three levels.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Financial Assets:							
Bonds:							
U.S. Government and agencies	\$ 415,141	\$ 418,591	\$ -	\$ 415,141	\$ -	\$ -	\$ -
All other governments	1,021,681	998,806	-	1,021,681	-	-	-
States, territories and possessions	42,374,159	41,408,246	-	42,374,159	-	-	-
Political subdivisions of states, territories	28,979,146	28,104,465	-	28,979,146	-	-	-
Special revenue	210,347,287	208,583,700	-	210,347,287	-	-	-
Industrial and miscellaneous	2,028,463,509	2,031,423,094	-	2,001,369,444	27,094,065	-	-
Hybrid Securities	8,005,538	10,008,117	-	7,977,288	28,250	-	-
Total bonds	\$ 2,319,606,461	\$ 2,320,945,019	\$ -	\$ 2,292,484,146	\$ 27,122,315	\$ -	\$ -
Non-affiliated common stock	124	124	124	-	-	-	-
Equity index call options	12,947,294	4,775,944	-	12,947,294	-	-	-
Variable annuity assets (separate accounts)	626,191,983	626,191,983	-	626,191,983	-	-	-
Cash, cash equivalents and short-term investments	111,884,001	111,884,001	111,884,001	-	-	-	-
Policy loans	46,422,285	46,422,285	-	-	46,422,285	-	-
Total financial assets/NAV	\$ 3,117,052,148	\$ 3,110,219,356	\$ 111,884,125	\$ 2,931,623,423	\$ 73,544,600	\$ -	\$ -

- D. Not Practicable to Estimate Fair Value – The Company has no financial instruments that fall under this classification.
- E. NAV Practical Expedient Investments – The Company has no financial instruments that fall under this classification.

**Note 21 – Other Items**

No significant change.

**Note 22 – Events Subsequent/Other Items of Note**

No significant change.

**Note 23 – Reinsurance**

Not applicable.

**Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination**

Not applicable.

**Note 25 – Change in Incurred Losses and Loss Adjustment Expenses**

Not applicable.

**Note 26 – Intercompany Pooling Arrangements**

Not applicable.

**Note 27 – Structured Settlements**

Not applicable.

**Note 28 – Health Care Receivables**

Not applicable.

**Note 29 – Participating Policies**

Not applicable.

**Note 30 – Premium Deficiency Reserves**

Not applicable.

**Note 31 – Reserves for Life Contracts and Annuity Contracts**

No significant change.

**Note 32 – Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics**

No significant change.

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## NOTES TO FINANCIAL STATEMENTS

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**Note 33 – Analysis of Life Actuarial Reserves by Withdrawal Characteristics**

Not applicable.

**Note 34 – Premiums and Annuity Considerations Deferred and Uncollected**

No significant change.

**Note 35 – Separate Accounts**

No significant change.

**Note 36 – Loss/Claim Adjustment Expenses**

Not applicable.



STATEMENT AS OF MARCH 31, 2022 OF THE ANNUITY INVESTORS 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. ....

12/31/2016
- 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. ....

12/31/2016
- 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). ....

01/11/2018
- 6.4

By what department or departments?  
State of 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
Barings LLC .....	Charlotte, NC .....	NO	NO	NO	YES
Great American Advisors .....	Cincinnati, OH .....	NO	NO	NO	YES

GENERAL INTERROGATORIES

- 9.1

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

Yes [ X ] No [ ]
- 9.11

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

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

Yes [ ] No [ X ]
- 9.21

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

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

Yes [ ] No [ X ]
- 9.31

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

FINANCIAL

- 10.1

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

Yes [ ] No [ X ]
- 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: .....

\$ .....
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 [ ] No [ X ]
- 14.2

If yes, please complete the following:
- |   | 1   | 2  |
|---|---|--|
|   | Prior Year-End<br>Book/Adjusted<br>Carrying Value | Current Quarter<br>Book/Adjusted<br>Carrying Value |
| 14.21 Bonds .....   | \$ .....0   | \$ .....0  |
| 14.22 Preferred Stock .....   | \$ .....0   | \$ .....0  |
| 14.23 Common Stock .....  | \$ .....0   | \$ .....0  |
| 14.24 Short-Term Investments .....  | \$ .....0   | \$ .....0  |
| 14.25 Mortgage Loans on Real Estate .....   | \$ .....0   | \$ .....0  |
| 14.26 All Other .....   | \$ .....0   | \$ .....0  |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) ..... | \$ .....0   | \$ .....0  |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....                       | \$ .....  | \$ .....   |
- 15.1

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

Yes [ X ] No [ ]
- 15.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? .....  
If no, attach a description with this statement.

Yes [ X ] No [ ] N/A [ ]
16.

For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1

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

\$ .....0
- 16.2

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

\$ .....0
- 16.3

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

\$ .....0

STATEMENT AS OF MARCH 31, 2022 OF THE ANNUITY INVESTORS 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 .....	1 Wall Street, New York, NY 10286 .....

- 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
Bar ings LLC .....	A.....

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?..... Yes [ ] No [ X ]
- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [ ] No [ X ]

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

1	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
106006 .....	Bar ings LLC .....	R6ZXX501NPHXS1S07 .....	SEC .....	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 [ ] No [ X ]

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 [ ] No [ X ]

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

\$

1.14

Total Mortgages in Good Standing

\$

0

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)

\$

0

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

STATEMENT AS OF MARCH 31, 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

**SCHEDULE S - CEDED REINSURANCE**

Showing All New Reinsurance Treaties - Current Year to Date

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 MARCH 31, 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

**SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS**

Current Year To Date - Allocated by States and Territories

States, Etc.			1	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	3				
			Active Status (a)	Life Insurance Premiums	Annuity Considerations				
1.	Alabama	AL	L		88,753			88,753	0
2.	Alaska	AK	L		2,322			2,322	0
3.	Arizona	AZ	L		248,573			248,573	0
4.	Arkansas	AR	L		22,841			22,841	0
5.	California	CA	L		3,025,535			3,025,535	0
6.	Colorado	CO	L		33,453			33,453	0
7.	Connecticut	CT	L		337,991			337,991	0
8.	Delaware	DE	L		3,900			3,900	0
9.	District of Columbia	DC	L		4,864			4,864	0
10.	Florida	FL	L		2,213,062			2,213,062	0
11.	Georgia	GA	L		96,367			96,367	0
12.	Hawaii	HI	L		257,267			257,267	0
13.	Idaho	ID	L		70,435			70,435	0
14.	Illinois	IL	L		582,504			582,504	0
15.	Indiana	IN	L		105,848			105,848	0
16.	Iowa	IA	L		146,638			146,638	0
17.	Kansas	KS	L		42,768			42,768	0
18.	Kentucky	KY	L		226,556			226,556	0
19.	Louisiana	LA	L		109,770			109,770	0
20.	Maine	ME	L		217,149			217,149	0
21.	Maryland	MD	L		73,064			73,064	0
22.	Massachusetts	MA	L		642,385			642,385	0
23.	Michigan	MI	L		726,374			726,374	0
24.	Minnesota	MN	L		134,152			134,152	0
25.	Mississippi	MS	L		49,061			49,061	0
26.	Missouri	MO	L		105,833			105,833	0
27.	Montana	MT	L		86,024			86,024	0
28.	Nebraska	NE	L		21,378			21,378	0
29.	Nevada	NV	L		318,666			318,666	0
30.	New Hampshire	NH	L		51,989			51,989	0
31.	New Jersey	NJ	L		646,376			646,376	0
32.	New Mexico	NM	L		61,001			61,001	0
33.	New York	NY	N		16,762			16,762	0
34.	North Carolina	NC	L		8,600,226			8,600,226	0
35.	North Dakota	ND	L		18,577			18,577	0
36.	Ohio	OH	L		1,541,554			1,541,554	0
37.	Oklahoma	OK	L		9,243			9,243	0
38.	Oregon	OR	L		42,321			42,321	0
39.	Pennsylvania	PA	L		399,326			399,326	0
40.	Rhode Island	RI	L		196,442			196,442	0
41.	South Carolina	SC	L		96,552			96,552	0
42.	South Dakota	SD	L		9,975			9,975	0
43.	Tennessee	TN	L		625,614			625,614	0
44.	Texas	TX	L		2,370,654			2,370,654	0
45.	Utah	UT	L		216,899			216,899	0
46.	Vermont	VT	N		8,852			8,852	0
47.	Virginia	VA	L		159,892			159,892	0
48.	Washington	WA	L		362,207			362,207	0
49.	West Virginia	WV	L		17,026			17,026	0
50.	Wisconsin	WI	L		30,717			30,717	0
51.	Wyoming	WY	L		5,599			5,599	0
52.	American Samoa	AS	N		0			0	0
53.	Guam	GU	N		0			0	0
54.	Puerto Rico	PR	N		0			0	0
55.	U.S. Virgin Islands	VI	N		150			150	0
56.	Northern Mariana Islands	MP	N		0			0	0
57.	Canada	CAN	N		0			0	0
58.	Aggregate Other Aliens	OT	XXX	0	600	0	0	600	0
59.	Subtotal	XXX		0	25,482,087	0	0	25,482,087	0
90.	Reporting entity contributions for employee benefits plans	XXX						0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX						0	
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX						0	
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX						0	
94.	Aggregate or other amounts not allocable by State	XXX		0	0	0	0	0	0
95.	Totals (Direct Business)	XXX		0	25,482,087	0	0	25,482,087	0
96.	Plus Reinsurance Assumed	XXX						0	
97.	Totals (All Business)	XXX		0	25,482,087	0	0	25,482,087	0
98.	Less Reinsurance Ceded	XXX						0	
99.	Totals (All Business) less Reinsurance Ceded	XXX		0	25,482,087	0	0	25,482,087	0
DETAILS OF WRITE-INS									
58001.	Other Alien	XXX			600			600	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	600	0	0	600	0
9401.		XXX							
9402.		XXX							
9403.		XXX							
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX		0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX		0	0	0	0	0	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG.	49	R - Registered - Non-domiciled RRGs.	0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.	0	Q - Qualified - Qualified or accredited reinsurer.	0
N - None of the above - Not allowed to write business in the state.	8		

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

The following entities are general partner level or above of **Massachusetts Mutual Life Insurance Company** (Parent)

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
<b>MASSACHUSETTS MUTUAL LIFE INSURANCE COMPANY</b>	04-1590850	65935	Massachusetts
<b>Direct &amp; Indirect Owned Subsidiaries:</b>			
C.M. Life Insurance Company	06-1041383	93432	Connecticut
MML Bay State Life Insurance Company	43-0581430	70416	Connecticut
CML Mezzanine Investor III, LLC	06-1041383		Delaware
CML Special Situations Investor LLC	None		Delaware
CML Global Capabilities LLC	None		Delaware
MM Global Capabilities I LLC	None		Delaware
MassMutual Global Business Services India LLP	None		India
MM Global Capabilities (Netherlands) B.V.	None		Netherlands
MassMutual Global Business Services Romania S.R.L.	None		Romania
MM Global Capabilities I I LLC	None		Delaware
MM Global Capabilities I II LLC	None		Delaware
MM/Barings Multifamily TEBS 2020 LLC	None		Delaware
Berkshire Way LLC	04-1590850		Delaware
MML Special Situations Investor LLC	None		Delaware
Timberland Forest Holding LLC	47-5322979		Delaware
Lyme Adirondack Forest Company, LLC	None		Delaware
Lyme Adirondack Timberlands I, LLC	None		Delaware
Lyme Adirondack Timberlands II, LLC	None		Delaware
Lyme Adirondack Timber Sales, LLC	None		Delaware
MSP-SC, LLC	04-1590850		Delaware
Insurance Road LLC	04-1590850		Delaware
MassMutual Trad Private Equity LLC	04-1590850		Delaware
MassMutual Intellectual Property LLC	04-1590850		Delaware
Trad Investments I LLC	None		Delaware
ITPS Holding LLC	None		Delaware
HITPS LLC	None		Delaware
EM Opportunities LLC	None		Delaware
MassMutual MCAM Insurance Company, Inc.	None		Vermont
JFIN Parent LLC	None		Delaware
Jefferies Finance LLC	27-0105644		Delaware
JFIN GP Adviser LLC	None		Delaware
JFIN Fund III LLC	None		Delaware
Jefferies Credit Partners LLC	None		Delaware
APEX Credit Partners LLC	None		Delaware
Jefferies Credit Management LLC	None		Delaware
JFAM GP LLC	None		Delaware
JFAM GP LP	None		Delaware

\*This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

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

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
Jefferies Direct Lending Fund C LP	None		Delaware
Jefferies DLF C Holdings LLC	None		Delaware
Jefferies Direct Lending Fund C SPE LLC	None		Delaware
Jefferies Private Credit BDC Inc.	None		Maryland
Jefferies Senior Lending LLC	None		Delaware
JFIN Revolver Holdings LLC	None		Delaware
JFIN Revolver Holdings II LLC	None		Delaware
JFIN Revolver Holdings IV LLC	None		Delaware
JFIN Co-Issuer Corporation	None		Delaware
JFIN Europe GP, S.a.r.l.	None		Luxembourg
Jefferies Finance Europe, S.L.P.	None		Luxembourg
Jefferies Finance Europe, SCSp	None		Luxembourg
Jefferies Finance Business Credit LLC	None		Delaware
JFIN Business Credit Fund I LLC	None		Delaware
JFIN Funding 2021 LLC	None		Delaware
JFIN High Yield Investments LLC	None		Delaware
JFIN LC Fund LLC	None		Delaware
JFIN Revolver CLO 2017 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2017-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2017-III Ltd.	None		Cayman Islands
JFIN Revolver CLO 2018 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2019 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2019-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2020 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2021-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2021-V Ltd.	None		Cayman Islands
JFIN Revolver CLO 2022-II Ltd.	None		Cayman Islands
JFIN Revolver Fund, L.P.	None		Delaware
JFIN Revolver Funding 2021 Ltd.	None		Delaware
JFIN Revolver Funding 2021-III Ltd.	None		Delaware
JFIN Revolver Funding 2021-IV Ltd.	None		Delaware
JFIN Revolver Funding 2022-I Ltd.	None		Bermuda
Apex Credit Holdings LLC	None		Delaware
JFIN CLO 2012 Ltd.	None		Cayman Islands
JFIN CLO 2013 Ltd.	None		Cayman Islands
JFIN CLO 2014 Ltd.	None		Cayman Islands
JFIN CLO 2014-II Ltd.	None		Cayman Islands
JFIN CLO 2015 Ltd.	None		Cayman Islands
JFIN CLO 2015-II Ltd.	None		Cayman Islands
JFIN CLO 2016 Ltd.	None		Cayman Islands
JFIN CLO 2017 Ltd.	None		Cayman Islands

12.1

\*This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.



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

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
JFIN CLO 2017 II Ltd.	None		Cayman Islands
Glidepath Holdings Inc.	86-2294635		Delaware
Great American Life Insurance Company	13-1935920	63312	Ohio
AAG Insurance Agency, LLC	31-1422717		Kentucky
Annuity Investors Life Insurance Company	31-1021738	93661	Ohio
Great American Advisors, LLC	31-1395344		Ohio
Manhattan National Holding LLC	26-3260520		Ohio
Manhattan National Life Insurance Company	45-0252531	67083	Ohio
MassMutual Mortgage Lending LLC	None		Delaware
MM Copper Hill Road LLC	04-1590850		Delaware
MM Direct Private Investments Holding LLC	None		Delaware
MM Direct Private Investments UK Limited	None		United Kingdom
MM Investment Holding	None		Cayman Islands
MassMutual Asset Finance LLC*	26-0073611		Delaware
MMAF Equipment Finance LLC 2013-A	90-1005837		Delaware
MMAF Equipment Finance LLC 2014-A	36-4785301		Delaware
MMAF Equipment Finance LLC 2015-A	38-3969560		Delaware
MMAF Equipment Finance LLC 2016-A	32-0489588		Delaware
MMAF Equipment Finance LLC 2017-A	35-2590691		Delaware
MMAF Equipment Finance LLC 2017-B	32-0546197		Delaware
MMAF Equipment Finance LLC 2018-A	82-5335801		Delaware
MMAF Equipment Finance LLC 2019-A	83-3722640		Delaware
MMAF Equipment Finance LLC 2019-B	None		Delaware
MMAF Equipment Finance LLC 2021-A	None		Delaware
Rozier LLC	None		Delaware
MML Management Corporation	04-2443240		Massachusetts
MassMutual International Holding MSC, Inc.	04-3548444		Massachusetts
MassMutual Holding MSC, Inc.	04-3341767		Massachusetts
MML CM LLC	None		Delaware
Blueprint Income LLC	None		New York
Flourish Digital Assets LLC	None		Delaware
Flourish Financial LLC	None		Delaware
Flourish Holding Company LLC	None		Delaware
Flourish Insurance Agency LLC	None		Delaware
Flourish Technologies LLC	None		Delaware
MML Distributors LLC*	04-3356880		Massachusetts
MML Investment Advisers, LLC	None		Delaware
MML Strategic Distributors, LLC	46-3238013		Delaware
The MassMutual Trust Company, FSB	06-1563535		Connecticut
MML Private Placement Investment Company I, LLC	04-1590850		Delaware
MML Private Equity Fund Investor LLC	04-1590850		Delaware

\*This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

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

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
MM Private Equity Intercontinental LLC	04-1590850		Delaware
Pioneers Gate LLC	45-2738137		Delaware
MassMutual Holding LLC	04-2854319		Delaware
Fern Street LLC	37-1732913		Delaware
Sleeper Street LLC	None		Delaware
Haven Life Insurance Agency, LLC	46-2252944		Delaware
MassMutual Assignment Company	06-1597528		North Carolina
MassMutual Capital Partners LLC	04-1590850		Delaware
MassMutual Ventures Holding LLC	None		Delaware
Athens Fund Management LLC	None		Delaware
Crane Venture Partners LLP	None		United Kingdom
MassMutual Ventures Management LLC	None		Delaware
MassMutual Ventures SEA Management Private Limited	None		Singapore
MassMutual Ventures Southeast Asia I LLC	None		Delaware
MassMutual Ventures Southeast Asia II LLC	None		Delaware
MassMutual Ventures UK LLC	None		Delaware
MassMutual Ventures US I LLC	47-1296410		Delaware
MassMutual Ventures US II LLC	None		Delaware
MassMutual Ventures US III LLC	None		Delaware
MassMutual Ventures US IV LLC	None		Delaware
Open Alternatives LLC	None		Delaware
MM Catalyst Fund LLC	None		Delaware
MM Rothesay Holdco US LLC	04-1590850		Delaware
Rothesay Limited	None		United Kingdom
Rothesay Life Plc	None		United Kingdom
Rothesay MA No.1 Limited	None		United Kingdom
Rothesay MA No.2 Limited	None		United Kingdom
Rothesay MA No.3 Limited	None		United Kingdom
Rothesay MA No.4 Limited	None		United Kingdom
LT Mortgage Finance Limited	None		United Kingdom
Rothesay Property Partnership I LLP	None		United Kingdom
Rothesay Foundation	None		United Kingdom
Rothesay Pensions Management Limited	None		United Kingdom
Rothesay Asset Management UK Limited	None		United Kingdom
Rothesay Asset Management Australia Pty Ltd	None		Australia
Rothesay Asset Management US LLC	None		Delaware
MML Investors Services, LLC	04-1590850		Massachusetts
MML Insurance Agency, LLC	04-1590850		Massachusetts
MMLISI Financial Alliances, LLC	41-2011634		Delaware
LifeScore Labs, LLC	47-1466022		Massachusetts
MM Asset Management Holding LLC	45-4000072		Delaware

\*This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

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

	Federal Tax ID	NAIC Co Code	State of Domicile
Barings LLC	51-0504477		Delaware
Baring Asset Management (Asia) Holdings Limited	98-0524271		Hong Kong, Special Administrative Region of China
Baring International Fund Managers (Bermuda) Limited	98-0457465		Bermuda
Baring Asset Management (Asia) Limited	98-0457463		Hong Kong, Special Administrative Region of China
Baring Asset Management Korea Limited	None		Korea
Barings Investment Management (Shanghai) Limited	None		Hong Kong, Special Administrative Region of China
Barings Overseas Investment Fund Management (Shanghai) Limited	None		Hong Kong, Special Administrative Region of China
Baring SICE (Taiwan) Limited	98-0457707		Taiwan ROC
Barings Singapore Pte. Ltd.	None		Singapore
Barings Japan Limited	98-0236449		Japan
Barings Australia Holding Company Pty Ltd	None		Australia
Barings Australia Pty Ltd	98-0457456		Australia
Barings Finance LLC	80-0875475		Delaware
BCF Europe Funding Limited	None		Ireland
BCF Senior Funding I LLC	None		Delaware
BCF Senior Funding I Designated Activity Company	None		Ireland
Barings Real Estate Acquisitions LLC	None		Delaware
Barings Securities LLC	04-3238351		Delaware
Barings Guernsey Limited	98-0437588		Guernsey
Barings Europe Limited	None		United Kingdom
Barings Asset Management Spain SL	None		Spain
Barings GmbH	None		Germany
Barings Italy S.r.l.	None		Italy
Barings Sweden AB	None		Sweden
Barings Netherlands B.V.	None		Netherlands
Barings Real Estate UK Holdings Limited	None		Delaware
Barings (U.K.) Limited	98-0432153		United Kingdom
Baring Asset Management Limited	98-0241935		United Kingdom
Barings European Direct Lending 1 GP LLP	None		United Kingdom
Barings Global Advisors Limited	98-1012393		United Kingdom
Baring International Investment Limited	98-0457328		United Kingdom
Baring International Investment Management Holdings	98-0457587		United Kingdom
Baring Asset Management UK Holdings Limited	98-0457576		United Kingdom
Baring International Fund Managers (Ireland) Limited	98-0524272		Ireland
Baring Asset Management Switzerland Sàrl	None		Switzerland
Baring France SAS	98-0497550		France
Baring Fund Managers Limited	98-0457586		United Kingdom
BCGSS 2 GP LLP	None		United Kingdom
Baring Investment Services Limited	98-0457578		United Kingdom
Barings Core Fund Feeder 1 GP S.à.r.l.	None		Luxembourg

\*This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

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

12.5

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
Barings Investment Fund (LUX) GP S.à.r.l.	None		Luxembourg
Barings BME GP S.à.r.l.	None		United Kingdom
Barings GPC GP S.à.r.l.	None		Luxembourg
Barings European Core Property Fund GP Sà.r.l	None		United Kingdom
Barings Umbrella Fund (LUX) GP S.à.r.l.	None		Luxembourg
GPLF4(S) GP S.à.r.l	None		Luxembourg
PREIF Holdings Limited Partnership	None		United Kingdom
BMC Holdings DE LLC	None		Delaware
Barings Real Estate Advisers Inc.	04-3238351		Delaware
CRA Aircraft Holding LLC*	81-4258759		Delaware
Aland Royalty Holdings LP	None		Delaware
GASL Holdings LLC	None		Delaware
Intermodal Holding II LLC	46-2344300		Delaware
Novation Companies, Inc.	None		Maryland
Red Lake Ventures, LLC	46-5460309		Delaware
Remington L & W Holdings LLC*	81-4065378		Connecticut
Tamiami Citrus, LLC	None		Delaware
Teaktree Acquisition, LLC	None		Delaware
Techquity, LP	None		Delaware
Validus Holding Company LLC	46-0687392		Delaware
VGS Acquisition Holding, LLC	None		Delaware
Aland Royalty GP, LLC	None		Delaware
Alaska Future Fund GP, LLC	None		Delaware
BAI Funds SLP, LLC	None		Delaware
BAI GP, LLC	None		Delaware
Baring Asset-Based Income Fund (US) GP, LLC	None		Delaware
Barings CMS Fund GP, LLC	None		Delaware
Barings Hotel Opportunity Venture I GP, LLC	None		Delaware
Barings Investment Series LLC	None		Delaware
Barings Emerging Generation Fund GP, LLC	None		Delaware
Barings Emerging Generation Fund GP II, LLC	None		Delaware
Barings ERS PE Emerging Manager III GP, LLC	None		Delaware
Barings Global Investment Funds (U.S.) Management LLC	04-1590850		Delaware
Barings CLO Investment Partners GP, LLC	None		Delaware
Barings Core Property Fund GP LLC	None		Delaware
Barings Direct Lending GP Ltd.	None		Cayman Islands
Barings Emerging Generation Fund LP	84-3784245		Delaware
Barings Global Energy Infrastructure Advisors, LLC	None		Delaware
Barings Global Real Assets Fund GP, LLC	None		Delaware

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

	Federal Tax ID	NAIC Co Code	State of Domicile
Barings GPSF	None		Delaware
Barings North American Private Loan Fund Management, LLC	None		Delaware
Barings North American Private Loan Fund Management II, LLC	None		Delaware
Barings North American Private Loan Fund Management III, LLC	None		Delaware
Barings Small Business Fund LLC	84-5063008		Delaware
Benton Street Advisors, Inc.	98-0536233		Cayman Islands
BHOVI Incentive LLC	None		Delaware
BIG Real Estate Fund GP LLC	None		Delaware
BRECS VII GP LLC	None		Delaware
BREDIF GP LLC	None		Delaware
CHY Venture GP LLC	None		Delaware
CREF X GP LLC	None		Delaware
Great Lakes III GP, LLC	04-1590850		Delaware
Lake Jackson LLC	None		Delaware
Loan Strategies Management LLC	04-1590850		Delaware
Mezzco III LLC	41-2280126		Delaware
Mezzco IV LLC	80-0920285		Delaware
Mezzco Australia II LLC	None		Delaware
RECSA-NY GP LLC	None		Delaware
SBNP SIA II LLC	None		Delaware
SBNP SIA III LLC	None		Delaware
Somerset Special Opportunities Management LLC	04-1590850		Delaware
Amherst Long Term Holdings, LLC	None		Delaware
MassMutual International LLC	04-3313782		Delaware
MassMutual Solutions LLC	None		Delaware
Haven Technologies Asia Limited	None		Hong Kong
Yunfeng Financial Group Limited	None		Hong Kong
MassMutual Asia Limited (SPV)	None		Hong Kong
MML Mezzanine Investor II, LLC	04-1590850		Delaware
MML Mezzanine Investor III, LLC	04-1590850		Delaware
MassMutual External Benefits Group LLC	27-3576835		Delaware
Other Affiliates & Funds:			
100 w. 3 <sup>rd</sup> Street LLC	04-1590850		Delaware
300 South Tryon Hotel LLC	82-2432216		Delaware
2160 Grand Manager LLC	04-1590850		Delaware
300 South Tryon LLC	04-1590850		Delaware
Almack Mezzanine Fund II Unleveraged LP	None		United Kingdom
Barings Affordable Housing Mortgage Fund I LLC	82-3468147		Delaware

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

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
Barings Affordable Housing Mortgage Fund II LLC	61-1902329		Delaware
Barings Affordable Housing Mortgage Fund III LLC	85-3036663		Delaware
Barings Asset-Based Income Fund (US) LP	36-4868350		Delaware
Barings Emerging Markets Corporate Bond Fund*	None		Ireland
Barings European Real Estate Debt Income Fund	None		Luxembourg
Babson Capital Global Special Situation Credit Fund 2*	98-1206017		Delaware
Babson Capital Loan Strategies Fund, L.P.*	37-1506417		Delaware
Barings US High Yield Bond Fund*	None		Ireland
Babson CLO Ltd. 2012-II	None		Cayman Islands
Babson CLO Ltd. 2013-I	None		Cayman Islands
Babson CLO Ltd. 2014-I	None		Cayman Islands
Babson CLO Ltd. 2015-I	None		Cayman Islands
Babson CLO Ltd. 2015-II	None		Cayman Islands
Babson CLO Ltd. 2016-I	None		Cayman Islands
Babson CLO Ltd. 2016-II	None		Cayman Islands
Barings CLO Ltd. 2017-I	None		Cayman Islands
Barings CLO 2018-III	None		Cayman Islands
Barings CLO 2018-IV	None		Cayman Islands
Barings CLO 2019-II	98-1473665		Cayman Islands
Barings CLO 2019-III	None		Cayman Islands
Barings CLO 2019-IV	None		Cayman Islands
Barings CLO 2020-I	None		Cayman Islands
Barings CLO 2020-II	None		Cayman Islands
Barings CLO 2020-III	None		Cayman Islands
Barings CLO 2020-IV	None		Cayman Islands
Barings CLO 2021-I	None		Cayman Islands
Barings CLO 2021-II	None		Cayman Islands
Barings CLO 2021-III	None		Cayman Islands
Babson Euro CLO 2014-I BV	None		Netherlands
Babson Euro CLO 2014-II BV	None		Netherlands
Babson Euro CLO 2015-I BV	None		Netherlands
Barings Euro CLO 2019-I	3603726OH		Ireland
Barings Euro CLO 2019-II	None		Ireland
Barings Euro CLO 2020-I DAC	None		Ireland
Barings Euro CLO 2021-I DAC	3715576VH		Ireland
Barings Euro CLO 2021-II DAC	3750378QH		Ireland
Barings Euro CLO 2021-III DAC	None		Ireland
Barings Global Em. Markets Equity Fund	82-5330194		North Carolina
Barings Global Energy Infrastructure Fund I LP	98-1332384		Cayman Islands
Barings Global Inv. Grade Strat Fund	None		Ireland
Barings Global Real Assets Fund LP	82-3867745		Delaware

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

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
Barings Global Special Situations Credit Fund 3	None		Ireland
Barings Global Special Situations Credit 4 Delaware*	85-1465973		Delaware
Barings Global Special Situations Credit 4 LUX*	98-1570693		Luxembourg
Barings Global Technology Equity Fund	None		Ireland
Barings Hotel Opportunity Venture	87-0977058		Connecticut
Barings Innovations & Growth Real Estate Fund*	86-3661023		Delaware
Barings Middle Market CLO 2017-I Ltd & LLC	None		Cayman Islands
Barings Middle Market CLO 2018-I	None		Cayman Islands
Barings Middle Market CLO 2019-I	None		Cayman Islands
Barings Middle Market CLO Ltd 2021-I	98-1612604		Cayman Islands
Barings North American Private Loan Fund LP	38-4010344		Delaware
Barings RE Credit Strategies VII LP	98-1332384		Delaware
Barings Target Yield Infrastructure Debt Fund*	98-1567942		Luxembourg
Barings CLO Investment Partners LP	81-0841854		Delaware
Barings Euro Value Add II (BREEVA II)*	None		Luxembourg
Barings Real Estate European Value Add I SCSp*	None		United Kingdom
Barings Real Estate Debt Income Fund LP*	85-3449260		Delaware
Barings Transportation Fund LP*	87-1262754		Delaware
Braemar Energy Ventures I, L.P.*	None		Delaware
Barings European Core Property Fund SCSp	None		Luxembourg
Barings European Private Loan Fund III A	46-5001122		Luxembourg
Benchmark 2018-B2 Mortgage Trust	38-4059932		New York
Benchmark 2018-B4	None		New York
Benchmark 2018-B8	38-4096530		New York
Barings Core Property Fund LP	20-5578089		Delaware
Comerstone Real Estate Fund X LP	46-5432619		Delaware
Gateway Mezzanine Partners II LP*	90-0991195		Delaware
Great Lakes III, L.P.	37-1708623		Delaware
GIA EU Holdings - Emerson JV Sarl	None		Luxembourg
JPMCC Commercial Mortgage Securities Trust 2017-JP7	38-4041011; 38-4041012		New York
JPMDB Commercial Mortgage Securities Trust 2017-C5	38-4032059		New York
KKR-MM Vector LP	82-1512591		Delaware
Marco Hotel LLC	46-4255307		Delaware
Miami Douglas One GP LLC*	04-1590850		Delaware
Miami Douglas Two GP LLC*	04-1590850		Delaware
Miami Douglas One LP*	04-1590850		Delaware
Miami Douglas Two LP*	04-1590850		Delaware
Miami Douglas Three MM LLC	04-1590850		Delaware

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

12.9

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
MM BIG Peninsula Co-Invest Member LLC	87-4021641		Delaware
NYDIG Digital Assets Fund II LP	85-3886824		Delaware
HB Naples Golf Owner LLC	45-3623262		Delaware
MM CM Holding LLC	None		Delaware
MM Debt Participations LLC	81-3000420		Delaware
RB Apartments LLC	82-4411267		Delaware
Somerset Special Opportunities Fund L.P. *	20-8856877		Delaware
SouthPointe Industrial LLC	04-1590850		Delaware
Ten Fan Pier Boulevard LLC	35-2553915		Delaware
Tower Square Capital Partners III, L.P.	41-2280127		Delaware
Tower Square Capital Partners IIIA, L.P.	41-2280129		Delaware
Trailside MM Member LLC*	04-1590850		Delaware
Washington Gateway Two LLC*	83-1325764		Delaware
Washington Gateway Three LLC*	32-0574045		Delaware
West 46 <sup>th</sup> Street Hotel LLC	05-1590850		Delaware
<b>Barings Affiliates &amp; Funds:</b>			
Babson Capital Loan Strategies Master Fund LP	None		Cayman Islands
Barings China Aggregate Bond Private Securities Investment Fund	None		Peoples Republic of China
Barings European Growth Trust Fund	None		United Kingdom
Barings Global High Yield Fund	47-3790192		Massachusetts
CCIC Fund	None		Peoples Republic of China
Great Lakes II LLC*	71-1018134		Delaware
Wood Creek Venture Fund LLC	04-1590850		Delaware
<b>Barings Real Estate Affiliates &amp; Funds:</b>			
50 Liberty LLC*	36-4823011		Delaware
Barings California Mortgage Fund IV	None		California
Barings Umbrella Fund LUX SCSp SICAV RAIF*	None		Luxembourg
Calgary Railway Holding LLC*	82-2285211		Delaware
Combrook PRS Holdings LLC	82-3307907		Delaware
Comerstone California Mortgage Fund I LLC	95-4207717		California
Comerstone California Mortgage Fund II LLC	95-4207717		California
Comerstone California Mortgage Fund III LLC	95-4207717		California
Comerstone Fort Pierce Development LLC*	56-2630592		Delaware
Comerstone Permanent Mortgage Fund	45-2632610		Massachusetts
Comerstone Permanent Mortgage Fund II	61-1750537		Massachusetts
Comerstone Permanent Mortgage Fund III	35-2531693		Massachusetts
Comerstone Permanent Mortgage Fund IV	61-1793735		Massachusetts
CREA/PPC Venture LLC	20-0348173		Delaware
CREA Madison Member LLC	81-0890084		Delaware
Danville Riverwalk Venture, LLC	82-2783393		Delaware
Euro Real Estate Holdings LLC	04-1590850		Delaware
Fan Pier Development LLC*	20-3347091		Delaware

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

	Federal Tax ID	NAIC Co Code	State of Domicile
GIA EU Holdings LLC	04-1590850		Delaware
Landmark Manchester Holdings LLC	81-5360103		Delaware
MM Brookhaven Member LLC	04-1590850		Delaware
MM East South Crossing Member LLC	04-1590850		Delaware
MM Horizon Savannah Member LLC*	04-1590850		Delaware
One Harbor Shore LLC*	80-0948028		Delaware
PACO France Logistics LLC	04-1590850		Delaware
Portland 400 Sixth Manager LLC	82-3393166		Delaware
Salomon Brothers Commercial Mortgage Trust 2001-MM	None		Delaware
Sawgrass Village Shopping Center LLC*	27-2977720		Delaware
STOA Holding LLC	None		Delaware
Three PW Office Holding LLC	81-5273574		Delaware
Twenty Two Liberty LLC*	35-2484550		Massachusetts
Unna, Dortmund Holding LLC	82-3250684		Delaware
Washington Gateway Apartments Venture LLC*	45-5401109		Delaware
MassMutual Premier Funds:			
MassMutual Premier Main Street Fund	51-0529328		Massachusetts
MassMutual Premier Strategic Emerging Markets Fund	26-3229251		Massachusetts
MassMutual Select Funds:			
MassMutual Select Diversified Value Fund	01-0821120		Massachusetts
MassMutual Select Fundamental Growth Fund	04-3512593		Massachusetts
MassMutual Select Mid-Cap Value Fund	42-1710935		Massachusetts
MassMutual Select Small Capital Value Equity Fund	02-0769954		Massachusetts
MassMutual Select Small Company Value Fund	04-3584140		Massachusetts
MassMutual Select T. Rowe Price Retirement 2005 Fund	82-3347422		Massachusetts
MassMutual Select T. Rowe Price Retirement 2010 Fund	82-3355639		Massachusetts
MassMutual Select T. Rowe Price Retirement 2015 Fund	82-3382389		Massachusetts
MassMutual Select T. Rowe Price Retirement 2020 Fund	82-3396442		Massachusetts
MassMutual Select T. Rowe Price Retirement 2025 Fund	82-3417420		Massachusetts
MassMutual Select T. Rowe Price Retirement 2030 Fund	82-3430358		Massachusetts
MassMutual Select T. Rowe Price Retirement 2035 Fund	82-3439837		Massachusetts
MassMutual Select T. Rowe Price Retirement 2040 Fund	82-3451779		Massachusetts
MassMutual Select T. Rowe Price Retirement 2045 Fund	82-3472295		Massachusetts
MassMutual Select T. Rowe Price Retirement 2050 Fund	82-3481715		Massachusetts
MassMutual Select T. Rowe Price Retirement 2055 Fund	82-3502011		Massachusetts
MassMutual Select T. Rowe Price Retirement 2060 Fund	82-3525148		Massachusetts
MassMutual Select T. Rowe Price Retirement Balanced Fund	82-3533944		Massachusetts
MML Series Investment Funds:			
MML Series International Equity Fund	46-4257056		Massachusetts

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

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
<b>MML Series Investment Funds II:</b>			
MML Series II Asset Momentum Fund	47-3517233		Massachusetts
MML Series II Dynamic Bond Fund	47-3529636		Massachusetts
MML Series II Equity Rotation Fund	47-3544629		Massachusetts
MML Series II Special Situations Fund	47-3559064		Massachusetts
<b>MassMutual RetireSMART Funds:</b>			
MassMutual RetireSMART 2035 Fund	27-1933380		Massachusetts
MassMutual RetireSMART 2045 Fund	27-1932769		Massachusetts
MassMutual RetireSMART 2055 Fund	46-3289207		Massachusetts
MassMutual RetireSMART 2060 Fund	47-5326235		Massachusetts
MassMutual 20/80 Allocation Fund	45-1618155		Massachusetts
MassMutual 80/20 Allocation Fund	45-1618222		Massachusetts
MassMutual RetireSMART In Retirement Fund	03-0532464		Massachusetts
MassMutual 40/60 Allocation Fund	45-1618262		Massachusetts
MassMutual 60/40 Allocation Fund	45-1618046		Massachusetts

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STATEMENT AS OF MARCH 31, 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0435	Massachusetts Mut Life Ins Co	.65935	04-1590850	3848388			Massachusetts Mutual Life Insurance Company (MMLIC)	.MA	.UIP	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0435	Massachusetts Mut Life Ins Co	.93432	06-1041383				C.M. Life Insurance Company	.CT	.IA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0435	Massachusetts Mut Life Ins Co	.70416	43-0581430				MML Bay State Life Insurance Company	.CT	.IA	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
.0000			06-1041383				CML Mezzanine Investor III, LLC	.DE	.NIA	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
.0000							CML Special Situations Investor LLC	.DE	.NIA	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
.0000							CML Global Capabilities LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MM Global Capabilities I LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MassMutual Global Business Services India LLP	.IND	.NIA	MM Global Capabilities I LLC	Ownership	100.000	MMLIC		
.0000							MM Global Capabilities (Netherlands) B.V.	.NLD	.NIA	MM Global Capabilities I LLC	Ownership	100.000	MMLIC		
.0000							MassMutual Global Business Services Romania S.R.L.	.ROU	.NIA	MM Global Capabilities (Netherlands) B.V.	Ownership	100.000	MMLIC		
.0000							MM Global Capabilities II LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MM Global Capabilities III LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MM/Barings Multifamily TEBS 2020 LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MML Special Situations Investor LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			47-5322979				Timberland Forest Holding LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			47-5322979				Timberland Forest Holding LLC	.DE	.NIA	C.M. Life Insurance Company	Influence	0.000	MMLIC		
.0000			47-5322979				Timberland Forest Holding LLC	.DE	.NIA	Wood Creek Capital Management LLC	Management		MMLIC		
.0000							Lyme Adirondack Forest Company, LLC	.DE	.NIA	Timberland Forest Holding LLC	Ownership	100.000	MMLIC		
.0000							Lyme Adirondack Timberlands I, LLC	.DE	.NIA	Lyme Adirondack Forest Company, LLC	Ownership	100.000	MMLIC		
.0000							Lyme Adirondack Timberlands II, LLC	.DE	.NIA	Lyme Adirondack Forest Company, LLC	Ownership	100.000	MMLIC		
.0000							Lyme Adirondack Timber Sales, LLC	.DE	.NIA	Lyme Adirondack Forest Company, LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				Berkshire Way LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-1590850				MSP-SC, LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							EM Opportunities LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MassMutual MCAM Insurance Company, Inc.	.VT	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-1590850				Insurance Road LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-1590850				MassMutual Trad Private Equity LLC	.DE	.NIA	Insurance Road LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				MassMutual Intellectual Property LLC	.DE	.NIA	Insurance Road LLC	Ownership	100.000	MMLIC		
.0000							Trad Investments I LLC	.DE	.NIA	Insurance Road LLC	Ownership	100.000	MMLIC		
.0000							ITPSHolding LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							HITPS LLC	.DE	.NIA	ITPS Holding LLC	Ownership	100.000	MMLIC		
.0000							JFIN Parent LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			27-0105644				Jefferies Finance LLC	.DE	.NIA	JFIN Parent LLC	Ownership	50.000	MMLIC		1
.0000			86-2294635				Glidepath Holdings Inc.	.DE	.UIP	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000		.63312	13-1935920				Great American Life Insurance Company	.OH	.UDP	Glidepath Holdings Inc.	Ownership	100.000	MMLIC		

STATEMENT AS OF MARCH 31, 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
0000			31-1422717				AAG Insurance Agency, LLC	KY	NIA	Great American Life Insurance Company	Ownership	100.000	MMLIC		
0000		93661	31-1021738				Annuity Investors Life Insurance Company	OH	RE	Great American Life Insurance Company	Ownership	100.000	MMLIC		
0000			31-1395344				Great American Advisors, LLC	OH	NIA	Great American Life Insurance Company	Ownership	100.000	MMLIC		
0000			26-3260520				Manhattan National Holding LLC	OH	NIA	Great American Life Insurance Company	Ownership	100.000	MMLIC		
0000		67083	45-0252531				Manhattan National Life Insurance Company	OH	IA	Manhattan National Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Mortgage Lending LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							JFIN GP Adviser LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Fund III LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Jefferies Credit Partners LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Apex Credit Partners LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							Jefferies Credit Management LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JFAM GP LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JFAM GP LP	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							Jefferies Direct Lending Fund C LP	DE	NIA	JFAM GP LP	Ownership	100.000	MMLIC		
0000							Jefferies DLF C Holdings LLC	DE	NIA	Jefferies Direct Lending Fund C LP	Ownership	100.000	MMLIC		
0000							Jefferies Direct Lending Fund C SPE LLC	DE	NIA	Jefferies DLF C Holdings LLC	Ownership	100.000	MMLIC		
0000							Jefferies Senior Lending LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Holdings LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Holdings II LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Holdings IV LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Co-Issuer Corporation	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Europe GP, S.a.r.l.	LUX	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Jefferies Finance Europe, S.L.P.	LUX	NIA	JFIN Europe GP, S.a.r.l.	Ownership	100.000	MMLIC		
0000							Jefferies Finance Europe, SCSp	LUX	NIA	JFIN Europe GP, S.a.r.l.	Ownership	100.000	MMLIC		
0000							Jefferies Finance Business Credit LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Business Credit Fund I LLC	DE	NIA	Jefferies Finance Business Credit LLC	Ownership	100.000	MMLIC		
0000							JFIN Funding 2021 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN High Yield Investments LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN LC Fund LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Jefferies Private Credit BDC Inc.	MD	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2017 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2017-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2017-III Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2018 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2019 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2019-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2020 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2021-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2021-V Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2022-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Fund, L.P.	DE	NIA	Jefferies Finance LLC	Ownership	90.000	MMLIC		
0000							JFIN Revolver Funding 2021 Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Funding 2021 III Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Funding 2021 IV Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Funding 2022-I Ltd.	BMU	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Apex Credit Holdings LLC	DE	NIA	JFIN Parent LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2012 Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2013 Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2014 Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2014-II Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2015 Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2015-II Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	85.000	MMLIC		
0000							JFIN CLO 2016 Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0000							JFIN CLO 2017 Ltd.	.CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JFIN CLO 2017-II Ltd.	.CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				MM Copper Hill Road LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MM Direct Private Investments Holding LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MM Direct Private Investments UK Limited	.GBR	NIA	MM Direct Private Investments Holding LLC	Ownership	100.000	MMLIC		
.0000							MM Investment Holding	.CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			26-0073611				MassMutual Asset Finance LLC	.DE	NIA	MM Investment Holding	Ownership	99.600	MMLIC		
.0000			26-0073611				MassMutual Asset Finance LLC	.DE	NIA	C.M. Life Insurance Company	Ownership	0.400	MMLIC		
.0000			90-1005837				MMAF Equipment Finance LLC 2013-A	.DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000			36-4785301				MMAF Equipment Finance LLC 2014-A	.DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000			38-3969560				MMAF Equipment Finance LLC 2015-A	.DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000			32-0489588				MMAF Equipment Finance LLC 2016-A	.DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000			35-2590691				MMAF Equipment Finance LLC 2017-A	.DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000			32-0546197				MMAF Equipment Finance LLC 2017-B	.DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000			82-5335801				MMAF Equipment Finance LLC 2018-A	.DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000			83-3722640				MMAF Equipment Finance LLC 2019-A	.DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000							MMAF Equipment Finance LLC 2019-B	.DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000							MMAF Equipment Finance LLC 2021-A	.DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000							Rozier LLC	.DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000			04-2443240				MML Management Corporation	.MA	NIA	MM Investment Holding	Ownership	100.000	MMLIC		
.0000			04-3548444				MassMutual International Holding MSC, Inc.	.MA	NIA	MML Management Corporation	Ownership	100.000	MMLIC		
.0000			04-3341767				MassMutual Holding MSC, Inc.	.MA	NIA	MML Management Corporation	Ownership	100.000	MMLIC		
.0000							Massachusetts Mutual Life Insurance Company								
.0000							MML CM LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							Blueprint Income LLC	.NY	NIA	MML CM LLC	Ownership	100.000	MMLIC		
.0000							Flourish Digital Assets LLC	.DE	NIA	MML CM LLC	Ownership	100.000	MMLIC		
.0000							Flourish Financial LLC	.DE	NIA	MML CM LLC	Ownership	100.000	MMLIC		
.0000							Flourish Holding Company LLC	.DE	NIA	MML CM LLC	Ownership	100.000	MMLIC		
.0000							Flourish Insurance Agency LLC	.DE	NIA	MML CM LLC	Ownership	100.000	MMLIC		
.0000							Flourish Technologies LLC	.DE	NIA	MML CM LLC	Ownership	100.000	MMLIC		
.0000			04-3356880				MML Distributors LLC	.MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.000	MMLIC		
.0000			04-3356880				MML Distributors LLC	.MA	NIA	MassMutual Holding LLC	Ownership	1.000	MMLIC		
.0000							Massachusetts Mutual Life Insurance Company								
.0000							MML Investment Advisers, LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			46-3238013				Massachusetts Mutual Life Insurance Company								
.0000							MML Strategic Distributors, LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			06-1563535	2881445			The MassMutual Trust Company, FSB	.CT	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-1590850				MML Private Placement Investment Company I, LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							Massachusetts Mutual Life Insurance Company								
.0000			04-1590850				MML Private Equity Fund Investor LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-1590850				MML Private Equity Fund Investor LLC	.DE	NIA	Baring Asset Management Limited	Management		MMLIC		
.0000							Massachusetts Mutual Life Insurance Company								
.0000			04-1590850				MM Private Equity Intercontinental LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							Pioneers Gate LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-2854319	2392316			MassMutual Holding LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			06-1597528				MassMutual Assignment Company	.NC	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0000			37-1732913				Fern Street LLC	.DE	.NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000							Sleeper Street LLC	.DE	.NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			46-2252944				Haven Life Insurance Agency, LLC	.DE	.NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				MassMutual Capital Partners LLC	.DE	.NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000							MassMutual Ventures Holding LLC	.DE	.NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000							Athens Fund Management LLC	.DE	.NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000							Crane Venture Partners LLP	.GBR	.NIA	MassMutual Ventures Holding LLC	Ownership	33.000	MMLIC		
.0000							MassMutual Ventures Management LLC	.DE	.NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000							MassMutual Ventures SEA Management Private Limited	.DE	.NIA	MassMutual Ventures Management LLC	Ownership	100.000	MMLIC		
.0000							MassMutual Ventures Southeast Asia I LLC	.DE	.NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000							MassMutual Ventures Southeast Asia II LLC	.DE	.NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000							MassMutual Ventures UK LLC	.DE	.NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000			47-1296410				MassMutual Ventures US I LLC	.DE	.NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000							MassMutual Ventures US II LLC	.DE	.NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000							MassMutual Ventures US III LLC	.DE	.NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000							MassMutual Ventures US IV LLC	.DE	.NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000							Open Alternatives LLC	.DE	.NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				MM Rothesay Holdco US LLC	.DE	.NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000							Rothesay Limited	.GBR	.NIA	MM Rothesay Holdco US LLC	Ownership	48.900	MMLIC		
.0000							Rothesay Life Plc	.GBR	.NIA	Rothesay Limited	Ownership	100.000	MMLIC		
.0000							Rothesay MA No.1 Limited	.GBR	.NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
.0000							Rothesay MA No.2 Limited	.GBR	.NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
.0000							Rothesay MA No.3 Limited	.GBR	.NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
.0000							Rothesay MA No.4 Limited	.GBR	.NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
.0000							LT Mortgage Finance Limited	.GBR	.NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
.0000							Rothesay Property Partnership 1 LLP	.GBR	.NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
.0000							Rothesay Foundation	.GBR	.NIA	Rothesay Limited	Ownership	100.000	MMLIC		
.0000							Rothesay Pensions Management Limited	.GBR	.NIA	Rothesay Limited	Ownership	100.000	MMLIC		
.0000							Rothesay Asset Management UK Limited	.GBR	.NIA	Rothesay Limited	Ownership	100.000	MMLIC		
.0000							Rothesay Asset Management Australia Pty Ltd	.AUS	.NIA	Rothesay Asset Management UK Limited	Ownership	100.000	MMLIC		
.0000							Rothesay Asset Management US LLC	.DE	.NIA	Rothesay Asset Management UK Limited	Ownership	100.000	MMLIC		
.0000			47-1466022				MM Catalyst Fund LLC	.DE	.NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				LifeScore Labs, LLC	.MA	.NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				MML Investors Services, LLC	.MA	.NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000							MML Insurance Agency, LLC	.MA	.NIA	MML Investors Services, LLC	Ownership	100.000	MMLIC		
.0000			41-2011634				MMLISI Financial Alliances, LLC	.DE	.NIA	MML Investors Services, LLC	Ownership	100.000	MMLIC		
.0000			45-4000072				MM Asset Management Holding LLC	.DE	.NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			51-0504477				Barings LLC	.DE	.NIA	MassMutual Asset Management Holding LLC	Ownership	100.000	MMLIC		
.0000			98-0524271				Baring Asset Management (Asia) Holdings Limited	.HKG	.NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000			98-0457465				Baring International Fund Managers (Bermuda) Limited	.BMU	.NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
.0000			98-0457463				Baring Asset Management (Asia) Limited	.HKG	.NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
.0000							Baring Asset Management Korea Limited	.KOR	.NIA	Baring Asset Management (Asia) Limited	Ownership	100.000	MMLIC		
.0000							Barings Investment Management (Shanghai) Limited	.HKG	.NIA	Baring Asset Management (Asia) Limited	Ownership	100.000	MMLIC		
.0000							Barings Overseas Investment Fund Management (Shanghai) Limited	.HKG	.NIA	Baring Investment Management (Shanghai) Limited	Ownership	100.000	MMLIC		
.0000			98-0457707				Baring SICE (Taiwan) Limited	.TWN	.NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
.0000							Barings Singapore Pte. Ltd.	.SGP	.NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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.0000			98-0236449				Barings Japan Limited	JPN	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MLLIC		
.0000							Barings Australia Holding Company Pty Ltd	AUS	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MLLIC		
.0000			98-0457456				Barings Australia Pty Ltd	AUS	NIA	Baring Australia Holding Company Pty Ltd	Ownership	100.000	MLLIC		
.0000			80-0875475				Barings Finance LLC	DE	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000							BCF Europe Funding Limited	IRL	NIA	Barings Finance LLC	Ownership	100.000	MLLIC		
.0000							BCF Senior Funding I LLC	DE	NIA	Barings Finance LLC	Ownership	100.000	MLLIC		
.0000							BCF Senior Funding I Designated Activity Company	IRL	NIA	Barings Finance LLC	Ownership	100.000	MLLIC		
.0000							Barings Real Estate Acquisitions LLC	DE	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000			04-3238351				Barings Securities LLC	DE	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000			98-0437588				Barings Guernsey Limited	GGY	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000							Barings Europe Limited	GBR	NIA	Barings Guernsey Limited	Ownership	100.000	MLLIC		
.0000							Barings Asset Management Spain SL	ESP	NIA	Barings Europe Limited	Ownership	100.000	MLLIC		
.0000							Barings GmbH	DEU	NIA	Barings Europe Limited	Ownership	100.000	MLLIC		
.0000							Barings Italy S.r.l.	ITA	NIA	Barings Europe Limited	Ownership	100.000	MLLIC		
.0000							Barings Sweden AB	SWE	NIA	Barings Europe Limited	Ownership	100.000	MLLIC		
.0000							Barings Netherlands B.V.	NLD	NIA	Barings Europe Limited	Ownership	100.000	MLLIC		
.0000							Barings Real Estate UK Holdings Limited	DE	NIA	Barings Europe Limited	Ownership	100.000	MLLIC		
.0000			98-0432153				Barings (U.K.) Limited	GBR	NIA	Barings Europe Limited	Ownership	100.000	MLLIC		
.0000			98-0241935				Baring Asset Management Limited	GBR	NIA	Barings Europe Limited	Ownership	100.000	MLLIC		
.0000							Barings European Direct Lending 1 GP LLP	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MLLIC		
.0000			98-1012393				Barings Global Advisors Limited	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MLLIC		
.0000			98-0457328				Baring International Investment Limited	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MLLIC		
.0000							Baring International Investment Management Holdings	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MLLIC		
.0000			98-0457587							Baring International Investment Management Holdings	Ownership	100.000	MLLIC		
.0000			98-0457576				Baring Asset Management UK Holdings Limited	GBR	NIA	Baring International Investment Management Holdings	Ownership	100.000	MLLIC		
.0000			98-0524272				Baring International Fund Managers (Ireland) Limited	IRL	NIA	Baring Asset Management UK Holdings Limited	Ownership	100.000	MLLIC		
.0000							Baring Asset Management Switzerland Sarl	CHE	NIA	Baring Asset Management UK Holdings Limited	Ownership	100.000	MLLIC		
.0000			98-0497550				Baring France SAS	FRA	NIA	Baring Asset Management UK Holdings Limited	Ownership	100.000	MLLIC		
.0000			98-0457586				Baring Fund Managers Limited	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MLLIC		
.0000							BOGSS 2 GP LLP	GBR	NIA	Baring Fund Managers Limited	Ownership	100.000	MLLIC		
.0000			98-0457578				Baring Investment Services Limited	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MLLIC		
.0000							Barings Core Fund Feeder I GP S.à.r.l.	LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MLLIC		
.0000							Barings BME GP S.à.r.l.	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MLLIC		
.0000							Barings GPC GP S.à. r.l.	LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MLLIC		
.0000							Barings European Core Property Fund GP Sarl	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MLLIC		
.0000							Barings Investment Fund (LUX) GP S.à. r.l.	LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MLLIC		
.0000							Barings Umbrella Fund (LUX) GP S.à.r.l.	LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MLLIC		
.0000							GPLF4(S) GP S.à r.l	LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MLLIC		
.0000							PREIF Holdings Limited Partnership	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MLLIC		
.0000							BMC Holdings DE LLC	DE	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000			04-3238351	3456895			Barings Real Estate Advisers Inc.	CA	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000			81-4258759				CRA Aircraft Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	40.000	MLLIC		
.0000			81-4258759				CRA Aircraft Holding LLC	DE	NIA	Barings LLC	Influence		MLLIC		
.0000			83-0560183				Aland Royalty Holdings LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	26.700	MLLIC		
.0000			83-0560183				Aland Royalty Holdings LP	DE	NIA	Barings LLC	Management		MLLIC		

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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.0000			82-2932156				GASL Holdings LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	11.300	MMLIC		
.0000			82-2932156				GASL Holdings LLC	.DE	.NIA	Barings LLC	BOARD		MMLIC		
.0000			46-2344300				Intermodal Holdings II LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	18.000	MMLIC		
.0000			46-2344300				Intermodal Holdings II LLC	.DE	.NIA	Barings LLC	Management		MMLIC		
.0000							Novation Companies, Inc.	.MD	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	17.100	MMLIC		
.0000							Novation Companies, Inc.	.MD	.NIA	Barings LLC	Influence		MMLIC		
.0000			46-5460309				Red Lake Ventures, LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	31.500	MMLIC		
.0000			46-5460309				Red Lake Ventures, LLC	.DE	.NIA	Barings LLC	Influence		MMLIC		
.0000			81-4065378				Remington L & W Holdings LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	19.900	MMLIC		
.0000			81-4065378				Remington L & W Holdings LLC	.DE	.NIA	Barings LLC	Influence		MMLIC		
.0000							Tamiami Citrus, LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	15.700	MMLIC		
.0000							Tamiami Citrus, LLC	.DE	.NIA	Barings LLC	Management/Board		MMLIC		
.0000							Teaktree Acquisition, LLC	.DE	.NIA	MassMutual Holding LLC	Ownership/Influence	14.700	MMLIC		
.0000							Teaktree Acquisition, LLC	.DE	.NIA	Barings LLC	Influence		MMLIC		
.0000							Techquity, LP	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	15.600	MMLIC		
.0000							Techquity, LP	.DE	.NIA	Barings LLC	Influence		MMLIC		
.0000			46-0687392				Validus Holding Company LLC	.DE	.NIA	Barings LLC	Ownership	40.400	MMLIC		
.0000							VGS Acquisition Holding, LLC	.DE	.NIA	MassMutual Holding LLC	Ownership/Influence	33.300	MMLIC		
.0000							VGS Acquisition Holding, LLC	.DE	.NIA	Barings LLC	Management		MMLIC		
.0000							Aland Royalty GP, LLC	.DE	.NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Alaska Future Fund GP, LLC	.DE	.NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							BAI GP, LLC	.DE	.NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							BAI Funds SLP, LLC	.DE	.NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Baring Asset-Based Income Fund (US) GP, LLC	.DE	.NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings CMS Fund GP, LLC	.DE	.NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Hotel Opportunity Venture I GP, LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							Barings Investment Series LLC	.DE	.NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Emerging Generation Fund GP, LLC	.DE	.NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Emerging Generation Fund GP II, LLC	.DE	.NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings ERS PE Emerging Manager III GP, LLC	.DE	.NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Global Investment Funds (U.S.) Management LLC	.DE	.NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				Barings CLO Investment Partners GP, LLC	.DE	.NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Core Property Fund GP LLC	.DE	.NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Direct Lending GP Ltd.	.CYM	.NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000			84-3784245				Barings Emerging Generation Fund LP	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	51.200	MMLIC		
.0000			84-3784245				Barings Emerging Generation Fund LP	.DE	.NIA	Barings LLC	Management		MMLIC		
.0000							Barings Global Energy Infrastructure Advisors, LLC	.DE	.NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings North American Private Loan Fund Management, LLC	.DE	.NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings North American Private Loan Fund Management II, LLC	.DE	.NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings North American Private Loan Fund Management III, LLC	.DE	.NIA	Barings LLC	Ownership	100.000	MMLIC		



STATEMENT AS OF MARCH 31, 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0000							Barings Global Real Assets Fund GP, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000							Barings GPSF	.DE	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000			84-5063008				Barings Small Business Fund LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	33.600	MLLIC		
.0000			84-5063008				Barings Small Business Fund LLC	.DE	NIA	Barings LLC	Management		MLLIC		
.0000			98-0536233				Benton Street Advisors, Inc.	.CYM	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000							BHOVI Incentive LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000							BIG Real Estate Fund GP LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000							BRECS VII GP LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000							BREDIF GP LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000							CHY Venture GP LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000							CREF X GP LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000			04-1590850				Great Lakes III GP, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000							Lake Jackson LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000			04-1590850				Loan Strategies Management LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000			41-2280126				Mezzco III LLC	.DE	NIA	Barings LLC	Ownership	99.300	MLLIC		
.0000			80-0920285				Mezzco IV LLC	.DE	NIA	Barings LLC	Ownership	99.300	MLLIC		
.0000							Mezzco Australia II LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000							RECSA-NY GP LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000			04-1590850				SBNP SIA II LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000							SBNP SIA III LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000							Somerset Special Opportunities Management LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000			04-1590850					.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	24.500	MLLIC		
.0000							Amherst Long Term Holdings, LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership		MLLIC		
.0000			04-3313782				MassMutual International LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000							MassMutual Solutions LLC	.DE	NIA	MassMutual International LLC	Ownership	100.000	MLLIC		
.0000							Haven Technologies Asia Limited	.HKG	NIA	MassMutual Solutions LLC	Ownership	100.000	MLLIC		
.0000							Yunfeng Financial Group Limited	.HKG	NIA	MassMutual International LLC	Ownership	24.900	MLLIC		
.0000							MassMutual Asia Limited (SPV)	.HKG	NIA	MassMutual International LLC	Ownership	100.000	MLLIC		
.0000			04-1590850				MLL Mezzanine Investor II, LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000			04-1590850				MLL Mezzanine Investor III, LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	11.100	MLLIC		
.0000			27-3576835				MassMutual External Benefits Group LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000			04-1590850				100 w. 3rd Street LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000			04-1590850				2160 Grand Manager LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	5.000	MLLIC		
.0000			82-2432216				300 South Tryon Hotel LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000			04-1590850				300 South Tryon LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000							Almack Mezzanine Fund II Unleveraged LP	.GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	72.900	MLLIC		
.0000							Barings Affordable Housing Mortgage Fund I LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000							Barings Affordable Housing Mortgage Fund I LLC	.DE	NIA	Barings LLC	Management		MLLIC		
.0000							Barings Affordable Housing Mortgage Fund II LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	98.400	MLLIC		

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0000			61-1902329				Barings Affordable Housing Mortgage Fund II LLC	.DE	.NIA	Barings LLC	Management		MMLIC		
.0000			85-3036663				Barings Affordable Housing Mortgage Fund III LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			85-3036663				Barings Affordable Housing Mortgage Fund III LLC	.DE	.NIA	Barings LLC	Management		MMLIC		
.0000			36-4868350				Barings Asset-Based Income Fund (US) LP	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	10.800	MMLIC		
.0000			36-4868350				Barings Asset-Based Income Fund (US) LP	.DE	.NIA	C.M. Life Insurance Company	Ownership/Influence	1.100	MMLIC		
.0000			36-4868350				Barings Asset-Based Income Fund (US) LP	.DE	.NIA	Barings LLC	Management		MMLIC		
.0000							Barings Emerging Markets Corporate Bond Fund			Massachusetts Mutual Life Insurance Company	Ownership/Influence	48.400	MMLIC		
.0000							Barings Emerging Markets Corporate Bond Fund	.IRL	.NIA						
.0000							Barings European Real Estate Debt Income Fund	.IRL	.NIA	Barings LLC	Ownership	15.600	MMLIC		
.0000							Barings European Real Estate Debt Income Fund	.LUX	.NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	94.700	MMLIC		
.0000							Barings European Real Estate Debt Income Fund	.LUX	.NIA	Barings LLC	Influence		MMLIC		
.0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	22.500	MMLIC		
.0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	.DE	.NIA	C.M. Life Insurance Company	Ownership	1.500	MMLIC		
.0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	.DE	.NIA	Barings LLC	Management		MMLIC		
.0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	75.700	MMLIC		
.0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	.DE	.NIA	C.M. Life Insurance Company	Ownership	3.800	MMLIC		
.0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	.DE	.NIA	Barings LLC	Management		MMLIC		
.0000							Barings US High Yield Bond Fund	.IRL	.NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	53.900	MMLIC		
.0000							Barings US High Yield Bond Fund	.IRL	.NIA	Barings LLC	Management		MMLIC		
.0000							Babson CLO Ltd. 2013-I	.CYM	.NIA	Barings LLC	Influence		MMLIC		3
.0000							Babson CLO Ltd. 2014-I	.CYM	.NIA	Barings LLC	Influence		MMLIC		2
.0000							Babson CLO Ltd. 2015-I	.CYM	.NIA	Barings LLC	Influence		MMLIC		4
.0000							Babson CLO Ltd. 2015-II	.CYM	.NIA	Barings LLC	Influence		MMLIC		5
.0000							Babson CLO Ltd. 2016-I	.CYM	.NIA	Barings LLC	Influence		MMLIC		
.0000							Babson CLO Ltd. 2016-II	.CYM	.NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO Ltd. 2017-I	.CYM	.NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO 2018-III	.CYM	.NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO 2018-IV	.CYM	.NIA	Barings LLC	Influence		MMLIC		
.0000			98-1473665				Barings CLO 2019-II	.CYM	.NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO 2019-III	.CYM	.NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO 2019-IV	.CYM	.NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO 2020-I	.CYM	.NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO 2020-II	.CYM	.NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO 2020-III	.CYM	.NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO 2020-IV	.CYM	.NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO 2021-I	.CYM	.NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO 2021-II	.CYM	.NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO 2021-III	.CYM	.NIA	Barings LLC	Influence		MMLIC		
.0000							Babson Euro CLO 2014-I BV	.NLD	.NIA	Barings LLC	Influence		MMLIC		
.0000							Babson Euro CLO 2014-II BV	.NLD	.NIA	Barings LLC	Influence		MMLIC		
.0000							Babson Euro CLO 2015-I BV	.NLD	.NIA	Barings LLC	Influence		MMLIC		
.0000			36-037260H				Barings Euro CLO 2019-I BV	.IRL	.NIA	Barings LLC	Influence		MMLIC		

STATEMENT AS OF MARCH 31, 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0000							Barings Euro CLO 2019-II BV	.IRL	NIA	Barings LLC	Influence		MLLC		
.0000							Barings Euro CLO 2020-I DAC	.IRL	NIA	Barings LLC	Influence		MLLC		
.0000			37-15576VH				Barings Euro CLO 2021-I DAC	.IRL	NIA	Barings LLC	Influence		MLLC		
.0000							Barings Euro CLO 2021-II DAC	.IRL	NIA	Barings LLC	Influence		MLLC		
.0000							Barings Euro CLO 2021-III DAC	.IRL	NIA	Barings LLC	Influence		MLLC		
.0000			81-0841854				Barings CLO Investment Partners LP	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	99.300	MLLC		
.0000			81-0841854				Barings CLO Investment Partners LP	.DE	NIA	Barings LLC	Management		MLLC		
.0000							Barings Euro Value Add II (BREEVA II)	.LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	35.500	MLLC		
.0000							Barings Euro Value Add II (BREEVA II)	.LUX	NIA	C.M. Life Insurance Company	Ownership	3.100	MLLC		
.0000							Barings Euro Value Add II (BREEVA II)	.LUX	NIA	Barings LLC	Management		MLLC		
.0000							Barings Real Estate European Value Add I SCSp	.GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	44.500	MLLC		
.0000							Barings Real Estate European Value Add I SCSp	.GBR	NIA	C.M. Life Insurance Company	Ownership	4.900	MLLC		
.0000							Barings Real Estate European Value Add I SCSp	.GBR	NIA	Barings LLC	Management		MLLC		
.0000							Barings Real Estate Debt Income Fund LP	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	71.900	MLLC		
.0000			85-3449260				Barings Real Estate Debt Income Fund LP	.DE	NIA	C.M. Life Insurance Company	Influence		MLLC		
.0000			85-3449260				Barings Real Estate Debt Income Fund LP	.DE	NIA	Barings LLC	Management		MLLC		
.0000			82-5330194				Barings Global Em. Markets Equity Fund	.NC	NIA	Barings LLC	Management		MLLC		
.0000							Barings Global Energy Infrastructure Fund I LP	.CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	99.200	MLLC		
.0000			98-1332384				Barings Global Energy Infrastructure Fund I LP	.CYM	NIA	Baring Asset Management Limited	Management		MLLC		
.0000							Barings Global Dividends Champion Fund	.IRL	NIA	Barings LLC	Management		MLLC		
.0000							Barings Global Inv. Grade Strat Fund	.IRL	NIA	Barings LLC	Management		MLLC		
.0000							Barings Global Real Assets Fund LP	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	42.400	MLLC		
.0000			82-3867745				Barings Global Real Assets Fund LP	.DE	NIA	C.M. Life Insurance Company	Ownership	7.500	MLLC		
.0000			82-3867745				Barings Global Real Assets Fund LP	.DE	NIA	Barings LLC	Management		MLLC		
.0000							Barings Global Special Situations Credit Fund 3	.IRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	15.400	MLLC		
.0000							Barings Global Special Situations Credit 4 Delaware	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	66.300	MLLC		
.0000							Barings Global Special Situations Credit 4 Delaware	.DE	NIA	C.M. Life Insurance Company	Ownership	3.500	MLLC		
.0000							Barings Global Special Situations Credit 4 Delaware	.DE	NIA	Barings LLC	Management		MLLC		
.0000							Barings Global Special Situations Credit 4 LUX	.LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	14.400	MLLC		
.0000							Barings Global Special Situations Credit 4 LUX	.LUX	NIA	C.M. Life Insurance Company	Ownership	0.800	MLLC		
.0000							Barings Global Special Situations Credit 4 LUX	.LUX	NIA	Barings LLC	Management		MLLC		
.0000							Barings Global Special Situations Credit Fund 3	.IRL	NIA	Barings LLC	Management		MLLC		
.0000							Barings Global Technology Equity Fund	.IRL	NIA	Barings LLC	Ownership/Influence	74.300	MLLC		
.0000			87-0977058				Barings Hotel Opportunity Venture	.CT	NIA	Barings LLC	Ownership/Influence	54.300	MLLC		
.0000			87-0977058				Barings Hotel Opportunity Venture	.CT	NIA	Barings LLC	Management		MLLC		
.0000							Barings Innovations & Growth Real Estate Fund	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	36.500	MLLC		

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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.0000			86-3661023				Barings Innovations & Growth Real Estate Fund	.DE	NIA	C.M. Life Insurance Company	Ownership	0.600	MLLIC		
.0000							Barings Middle Market CLO 2017-I Ltd & LLC	.CYM	NIA	Barings LLC	Influence		MLLIC		
.0000							Barings Middle Market CLO 2018-I	.CYM	NIA	Barings LLC	Influence		MLLIC		
.0000							Barings Middle Market CLO 2019-I	.CYM	NIA	Barings LLC	Influence		MLLIC		
.0000			98-1612604				Barings Middle Market CLO Ltd 2021-I	.CYM	NIA	Barings LLC	Influence		MLLIC		
.0000			38-4010344				Barings North American Private Loan Fund LP	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	32.500	MLLIC		
.0000			38-4010344				Barings North American Private Loan Fund LP	.DE	NIA	Baring Asset Management Limited	Management		MLLIC		
.0000			98-1332384				Barings RE Credit Strategies VII LP	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	33.600	MLLIC		
.0000			98-1332384				Barings RE Credit Strategies VII LP	.DE	NIA	Baring Asset Management Limited	Management		MLLIC		
.0000			98-1567942				Barings Target Yield Infrastructure Debt Fund	.LUX	NIA	Baring Asset Management Limited	Ownership	33.400	MLLIC		
.0000			98-1567942				Barings Target Yield Infrastructure Debt Fund	.LUX	NIA	Baring Asset Management Limited	Influence		MLLIC		
.0000			87-1262754				Barings Transportation Fund LP	.DE	NIA	MassMutual Holding LLC	Ownership/Influence	11.500	MLLIC		
.0000			87-1262754				Barings Transportation Fund LP	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	8.100	MLLIC		
.0000							Braemar Energy Ventures I, L.P.	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	89.500	MLLIC		
.0000							Braemar Energy Ventures I, L.P.	.DE	NIA	C.M. Life Insurance Company	Ownership	1.300	MLLIC		
.0000							Braemar Energy Ventures I, L.P.	.DE	NIA	Barings LLC	Management		MLLIC		
.0000							Barings European Core Property Fund SCSp	.LUX	NIA	MassMutual Holding LLC	Ownership/Influence	9.100	MLLIC		
.0000							Barings European Core Property Fund SCSp	.LUX	NIA	C.M. Life Insurance Company	Ownership	0.600	MLLIC		
.0000							Barings European Core Property Fund SCSp	.LUX	NIA	Barings Real Estate Advisers LLC	Management		MLLIC		
.0000			46-5001122				Barings European Private Loan Fund III A	.LUX	NIA	Barings LLC	Ownership	20.000	MLLIC		
.0000			38-4059932				Benchmark 2018-B2 Mortgage Trust	.NY	NIA	Barings LLC	Influence		MLLIC		
.0000							Benchmark 2018-B4	.NY	NIA	Barings LLC	Influence		MLLIC		
.0000			38-4096530				Benchmark 2018-B8	.NY	NIA	Barings LLC	Influence		MLLIC		
.0000			20-5578089				Barings Core Property Fund LP	.DE	NIA	MassMutual Holding LLC	Ownership/Influence	21.300	MLLIC		
.0000			20-5578089				Barings Core Property Fund LP	.DE	NIA	Barings Real Estate Advisers LLC	Management		MLLIC		
.0000			46-5432619				Cornerstone Real Estate Fund X LP	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	26.900	MLLIC		
.0000			46-5432619				Cornerstone Real Estate Fund X LP	.DE	NIA	C.M. Life Insurance Company	Ownership	3.000	MLLIC		
.0000			46-5432619				Cornerstone Real Estate Fund X LP	.DE	NIA	Barings Real Estate Advisers LLC	Management		MLLIC		
.0000			35-2531693				Cornerstone Permanent Mortgage Fund III LLC	.MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MLLIC		
.0000			61-1793735				Cornerstone Permanent Mortgage Fund IV LLC	.MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	32.400	MLLIC		
.0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	.DE	NIA	C.M. Life Insurance Company	Ownership	4.800	MLLIC		
.0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	.DE	NIA	Barings LLC	Management		MLLIC		
.0000			37-1708623				Great Lakes III, L.P.	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	41.400	MLLIC		
.0000			37-1708623				Great Lakes III, L.P.	.DE	NIA	Barings LLC	Management		MLLIC		
.0000							GIA EU Holdings - Emerson JV Sarl	.LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	58.400	MLLIC		
.0000							GIA EU Holdings - Emerson JV Sarl	.LUX	NIA	Barings LLC	Management		MLLIC		
.0000			38-4041011				JPMCC Commercial Mortgage Securities Trust 2017-JP7	.NY	NIA	Barings LLC	Influence		MLLIC		
.0000			38-4032059				JPMDB Commercial Mortgage Securities Trust 2017-C5	.NY	NIA	Barings LLC	Influence		MLLIC		

STATEMENT AS OF MARCH 31, 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
..0000			82-1512591				KKR-MM Vector LP	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..100.000	MMLIC		
..0000			46-4255307				Marco Hotel LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC		
..0000			04-1590850				Miami Douglas One GP LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Influence	..0.000	MMLIC		
..0000			04-1590850				Miami Douglas One GP LLC	..DE	..NIA	C.M. Life Insurance Company	Ownership	..5.500	MMLIC		
..0000			04-1590850				Miami Douglas Two GP LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Influence	..0.000	MMLIC		
..0000			04-1590850				Miami Douglas Two GP LLC	..DE	..NIA	C.M. Life Insurance Company	Influence	..0.000	MMLIC		
..0000			04-1590850				Miami Douglas One LP	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..90.000	MMLIC		
..0000			04-1590850				Miami Douglas One LP	..DE	..NIA	C.M. Life Insurance Company	Ownership	..10.000	MMLIC		
..0000			04-1590850				Miami Douglas Two LP	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..90.000	MMLIC		
..0000			04-1590850				Miami Douglas Two LP	..DE	..NIA	C.M. Life Insurance Company	Ownership	..10.000	MMLIC		
..0000			04-1590850				Miami Douglas Three MM LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC		
..0000			87-4021641				MM BIG Peninsula Co-Invest Member LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..52.000	MMLIC		
..0000			87-4021641				MM BIG Peninsula Co-Invest Member LLC	..DE	..NIA	C.M. Life Insurance Company	Ownership	..1.700	MMLIC		
..0000			85-3886824				NYDIG Digital Assets Fund II LP	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC		
..0000			45-3623262				HB Naples Golf Owner LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC		
..0000							MM CM Holding LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC		
..0000			81-3000420				MM Debt Participations LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..100.000	MMLIC		
..0000			81-3000420				MM Debt Participations LLC	..DE	..NIA	Barings LLC	Management		MMLIC		
..0000			82-4411267				RB Apartments LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC		
..0000			20-8856877				Somerset Special Opportunities Fund L.P.	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..40.100	MMLIC		
..0000			20-8856877				Somerset Special Opportunities Fund L.P.	..DE	..NIA	C.M. Life Insurance Company	Ownership	..1.900	MMLIC		
..0000			04-1590850				SouthPointe Industrial LLC	..DE	..NIA	Barings LLC	Ownership	..100.000	MMLIC		
..0000			35-2553915				Ten Fan Pier Boulevard LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC		
..0000			41-2280127				Tower Square Capital Partners III, L.P.	..DE	..NIA	Barings LLC	Management		MMLIC		
..0000			41-2280127				Tower Square Capital Partners III, L.P.	..DE	..NIA	MassMutual Holding LLC	Ownership/Influence	..17.600	MMLIC		
..0000			41-2280129				Tower Square Capital Partners IIIA, L.P.	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..96.700	MMLIC		
..0000			41-2280129				Tower Square Capital Partners IIIA, L.P.	..DE	..NIA	Barings LLC	Management		MMLIC		
..0000			04-1590850				Trailside MM Member LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..59.600	MMLIC		
..0000			04-1590850				Trailside MM Member LLC	..DE	..NIA	C.M. Life Insurance Company	Ownership	..7.400	MMLIC		
..0000			83-1325764				Washington Gateway Two LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..89.300	MMLIC		
..0000			83-1325764				Washington Gateway Two LLC	..DE	..NIA	C.M. Life Insurance Company	Ownership	..6.700	MMLIC		
..0000			32-0574045				Washington Gateway Three LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..83.900	MMLIC		
..0000			32-0574045				Washington Gateway Three LLC	..DE	..NIA	C.M. Life Insurance Company	Ownership	..11.400	MMLIC		
..0000			04-1590850				West 46th Street Hotel LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC		

STATEMENT AS OF MARCH 31, 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0000							Babson Capital Loan Strategies Master Fund LP	.CYM	.NIA	Barings LLC	Management		MMLIC		
.0000							Barings China Aggregate Bond Private Securities Investment Fund	.CHN	.NIA	Barings LLC	Management		MMLIC		
.0000							Barings European Growth Trust Fund	.GBR	.NIA	Barings LLC	Ownership/Influence	18.700	MMLIC		
.0000			47-3790192				Barings Global High Yield Fund	.MA	.NIA	Barings LLC	Management		MMLIC		
.0000							CCIC Fund	.CHN	.NIA	Barings LLC	Ownership/Influence	62.800	MMLIC		
.0000			71-1018134				Great Lakes II LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	10.600	MMLIC		
.0000			71-1018134				Great Lakes II LLC	.DE	.NIA	C.M. Life Insurance Company	Ownership	0.100	MMLIC		
.0000			04-1590850				Wood Creek Venture Fund LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	40.000	MMLIC		
.0000			36-4823011				50 Liberty LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	65.000	MMLIC		
.0000			36-4823011				50 Liberty LLC	.DE	.NIA	C.M. Life Insurance Company	Ownership	5.800	MMLIC		
.0000							Barings California Mortgage Fund IV	.CA	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							Barings Umbrella Fund LUX SCSp SICAV RAIF	.LUX	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC		
.0000							Barings Umbrella Fund LUX SCSp SICAV RAIF	.LUX	.NIA	C.M. Life Insurance Company	Ownership	2.300	MMLIC		
.0000			82-2285211				Calgary Railway Holding LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
.0000			82-2285211				Calgary Railway Holding LLC	.DE	.NIA	C.M. Life Insurance Company	Ownership	10.000	MMLIC		
.0000			82-3307907				Cornbrook PRS Holdings LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			95-4207717				Cornerstone California Mortgage Fund I LLC	.CA	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			95-4207717				Cornerstone California Mortgage Fund II LLC	.CA	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			95-4207717				Cornerstone California Mortgage Fund III LLC	.CA	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			56-2630592				Cornerstone Fort Pierce Development LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
.0000			56-2630592				Cornerstone Fort Pierce Development LLC	.DE	.NIA	C.M. Life Insurance Company	Ownership	5.900	MMLIC		
.0000			45-2632610				Cornerstone Permanent Mortgage Fund	.MA	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			45-2632610				Cornerstone Permanent Mortgage Fund	.MA	.NIA	Barings LLC	Management		MMLIC		
.0000			61-1750537				Cornerstone Permanent Mortgage Fund II	.MA	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			61-1750537				Cornerstone Permanent Mortgage Fund II	.MA	.NIA	Barings LLC	Management		MMLIC		
.0000			61-1793735				Cornerstone Permanent Mortgage Fund IV	.MA	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			81-0890084				CREA Madison Member LLC	.DE	.NIA	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
.0000			20-0348173				CREA/PPC Venture LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	31.300	MMLIC		
.0000			82-2783393				Danville Riverwalk Venture, LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	94.400	MMLIC		
.0000			04-1590850				Euro Real Estate Holdings LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC		
.0000			20-3347091				Fan Pier Development LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	67.300	MMLIC		
.0000			20-3347091				Fan Pier Development LLC	.DE	.NIA	C.M. Life Insurance Company	Ownership	5.900	MMLIC		
.0000			04-1590850				GIA EU Holdings LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		

STATEMENT AS OF MARCH 31, 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Rela-tion-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
..0000			81-5360103				Landmark Manchester Holdings LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	..MMLIC		
..0000			04-1590850				MM Brookhaven Member LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..95.000	..MMLIC		
..0000			04-1590850				MM East South Crossing Member LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..95.000	..MMLIC		
..0000			04-1590850				MM Horizon Savannah Member LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..88.700	..MMLIC		
..0000			04-1590850				MM Horizon Savannah Member LLC	..DE	..NIA	C.M. Life Insurance Company	Ownership	..3.700	..MMLIC		
..0000			80-0948028				One Harbor Shore LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..10.800	..MMLIC		
..0000			80-0948028				One Harbor Shore LLC	..DE	..NIA	C.M. Life Insurance Company	Ownership	..6.000	..MMLIC		
..0000			04-1590850				PACO France Logistics LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	..MMLIC		
..0000			82-3393166				Portland 400 Sixth Manager LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..5.000	..MMLIC		
..0000							Salomon Brothers Commercial Mortgage Trust 2001-MM	..DE	..NIA	Barings Real Estate Advisers LLC	Influence		..MMLIC		
..0000			27-2977720				Sawgrass Village Shopping Center LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..84.200	..MMLIC		
..0000			27-2977720				Sawgrass Village Shopping Center LLC	..DE	..NIA	C.M. Life Insurance Company	Ownership	..15.800	..MMLIC		
..0000							STOA Holding LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..50.000	..MMLIC		
..0000			81-5273574				Three PW Office Holding LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..95.100	..MMLIC		
..0000			35-2484550				Twenty Two Liberty LLC	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..35.000	..MMLIC		
..0000			35-2484550				Twenty Two Liberty LLC	..MA	..NIA	C.M. Life Insurance Company	Ownership	..35.000	..MMLIC		
..0000			82-3250684				Unna, Dortmund Holding LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	..MMLIC		
..0000			45-5401109				Washington Gateway Apartments Venture LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..90.700	..MMLIC		
..0000			45-5401109				Washington Gateway Apartments Venture LLC	..DE	..NIA	C.M. Life Insurance Company	Ownership	..4.800	..MMLIC		
..0000			51-0529328		0000927972	OQ	MassMutual Premier Main Street Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..90.500	..MMLIC		
..0000			26-3229251		0000927972	OQ	MassMutual Premier Strategic Emerging Markets Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..3.300	..MMLIC		
..0000			01-0821120		0000916053	OQ	MassMutual Select Diversified Value Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..0.800	..MMLIC		
..0000			04-3512593		0000916053	OQ	MassMutual Select Fundamental Growth Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..2.100	..MMLIC		
..0000			42-1710935		0000916053	OQ	MassMutual Select Mid-Cap Value Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..25.100	..MMLIC		
..0000			02-0769954		0000916053	OQ	MassMutual Select Small Capital Value Equity Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Influence	..0.000	..MMLIC		
..0000			04-3584140		0000916053	OQ	MassMutual Select Small Company Value Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..9.100	..MMLIC		
..0000			82-3347422		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2005 Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..6.000	..MMLIC		
..0000			82-3355639		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2010 Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Influence	..0.000	..MMLIC		
..0000			82-3382389		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2015 Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Influence	..0.000	..MMLIC		

STATEMENT AS OF MARCH 31, 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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..0000			82-3396442		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2020 Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Influence.....	..0.000	..MMLIC		
..0000			82-3417420		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2025 Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Influence.....	..0.000	..MMLIC		
..0000			82-3430358		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2030 Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Influence.....	..0.000	..MMLIC		
..0000			82-3439837		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2035 Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Influence.....	..0.000	..MMLIC		
..0000			82-3451779		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2040 Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Influence.....	..0.000	..MMLIC		
..0000			82-3472295		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2045 Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Influence.....	..0.000	..MMLIC		
..0000			82-3481715		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2050 Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Influence.....	..0.000	..MMLIC		
..0000			82-3502011		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2055 Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Influence.....	..0.000	..MMLIC		
..0000			82-3525148		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2060 Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Influence.....	..0.000	..MMLIC		
..0000			82-3533944		0000916053	OQ	MassMutual Select T. Rowe Price Retirement Balanced Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Influence.....	..0.000	..MMLIC		
..0000			46-4257056				MML Series International Equity Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Influence.....	..0.000	..MMLIC		
..0000			47-3517233				MML Series II Asset Momentum Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000	..MMLIC		
..0000			47-3529636				MML Series II Dynamic Bond Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Influence.....	..0.000	..MMLIC		
..0000			47-3544629				MML Series II Equity Rotation Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership.....	..95.500	..MMLIC		
..0000			47-3559064				MML Series II Special Situations Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership.....	..97.300	..MMLIC		
..0000			27-1933389		0000916053	OQ	MassMutual RetireSMART 2035 Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership.....	..2.600	..MMLIC		
..0000			27-1932769		0000916053	OQ	MassMutual RetireSMART 2045 Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership.....	..6.400	..MMLIC		
..0000			46-3289207		0000916053	OQ	MassMutual RetireSMART 2055 Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership.....	..24.600	..MMLIC		
..0000			47-5326235		0000916053	OQ	MassMutual RetireSMART 2060 Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership.....	..50.500	..MMLIC		
..0000			45-1618155		0000916053	OQ	MassMutual 20/80 Allocation Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Influence.....	..0.000	..MMLIC		
..0000			45-1618222		0000916053	OQ	MassMutual 80/20 Allocation Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership.....	..85.700	..MMLIC		
..0000			03-0532464		0000916053	OQ	MassMutual RetireSMART In Retirement Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership.....	..2.100	..MMLIC		
..0000			45-1618262		0000916053	OQ	MassMutual 40/60 Allocation Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Influence.....	..0.000	..MMLIC		
..0000			45-1618046		0000916053	OQ	MassMutual 60/40 Allocation Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership.....	..95.300	..MMLIC		



STATEMENT AS OF MARCH 31, 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

Asterisk	Explanation
1 .....	Massachusetts Mutual Life Insurance Company owns 14.23% of the affiliated debt of Jefferies Finance LLC .....
2 .....	Debt investors own .6% and includes only Great Lakes III, L.P. ....
3 .....	Debt investors own 9.6% and includes only Babson Capital Loan Strategies Fund, L.P. ....
4 .....	Debt investors own .5% and includes only Great Lakes III, L.P. ....
5 .....	Debt investors own .2% and includes only Great Lakes III, L.P. ....

STATEMENT AS OF MARCH 31, 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

AUGUST FILING

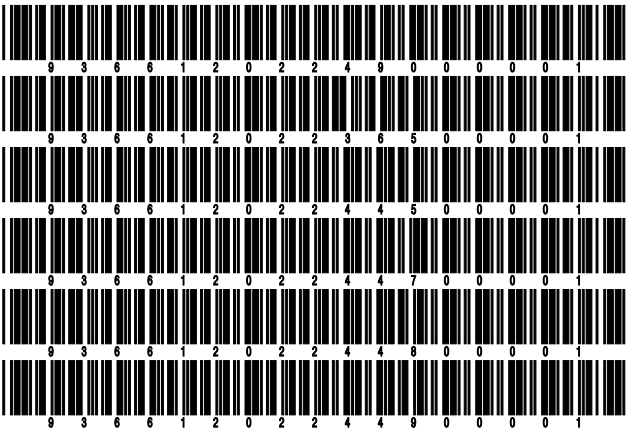
9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting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

1. The data for this supplement is not required to be filed.
2. The data for this supplement is not required to be filed.
3. The data for this supplement is not required to be filed.
5. The data for this supplement is not required to be filed.
6. The data for this supplement is not required to be filed.
7. The data for this supplement is not required to be filed.

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 MARCH 31, 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Other Assets .....	34,198	12,699	21,499	21,500
2597. Summary of remaining write-ins for Line 25 from overflow page	34,198	12,699	21,499	21,500

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Miscellaneous income .....	25	0	(21,726)
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	25	0	(21,726)

SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year .....		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....		
2.2 Additional investment made after acquisition .....		
3. Capitalized deferred interest and other .....		
4. Accrual of discount .....		
5. Unrealized valuation increase (decrease) .....		
6. Total gain (loss) on disposals .....		
7. Deduct amounts received on disposals .....		
8. Deduct amortization of premium and mortgage interest paid and commitment fees .....		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest .....		
10. Deduct current year's other than temporary impairment recognized .....		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....		
12. Total valuation allowance .....		
13. Subtotal (Line 11 plus Line 12) .....		
14. Deduct total nonadmitted amounts .....		
15. Statement value at end of current period (Line 13 minus Line 14) .....		

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	18,374,319	18,605,384
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....		0
2.2 Additional investment made after acquisition .....	5	0
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 .....		0
8. Deduct amortization of premium and depreciation .....	59,657	231,065
9. Total foreign exchange change in book/adjusted carrying value .....		0
10. Deduct current year's other than temporary impairment recognized .....		0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....	18,314,667	18,374,319
12. Deduct total nonadmitted amounts .....		
13. Statement value at end of current period (Line 11 minus Line 12) .....	18,314,667	18,374,319

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year .....	2,196,456,865	2,366,835,759
2. Cost of bonds and stocks acquired .....	220,284,517	261,301,548
3. Accrual of discount .....	1,506,816	4,436,274
4. Unrealized valuation increase (decrease) .....	(215,071)	114,995
5. Total gain (loss) on disposals .....	723,729	8,734,591
6. Deduct consideration for bonds and stocks disposed of .....	96,398,735	446,042,061
7. Deduct amortization of premium .....	1,442,323	2,136,290
8. Total foreign exchange change in book/adjusted carrying value .....	0	
9. Deduct current year's other than temporary impairment recognized .....	34,406	21,681
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees .....	63,750	3,233,731
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....	2,320,945,142	2,196,456,865
12. Deduct total nonadmitted amounts .....		
13. Statement value at end of current period (Line 11 minus Line 12) .....	2,320,945,142	2,196,456,865

STATEMENT AS OF MARCH 31, 2022 OF THE ANNUITY INVESTORS 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) .....	1,414,465,576	345,603,451	396,554,928	2,970,209	1,366,484,308			1,414,465,576
2. NAIC 2 (a) .....	881,262,675	582,090,421	511,579,123	7,201,706	958,975,679			881,262,675
3. NAIC 3 (a) .....	30,233,734	1,056,540	7,696,922	(3,076,076)	20,517,276			30,233,734
4. NAIC 4 (a) .....	9,910,761	979,552	3,109,037	2,224,258	10,005,534			9,910,761
5. NAIC 5 (a) .....	1,119,332	0	235,133	(799,656)	84,543			1,119,332
6. NAIC 6 (a) .....	882,226	0	48,555	(698,228)	135,443			882,226
7. Total Bonds	2,337,874,304	929,729,964	919,223,698	7,822,213	2,356,202,783	0	0	2,337,874,304
PREFERRED STOCK								
8. NAIC 1 .....	2,804,539			(2,804,539)	0			2,804,539
9. NAIC 2 .....	4,502,775			(4,502,775)	0			4,502,775
10. NAIC 3 .....	0				0			
11. NAIC 4 .....	0				0			
12. NAIC 5 .....	0				0			
13. NAIC 6 .....	0				0			
14. Total Preferred Stock .....	7,307,314	0	0	(7,307,314)	0	0	0	7,307,314
15. Total Bonds and Preferred Stock	2,345,181,617	929,729,964	919,223,698	514,899	2,356,202,782	0	0	2,345,181,617

(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 \$ 7,999,667 ; NAIC 2 \$ 96,936,872 ; 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	14,972,597	xxx	14,949,211		

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 .....	54,921,906	2,999,997
2. Cost of short-term investments acquired .....		103,879,303
3. Accrual of discount .....	50,402	42,508
4. Unrealized valuation increase (decrease) .....		
5. Total gain (loss) on disposals .....	25	44
6. Deduct consideration received on disposals .....	39,999,736	51,999,947
7. Deduct amortization of premium .....		
8. Total foreign exchange change in book/adjusted carrying value .....		
9. Deduct current year's other than temporary impairment recognized .....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	14,972,597	54,921,906
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11)	14,972,597	54,921,906

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)	16,529,016
2.	Cost Paid/(Consideration Received) on additions	2,286,857
3.	Unrealized Valuation increase/(decrease)	(9,766,431)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	3,136,071
6.	Considerations received/(paid) on terminations	4,781,379
7.	Amortization	(2,628,190)
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)	4,775,944
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	4,775,944

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	
3.1	Add:	
	Change in variation margin on open contracts - Highly Effective Hedges	
3.11	Section 1, Column 15, current year to date minus	
3.12	Section 1, Column 15, prior year	
	Change in variation margin on open contracts - All Other	
3.13	Section 1, Column 18, current year to date minus	
3.14	Section 1, Column 18, prior year	
3.2	Add:	
	Change in adjustment to basis of hedged item	
3.21	Section 1, Column 17, current year to date minus	
3.22	Section 1, Column 17, prior year	
	Change in amount recognized	
3.23	Section 1, Column 19, current year to date minus	
3.24	Section 1, Column 19, prior year plus	
3.25	SSAP No. 108 adjustments	
3.3	Subtotal (Line 3.1 minus Line 3.2)	
4.1	Cumulative variation margin on terminated contracts during the year	
4.2	Less:	
	4.21 Amount used to adjust basis of hedged item	
	4.22 Amount recognized	
	4.23 SSAP No. 108 adjustments	
4.3	Subtotal (Line 4.1 minus Line 4.2)	
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)	
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	

NONE

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**



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.....	4,775,944
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	0
3.	Total (Line 1 plus Line 2) .....	4,775,944
4.	Part D, Section 1, Column 6 .....	4,775,944
5.	Part D, Section 1, Column 7 .....	0
6.	Total (Line 3 minus Line 4 minus Line 5) .....	0
		Fair Value Check
7.	Part A, Section 1, Column 16 .....	4,775,944
8.	Part B, Section 1, Column 13 .....	
9.	Total (Line 7 plus Line 8) .....	4,775,944
10.	Part D, Section 1, Column 9 .....	4,775,944
11.	Part D, Section 1, Column 10 .....	0
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 .....	
15.	Part D, Section 1, Column 12 .....	0
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 .....	163,246,612	90,065,184
2. Cost of cash equivalents acquired .....	709,445,446	2,196,036,463
3. Accrual of discount .....	95,513	86,985
4. Unrealized valuation increase (decrease) .....		
5. Total gain (loss) on disposals .....	(240)	46
6. Deduct consideration received on disposals .....	782,823,389	2,122,942,065
7. Deduct amortization of premium .....		
8. Total foreign exchange change in book/adjusted carrying value .....		
9. Deduct current year's other than temporary impairment recognized .....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	89,963,942	163,246,612
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11)	89,963,942	163,246,612

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

**N O N E**

Schedule A - Part 3 - Real Estate Disposed

**N O N E**

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

**N O N E**

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

**N O N E**

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

**N O N E**

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

**N O N E**

STATEMENT AS OF MARCH 31, 2022 OF THE ANNUITY INVESTORS 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
039937-AE-7	ARES CLO-ARES 2022-63A B1		.03/10/2022	SG COWEN SECURITIES		2,000,000	2,000,000		1.C FE
08186U-AN-2	Benefit Street Partners- BSP 2020-22A BR		.02/18/2022	CITIGROUP GLOBAL MAR		850,000	850,000		1.D Z
48255P-AC-9	KKR CLO 41 Ltd-KKR 2022-41A B		.02/09/2022	CREDIT SUISSE SECURI		2,000,000	2,000,000		1.D Z
82671C-AC-3	Signal Peak CLO 10 Ltd-SPEAK 2021-10A B		.03/01/2022	RBC CAPITAL MARKETS		992,800	1,000,000	3,897	1.C FE
87168Y-AE-0	Symphony CLO Ltd-SYMP 2022-31A B		.02/09/2022	BOFAMLSEC		2,000,000	2,000,000		1.D Z
984851-AG-0	Yara International ASA-SENIOR UNSECURED		.03/16/2022	JP MORGAN SECURITIES		4,747,250	5,000,000	45,296	2.B FE
0309999999 Subtotal - Bonds - All Other Governments						12,590,050	12,850,000	49,193	XXX
00440E-AH-0	CHUBB INA HOLDINGS INC-SENIOR UNSECURED		.03/03/2022	DAIWA SECURITIES AME		414,435	300,000	6,253	1.F FE
00846U-AN-1	Agilent Technologies Inc-SENIOR UNSECURED		.03/04/2022	CITIGROUP GLOBAL MAR		1,125,408	1,200,000	13,493	2.A FE
015271-AR-0	Alexandria Real Estate E-SENIOR UNSECURED		.03/16/2022	WELLS FARGO		2,716,065	2,750,000	8,508	2.A FE
03522A-AH-3	Anheuser-Busch Cos LLC /-SENIOR UNSECURED		.02/09/2022	BRILEY		4,548,960	4,000,000	5,222	2.B FE
054977-AD-5	BHG Securitization Trust-BHG 2022-A D		.01/25/2022	CREDIT SUISSE SECURI		1,898,965	1,900,000		1.G FE
054977-AE-3	BHG Securitization Trust-BHG 2022-A E		.01/25/2022	CREDIT SUISSE SECURI		4,148,303	4,150,000		2.B FE
05874W-AC-5	Ballyrock CLO 19 Ltd-BALLY 2022-19A A2		.03/03/2022	MORGAN		2,000,000	2,000,000		1.D Z
058931-AT-3	Banc of America Funding -BAFC 2006-3 4A11		.01/10/2022	CREDIT SUISSE SECURI		228,419	233,950	486	3.B FM
05949T-AX-7	Banc of America Funding -BAFC 2006-1 1A23		.01/10/2022	CREDIT SUISSE SECURI		303,427	277,986	577	1.A FM
090572-AO-1	Bio-Rad Laboratories Inc-SENIOR UNSECURED		.03/15/2022	VARIOUS		5,924,674	5,910,000	5,204	2.B FE
10922N-AG-8	Brighthouse Financial In-SENIOR UNSECURED		.02/09/2022	MORGAN		5,751,850	5,000,000	67,188	2.B FE
12544D-AG-4	CHL Mortgage Pass-Throug-CIHL 2007-14 A7		.01/10/2022	CREDIT SUISSE SECURI		63,651	87,794	190	3.B FM
12545E-AK-2	CHL Mortgage Pass-Throug-CIHL 2007-J2 2A9		.01/10/2022	CREDIT SUISSE SECURI		89,331	161,891	351	3.B FM
12659J-AE-7	COLEM 2021-HUNE Mortgage-COLEM 2022-HUNE B		.03/01/2022	BARCLAYS CAPITAL INC		4,791,147	5,000,000	4,945	1.D FE
12659J-AJ-6	COLEM 2021-HUNE Mortgage-COLEM 2022-HUNE D		.03/01/2022	BARCLAYS CAPITAL INC		7,210,260	8,000,000	7,912	2.A FE
126694-CS-5	CHL Mortgage Pass-Throug-CIHL 2005-21 A14		.01/10/2022	CREDIT SUISSE SECURI		666,790	811,548	1,612	4.B FM
126694-HP-6	CHL Mortgage Pass-Throug-CIHL 2005-25 A10		.01/10/2022	CREDIT SUISSE SECURI		77,507	102,005	203	4.B FM
126694-LC-0	CHL Mortgage Pass-Throug-CIHL 2005-24 A36		.01/10/2022	CREDIT SUISSE SECURI		286,544	375,593	746	3.B FM
12669G-3S-8	CHL Mortgage Pass-Throug-CIHL 2005-16 A24		.01/10/2022	CREDIT SUISSE SECURI		204,138	242,427	481	3.B FM
12669G-4K-4	CHL Mortgage Pass-Throug-CIHL 2005-J3 1A2		.01/10/2022	CREDIT SUISSE SECURI		221,694	261,931	520	1.D FM
17025A-AH-5	CHL Mortgage Pass-Throug-CIHL 2006-17 A8		.01/10/2022	CREDIT SUISSE SECURI		85,403	137,194	434	4.B FM
171232-AQ-4	CHUBB CORP-SR UNSECURED		.03/04/2022	WELLS FARGO		3,115,090	2,350,000	45,825	1.F FE
172967-HP-3	Citigroup Inc-SENIOR UNSECURED		.02/08/2022	CITIGROUP GLOBAL MAR		5,455,200	5,000,000	79,661	1.G FE
18977W-2C-3	CNO Global Funding-SECURED		.03/16/2022	GOLDMAN		6,543,018	6,880,000	25,191	1.G FE
20030N-AK-7	Comcast Corp-SR UNSECURED		.02/08/2022	JP MORGAN SECURITIES		6,249,010	5,000,000	76,736	1.G FE
20754L-AB-5	Connecticut Avenue Secur-CAS 2022-R01 1M2		.02/08/2022	BOFAMLSEC		5,000,000	5,000,000		2.B FE
225458-L5-5	Credit Suisse First Bost-CSFB 2005-7 1A10		.01/11/2022	VARIOUS		114,926	117,540	222	3.B FM
283695-BQ-6	El Paso Natural Gas Co L-SENIOR UNSECURED		.02/01/2022	JP MORGAN SECURITIES		7,193,849	7,195,000		2.B FE
293791-AF-6	Enterprise Products Oper-SENIOR UNSECURED		.02/08/2022	GOLDMAN		6,080,755	5,108,000	155,102	2.A FE
31573C-AD-7	Ellington Financial Mort-EFMT 2022-1 M1		.02/08/2022	NOMURA SECURITIES IN		5,749,903	5,750,000	11,193	2.B FE
35564K-PV-5	Freddie Mac Structured A-STACR 2022-DNA1 M1B		.01/18/2022	NOMURA SECURITIES IN		2,250,000	2,250,000		2.B FE
36143L-2H-7	GA Global Funding Trust-SECURED		.03/04/2022	MORGAN		3,798,480	4,000,000	19,978	1.F FE
361448-BG-7	GATX Corp-SENIOR UNSECURED		.03/04/2022	CITIGROUP GLOBAL MAR		905,725	900,000	4,608	2.B FE
36242D-VA-8	GSR Mortgage Loan Trust -GSR 2005-1F 1A6		.01/10/2022	CREDIT SUISSE SECURI		286,770	291,282	579	1.D FM
38141G-XG-4	Goldman Sachs Group Inc/-SENIOR UNSECURED		.01/10/2022	MORGAN		959,180	1,000,000	2,167	1.F FE
466247-ZP-1	JP Morgan Mortgage Trust-JPMIT 2005-S3 1A2		.03/03/2022	CREDIT SUISSE SECURI		69,531	107,800	224	3.B FM
46630W-AL-4	JP Morgan Mortgage Trust-JPMIT 2007-S2 1A11		.01/10/2022	CREDIT SUISSE SECURI		149,852	233,132	505	4.B FM
466365-AD-5	Jack in the Box Funding -JACK 2022-1A A21		.01/10/2022	GUGGENHEIM CAPITAL M		5,000,000	5,000,000		2.B FE
46817M-AK-3	Jackson Financial Inc-SENIOR UNSECURED		.02/08/2022	MORGAN		4,814,000	5,000,000	33,420	2.B FE
472321-AH-1	Jefferies Resecuritizati-JMAC 2008-R2 2A3		.03/01/2022	PAYUP			8		1.D FM
472321-AK-4	Jefferies Resecuritizati-JMAC 2008-R2 3A2		.01/01/2022	PAYUP			369		1.D FM
49271V-AN-0	Keurig Dr Pepper Inc-SENIOR UNSECURED		.03/03/2022	MORGAN		1,592,900	1,700,000	18,275	2.B FE
49456B-AG-6	KINDER MORGAN INC/DELAWA-SENIOR UNSECURED		.02/08/2022	RBC CAPITAL MARKETS		1,426,950	1,250,000	12,698	2.B FE
534187-BJ-7	Lincoln National Corp-SENIOR UNSECURED		.03/16/2022	BNP PARIBAS		5,210,730	5,400,000	28,823	2.A FE
548661-DU-8	Lowe's Cos Inc-SENIOR UNSECURED		.03/16/2022	JANE		1,925,226	1,800,000	34,425	2.A FE
570535-AU-8	Markel Corp-SENIOR UNSECURED		.03/15/2022	GOLDMAN		1,829,067	1,843,000		2.B FE
617446-BU-6	Morgan Stanley-SENIOR UNSECURED		.03/16/2022	MORGAN		3,679,329	4,200,000	6,394	1.F FE
61754P-AA-2	Morgan Stanley-SENIOR UNSECURED		.01/10/2022	CREDIT SUISSE SECURI		619,228	971,338	2,017	1.D FM
64016N-AC-1	Neighborly Issuer 2022-1-NBLY 2022-1A A2		.01/11/2022	IN-KIND TRANSFER		7,000,000	7,000,000		2.B Z

STATEMENT AS OF MARCH 31, 2022 OF THE ANNUITY INVESTORS 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
67103H-AK-3 .....	O'Reilly Automotive Inc-SENIOR UNSECURED .....	.....	.03/04/2022 .....	CITIGROUP GLOBAL MAR .....	.....	1,530,561 .....	1,700,000 .....	14,297 .....	2.B FE .....
67181D-AG-6 .....	Oak Street Investment Gr-OAKIG 2020-1A B1 .....	.....	.02/18/2022 .....	CREDIT SUISSE SECURI .....	.....	2,027,500 .....	2,000,000 .....	.852 .....	2.A FE .....
67448D-AC-4 .....	OBX 2022-NQM2 Trust-OBX 2022-NQM2 A3 .....	.....	.02/18/2022 .....	BARCLAYS CAPITAL INC .....	.....	9,515,790 .....	9,557,000 .....	24,370 .....	1.F FE .....
718546-AK-0 .....	Phillips 66-SENIOR UNSECURED .....	.....	.02/08/2022 .....	BARCLAYS CAPITAL INC .....	.....	5,621,100 .....	5,000,000 .....	54,896 .....	2.A FE .....
743315-AL-7 .....	PROGRESSIVE CORP-SENIOR UNSECURED .....	.....	.03/03/2022 .....	WELLS FARGO .....	.....	1,802,822 .....	1,400,000 .....	23,333 .....	1.F FE .....
74333Y-AJ-7 .....	Progress Residential 202-PROG 2022-SFR1 E1 .....	.....	.01/27/2022 .....	BARCLAYS CAPITAL INC .....	.....	9,896,409 .....	10,000,000 .....	.....	2.A FE .....
79588T-AD-2 .....	Sammons Financial Group -SENIOR UNSECURED .....	.....	.02/09/2022 .....	GOLDMAN .....	.....	3,900,400 .....	4,000,000 .....	42,806 .....	2.A FE .....
828807-DQ-7 .....	Simon Property Group LP-SENIOR UNSECURED .....	.....	.03/04/2022 .....	VARIOUS .....	.....	1,582,882 .....	1,700,000 .....	5,565 .....	1.G FE .....
84861T-AD-0 .....	Spirit Realty LP-SENIOR UNSECURED .....	.....	.03/03/2022 .....	MORGAN .....	.....	2,100,440 .....	2,000,000 .....	11,556 .....	2.B FE .....
865592-AG-4 .....	SUMIT 2022-BVUE Mortgage-SUMMT 2022-BVUE C .....	.....	.01/12/2022 .....	BARCLAYS CAPITAL INC .....	.....	5,008,780 .....	5,000,000 .....	10,292 .....	1.E FE .....
865592-AJ-8 .....	SUMIT 2022-BVUE Mortgage-SUMMT 2022-BVUE D .....	.....	.01/12/2022 .....	BARCLAYS CAPITAL INC .....	.....	1,940,148 .....	2,000,000 .....	4,178 .....	2.A FE .....
87222E-AB-4 .....	TBW Mortgage-Backed Trus-TBW 2007-1 A2 .....	.....	.01/10/2022 .....	CREDIT SUISSE SECURI .....	.....	500,534 .....	1,695,306 .....	.214 .....	1.D FM .....
87222E-AC-2 .....	TBW Mortgage-Backed Trus-TBW 2007-1 A3 .....	.....	.01/10/2022 .....	CREDIT SUISSE SECURI .....	.....	.575,672 .....	1,587,501 .....	.3,657 .....	1.D FM .....
872635-AC-1 .....	TRK 2022-INV1 Trust-TRK 2022-INV1 A3 .....	.....	.02/02/2022 .....	MORGAN .....	.....	4,999,820 .....	5,000,000 .....	19,009 .....	1.G FE .....
90265E-AV-2 .....	UDR Inc-SENIOR UNSECURED .....	.....	.03/04/2022 .....	U. S. BANCORP .....	.....	2,248,675 .....	2,500,000 .....	12,104 .....	2.A FE .....
91159H-JB-7 .....	US Bancorp-SUBORDINATED .....	.....	.03/04/2022 .....	U. S. BANCORP .....	.....	.941,310 .....	1,000,000 .....	8,649 .....	1.F FE .....
91913Y-BC-3 .....	Valero Energy Corp-SENIOR UNSECURED .....	.....	.02/08/2022 .....	RBC CAPITAL MARKETS .....	.....	1,893,360 .....	2,000,000 .....	11,044 .....	2.B FE .....
92343V-CQ-5 .....	Verizon Communications I-SR UNSECURED .....	.....	.02/08/2022 .....	MILLENNIUM ADVISORS .....	.....	5,534,100 .....	5,000,000 .....	60,500 .....	2.A FE .....
92556H-AD-9 .....	ViacomCBS Inc-SENIOR UNSECURED .....	.....	.02/08/2022 .....	GOLDMAN .....	.....	10,099,860 .....	10,000,000 .....	94,500 .....	2.B FE .....
92928Q-AF-5 .....	WEA Finance LLC-SENIOR UNSECURED .....	.....	.03/15/2022 .....	CITIGROUP GLOBAL MAR .....	.....	1,933,220 .....	2,000,000 .....	17,889 .....	2.B FE .....
92940P-AG-9 .....	WRKCo Inc-SENIOR UNSECURED .....	.....	.03/03/2022 .....	U. S. BANCORP .....	.....	.454,542 .....	.470,000 .....	3,212 .....	2.B FE .....
98920M-AA-0 .....	ZAXBY'S FUNDING LLC-ZAXBY 2021-1A A2 .....	.....	.02/18/2022 .....	BOFAMLSEC .....	.....	3,910,853 .....	4,044,675 .....	8,367 .....	2.B FE .....
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						207,694,468	207,904,270	1,113,658	XXX
2509999997. Total - Bonds - Part 3						220,284,518	220,754,270	1,162,851	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						220,284,518	220,754,270	1,162,851	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
5989999997. Total - Common Stocks - Part 3						0	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	XXX
6009999999 - Totals						220,284,518	XXX	1,162,851	XXX

STATEMENT AS OF MARCH 31, 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
01609W-AQ-5	ALIBABA GROUP HOLDING-SR UNSECURED		03/18/2022	JP MORGAN SECURITIES		1,007,430	1,000,000	998,170	999,410		28		28		999,438		7,992	7,992	11,400	11/28/2024	1.E FE
05492A-AJ-0	BFNS 2017-1-BFNS 2017-1A AR		01/25/2022	PAYDOWN		863,309	863,309	863,309	863,309				0		863,309				7,390	01/25/2029	1.B FE
05492K-AA-7	BDS 2019-FL4 LTD-BDS 2019-FL4 A		03/17/2022	PAYDOWN		823,721	823,721	767,511	811,501		12,220		12,220		823,721		0			08/15/2036	1.A FE
05492Q-AA-4	BDS 2020-FL5 LTD-BDS 2020-FL5 A		03/18/2022	PAYDOWN		840,426	840,426	841,326	840,853		(427)		(427)		840,426		0			02/16/2037	1.A FE
05586A-AA-6	BSPT 2018-FL4 Issuer Lt-BSPT 2018-FL4 A		03/15/2022	PAYDOWN		270,842	270,842	270,842	270,840		2		2		270,842		0		517	09/15/2035	1.A FE
05586A-AC-2	BSPT 2018-FL4 Issuer Lt-BSPT 2018-FL4 AS		03/15/2022	PAYDOWN		626,203	626,203	626,203	626,132		71		71		626,203		0		2,243	09/15/2035	1.A FE
05587T-AA-4	BSPT 2019-FL5 Issuer Lt-BSPT 2019-FL5 A		03/15/2022	PAYDOWN		1,822,610	1,822,610	1,823,204	1,822,849		(239)		(239)		1,822,610		0		2,367	05/15/2029	1.A FE
056752-AN-8	Baidu Inc-SENIOR UNSECURED		03/18/2022	BARCLAYS BANK PLC		2,125,000	2,000,000	1,990,920	1,993,386		172		172		1,993,558		131,442	131,442	34,667	11/14/2028	1.G FE
28852E-AA-7	Ellington Clo II Ltd-ECLD 2017-2A A		02/15/2022	PAYDOWN		301,583	301,583	301,583	301,387		196		196		301,583		0		1,430	02/15/2029	1.A FE
30312U-AA-1	FS Rialto2019-FL1-FSRIA2019-FL1 A		03/18/2022	PAYDOWN		842,949	842,949	842,949	842,949		0		0		842,949		0		1,897	12/16/2036	1.A FE
381362-AL-6	GoldenTree CreditOppor1-GTCOP2012-1A A2R		03/18/2022	PAYDOWN		490,894	490,894	490,882	490,894		0		0		490,894		0		4,018	06/15/2034	1.A FE
390556-AL-2	Great Lakes CLO2014-1 L-GRTLK2014-1A AR		01/18/2022	PAYDOWN		394,282	394,282	394,282	394,298		(16)		(16)		394,282		0		1,814	10/15/2029	1.A FE
43133J-AA-6	Hildene TruPS Securitiza-HITR 2019-2A A1		02/22/2022	PAYDOWN		21,231	21,231	21,152	21,148		83		83		21,231		0		104	05/22/2039	1.C FE
44040H-AA-0	Horizon Aircraft Finance-HORZN 2019-1 A		03/15/2022	PAYDOWN		8,400	8,400	8,400	8,400		0		0		8,400		0		56	07/15/2039	2.A FE
46603B-AN-9	Ivy Hill Middle Market C-IVYH 9A AR		03/03/2022	PAYDOWN		1,000,000	1,000,000	1,000,000	999,642		358		358		1,000,000		0		4,018	01/18/2030	1.A FE
470473-AH-2	Jamestown CLO V Ltd-JTWN 2014-5A B2R		01/17/2022	PAYDOWN		286,341	286,341	286,341	286,341		(17)		(17)		286,341		0		2,749	01/17/2027	1.A FE
48244X-AA-0	KDAC Aircraft Finance Lt-SERIES 17-1A CLASS A		03/15/2022	PAYDOWN		40,895	40,895	40,893	40,895		0		0		40,895		0		215	12/15/2042	3.C FE
49255P-AA-1	Kestrel Aircraft Funding-KSTRL 2018-1A A		03/15/2022	PAYDOWN		37,133	37,133	36,085	36,436		697		697		37,133		0		254	12/15/2038	2.B FE
53946M-AA-5	LoanCore 2018-CRE1 Issue-LNCR 2018-CRE1 A		03/15/2022	PAYDOWN		24,580	24,580	21,845	23,155		1,425		1,425		24,580		0		77	05/15/2028	1.A FE
59319W-AA-9	MF1 2020-FL3 Ltd-MF1 2020-FL3 A		03/15/2022	PAYDOWN		652,231	652,231	652,231	652,231		0		0		652,231		0		1,594	07/15/2035	1.A FE
65130P-AW-0	Newfleet CLO 2016-1 Ltd-NEWFL 2016-1A A2R		01/20/2022	PAYDOWN		75,994	75,994	75,994	75,991		3		3		75,994		0		735	04/20/2028	1.A FE
682337-AA-8	One Eleven Funding III L-OELF 2019-3A A1		03/09/2022	BAIRD		2,020,100	2,000,000	2,000,000	2,000,000		0		0		2,000,000		20,100	20,100	33,528	07/19/2037	1.A FE
69346T-AA-2	PFP 2019-5 Ltd-PFP 2019-5 A		03/16/2022	PAYDOWN		188,372	188,372	188,372	188,372		0		0		188,372		0		329	04/14/2036	1.A FE
72353P-AA-4	Pioneer Aircraft Finance-SERIES 19-1 CLASS A		03/15/2022	PAYDOWN		22,030	22,030	22,030	22,030		0		0		22,030		0		118	06/15/2044	2.B FE
80306A-AA-8	SAPPHIRE AVIATION FINANC-SAPA 2018-1A A		03/15/2022	PAYDOWN		13,628	13,628	13,622	13,625		4		4		13,628		0		85	03/15/2040	2.B FE
803169-AQ-4	Saranac CLO III Ltd-SRANC 2014-3A AFR		03/09/2022	BNP PARIBAS		2,966,206	2,963,775	2,963,775	2,964,037		(31)		(31)		2,964,005		2,200	2,200	26,588	06/22/2030	1.A FE
87275Q-AA-5	TPG Real Estate Finance -TRTX 2018-FL2 A		02/17/2022	PAYDOWN		9,205,854	9,205,854	8,849,127	9,185,665		20,189		20,189		9,205,854		0		0	11/15/2037	1.A FE
88032W-AQ-1	Tencent Holdings Ltd-SENIOR UNSECURED		03/18/2022	JP MORGAN SECURITIES		4,949,800	5,000,000	4,998,750	4,999,249		(87)		(87)		4,999,162		(49,362)	(49,362)	121,331	01/19/2028	1.E FE
898203-AA-2	TruPS Financials Note Se-TFINS 2017-2A A1		03/21/2022	PAYDOWN		177,850	177,850	174,293	174,840		3,010		3,010		177,850		0		802	09/20/2039	1.D FE
89820X-AA-6	TruPS Financials Note Se-TFINS 2020-2A A1		01/18/2022	PAYDOWN		73,377	73,377	73,377	73,377		0		0		73,377		0		0	07/15/2041	1.C FE
89821J-AA-6	TruPS Financials Note Se-TFINS 2019-1A A1		02/01/2022	E CA_CASH_CLOS		5,863	5,863	5,863	5,863		0		0		5,863		0		0	02/02/2039	1.C FE
89822P-AA-1	TruPS Financials Note Se-2020-1A A1		01/18/2022	PAYDOWN		109,567	109,567	109,567	109,567		0		0		109,567		0		0	04/15/2040	1.C FE
96525W-AA-7	WhiteHorse X Ltd-WITEH 2015-10A B2		01/17/2022	PAYDOWN		453,395	453,395	453,395	453,395		0		0		453,395		0		4,613	04/17/2027	1.A FE
0309999999	Subtotal - Bonds - All Other Governments					32,742,096	32,637,335	32,206,293	32,592,094	0	37,641	0	37,641	0	32,629,723	0	112,372	112,372	260,921	XXX	XXX
071239-DB-0	Consolidated Government -REVENUE BONDS		01/15/2022	CALL 100		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	22,850	01/15/2029	1.D FE

STATEMENT AS OF MARCH 31, 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
3133N3-U9-3	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6008		03/01/2022	PAYDOWN		140,259	140,259	142,604	141,933		(1,674)		(1,674)		140,259			.0	.764	.11/01/2049	1.A
3133N3-X2-5	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6097		03/01/2022	PAYDOWN		124,805	124,805	123,986	124,019		.786		.786		124,805			.0	.353	.05/01/2051	1.A
3133N3-X3-3	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6098		03/01/2022	PAYDOWN		181,315	181,315	185,678	185,409		(4,094)		(4,094)		181,315			.0	.682	.05/01/2051	1.A
3133N3-XX-7	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6094		03/01/2022	PAYDOWN		288,966	288,966	286,257	286,388		2,578		2,578		288,966			.0	.917	.04/01/2051	1.A
31383S-RS-1	Fannie Mae Pool-POOL #511797		03/01/2022	PAYDOWN		166	166	166	163		.3		.3		166			.0	.2	.05/01/2031	1.A
31406J-2L-6	Fannie Mae Pool-POOL #811779		03/01/2022	PAYDOWN		1,210	1,210	1,230	.885		.325		.325		1,210			.0	.11	.01/01/2035	1.A
3140HN-LY-6	Fannie Mae Pool-POOL #BK8442		03/01/2022	PAYDOWN		84,110	84,110	84,320	84,298		(188)		(188)		84,110			.0	.280	.01/01/2051	1.A
3140KO-EL-8	Fannie Mae Pool-POOL #B04638		03/01/2022	PAYDOWN		110,390	110,390	110,580	110,483		(93)		(93)		110,390			.0	.496	.11/01/2049	1.A
3140QB-N5-3	Fannie Mae Pool-POOL #CA4011		03/01/2022	PAYDOWN		33,762	33,762	34,289	34,119		(357)		(357)		33,762			.0	.209	.08/01/2049	1.A
3140QC-DT-0	Fannie Mae Pool-POOL #CA4613		03/01/2022	PAYDOWN		162,442	162,442	165,014	164,131		(1,690)		(1,690)		162,442			.0	1,000	.11/01/2049	1.A
31418D-YR-7	Fannie Mae Pool-POOL #MA4319		03/01/2022	PAYDOWN		188,582	188,582	187,890	187,918		.664		.664		188,582			.0	.624	.04/01/2051	1.A
56052F-BC-8	Maine State Housing Auth-REVENUE BONDS		02/24/2022	CALL 100		455,000	455,000	455,000	454,992		(4)		(4)		454,987		13	13	4,491	.11/15/2030	1.B FE
649902-S7-9	New York State Dormitory-REVENUE BONDS		03/15/2022	MATURITY		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			.0	.47,500	.03/15/2022	1.B FE
67756A-2P-6	Ohio Higher Educational -REVENUE BONDS		01/01/2022	MATURITY		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			.0	.19,245	.01/01/2022	1.C FE
690353-RX-7	United States Internatio-UNSECURE D		02/27/2022	SINKING PAYMENT		65,389	65,389	65,389	65,403		(13)		(13)		65,389			.0		.02/27/2022	1.A
690353-XM-4	United States Internatio-SENIOR UNSECURED		03/15/2022	SINKING PAYMENT		28,571	28,571	28,571	28,572				0		28,571			.0	.256	.12/15/2030	1.A
0909999999	Subtotal - Bonds - U.S. Special Revenues					5,864,967	5,864,967	5,870,974	5,868,713	0	(3,757)	0	(3,757)	0	5,864,954	0	13	13	99,680	XXX	XXX
000386-AA-2	AASET 2017-1 TRUST-SERIES 17-1A CLASS A		02/16/2022	PAYDOWN		30,379	30,379	30,474	30,379				0		30,379			.0	.101	.05/16/2042	2.B FE
00038R-AA-4	Aaset 2019-2 Trust-AASET 2019-2 A		03/16/2022	PAYDOWN		6,292	6,292	6,292	6,293				0		6,292			.0	.41	.10/16/2039	2.A FE
00164T-AA-6	AMC East Communities LLC-SECURED APS Resecuritization		01/15/2022	SINKING PAYMENT		72,604	72,604	75,987	74,319		(1,715)		(1,715)		72,604			.0	2,084	.01/15/2028	1.F FE
00192J-AA-4	Tru-APS 2016-1 1A AREIT 2019-CRE3		03/01/2022	PAYDOWN		55,815	55,815	49,745	54,259		1,556		1,556		55,815			.0	.17	.07/01/2057	1.A FE
00217L-AA-0	Trust-AREIT 2019-CRE3 A AASET 2020-1		03/16/2022	PAYDOWN		191,455	191,455	191,455	191,455				0		191,455			.0	.265	.09/14/2036	1.A FE
00255U-AA-3	Trust-AASET 2020-1A A ACCREDITED MORTGAGE		03/15/2022	PAYDOWN		20,063	20,063	20,063	20,063				0		20,063			.0	.76	.01/16/2040	2.A FE
004375-FG-1	LOAN-ACOR 2006-1 A4 ADAMS OUTDOOR ADV SECD REV NT SER 2018-1 QL A		03/25/2022	PAYDOWN		86,223	86,223	75,310	83,120		3,103		3,103		86,223			.0	.56	.04/25/2036	1.A FM
006346-AS-9			03/15/2022	PAYDOWN		12,744	12,744	12,812	12,786		(42)		(42)		12,744			.0	.102	.11/15/2048	1.F FE
007036-GS-9	Adjustable Rate Mortgage-ARMT 2005-2 2A1 Alternative Loan Trust 2-CWALT 2006-26CB		03/01/2022	PAYDOWN		6,992	6,992	6,542	6,536		456		456		6,992			.0	.56	.06/01/2035	1.A FM
02147W-AT-6	A18		03/01/2022	PAYDOWN		3,265	3,479	2,466	2,466		.950		.950		3,265			.0	.46	.09/01/2036	4.B FM
02377B-AB-2	AMER AIRLN 15-2 AA PTT-FIRST LIEN		03/22/2022	SINKING PAYMENT		47,383	47,383	47,383	47,396		(13)		(13)		47,383			.0	.853	.09/22/2027	2.A FE
02377U-AB-0	AMERICAN AIRLINES 2013-2-FIRST LIEN		01/15/2022	SINKING PAYMENT		10,421	10,421	10,421	10,424		(3)		(3)		10,421			.0	.258	.01/15/2023	3.B FE
02660L-AA-8	American Home Mortgage A-AHMA 2006-4 1A11 AMERICAN HOMES 4 RENT-SERIES		03/25/2022	PAYDOWN		5,995	5,995	4,496	3,095		2,900		2,900		5,995			.0	.3	.10/25/2046	1.D FM
02665U-AA-3	2014-SFR2 CLASS A		03/01/2022	PAYDOWN		5,556	5,556	5,555	5,549		.6		.6		5,556			.0	.33	.10/01/2036	1.A FE
02665X-AA-7	American Homes 4 Rent 20-AH4R 2014-SFR3 A		03/01/2022	PAYDOWN		16,728	16,728	16,874	16,760		(32)		(32)		16,728			.0	.80	.12/01/2036	1.A FE
02666A-AA-6	American Homes 4 Rent 20-AH4R 2015-SFR1 A		03/01/2022	PAYDOWN		13,275	13,275	13,274	13,259		.15		.15		13,275			.0	.83	.04/01/2052	1.A FE

STATEMENT AS OF MARCH 31, 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
02666B-AA-4	AMERICAN HOMES 4 RENT-SERIES																				
02666B-AG-1	2015-SFR2 CLASS A		03/01/2022	PAYDOWN		2,094	2,094	2,094	2,093			1	1		2,094			0	13	10/01/2052	1.A FE
	American Homes 4 Rent 20-AH4R 2015-SFR2 XS		03/01/2022	PAYDOWN					0				0				0		6	*	
	Apache Corp-SENIOR																				
037411-BE-4	UNSECURED		03/21/2022	E		1,563,750	1,500,000	1,497,675	1,498,535		85		85		1,498,620		1,380	1,380	92,188	10/15/2028	3.A FE
038370-AA-0	Aqua Finance Trust 2019-AQFIT 2019-A A		03/15/2022	PAYDOWN		59,854	59,854	59,844	59,845		8		8		59,854			0	311	07/16/2040	1.F FE
038413-AA-8	Aqua Finance Trust 2020-AQFIT 2020-AA A		03/17/2022	PAYDOWN		143,287	143,287	143,263	143,263		24		24		143,287			0	445	07/17/2046	1.F FE
04685A-2B-6	ATHENE GLOBAL FUNDING-SECURED		01/25/2022	MATURITY		4,000,000	4,000,000	3,998,760	3,999,983		17		17		4,000,000			0	80,000	01/25/2022	1.E FE
	BCAP LLC 2010-RR12																				
05533N-AJ-3	Trust-BCAP 2010-RR12 1A9		03/01/2022	PAYDOWN		8,512	8,388	7,349	8,025		379		379		8,512			0		06/01/2037	3.B FM
05541D-AU-0	BCAP LLC 2012-RR8 Trust-BCAP 2012-RR8 4A3		03/22/2022	PAYDOWN		46,956	46,956	38,797	45,402		1,554		1,554		46,956			0	21	11/20/2036	1.A FM
	Banc of America																				
058931-AD-8	Funding -BAFC 2006-3 2A1		03/01/2022	PAYDOWN		4,333	5,340	4,355	3,829		1,322		1,322		4,333			0	56	03/01/2036	1.D FM
058931-AT-3	Banc of America Funding -BAFC 2006-3 4A11		03/01/2022	PAYDOWN		17,540	17,540	17,125	0		415		415		17,540			0	85	03/01/2036	3.B FM
05949A-HB-6	Banc of America Mortgage-BOAMS 2005-A 2A1		03/01/2022	PAYDOWN		15,171	15,171	14,669	14,704		467		467		15,171			0	58	02/01/2035	1.A FM
	Banc of America																				
05949A-H9-4	Mortgage-BOAMS 2005-A 2A2		03/01/2022	PAYDOWN		13,275	13,275	12,926	13,013		262		262		13,275			0	51	02/01/2035	1.A FM
05949C-GW-0	Banc of America Mortgage-BOAMS 2005-8 A9		03/01/2022	PAYDOWN		638	1,451	1,364	1,364		55		55		638			0	12	09/01/2035	3.B FM
05949C-HM-1	Banc of America Mortgage-BOAMS 2005-1 1A1		03/01/2022	PAYDOWN		3,705	4,356	3,839	4,201		76		76		3,705			0	15	10/01/2035	1.D FM
	Banc of America																				
05949C-KS-4	Mortgage-BOAMS 2005-J 2A3		03/01/2022	PAYDOWN		159	157	154	161		(4)		(4)		159			0	1	11/01/2035	3.B FM
05949T-AX-7	Banc of America Funding -BAFC 2006-1 1A23		03/01/2022	PAYDOWN		3,666	3,666	4,002	0		(336)		(336)		3,666			0	30	01/01/2036	1.A FM
05951F-AB-0	Banc of America Funding -BAFC 2007-1 1A1B		03/01/2022	PAYDOWN		2,398	2,584	2,455	2,022		550		550		2,398			0	18	01/01/2037	1.D FM
	Banc of America Funding -BAFC																				
05951U-AC-5	2006-8T2 A2		03/01/2022	PAYDOWN		632	631	597	471		160		160		632			0	6	10/01/2036	1.D FM
059522-AU-6	Banc of America Funding -BAFC 2007-C 1A2		03/01/2022	PAYDOWN		27,933	27,682	25,530	25,244		2,435		2,435		27,933			0	133	05/01/2036	1.D FM
05953Y-AH-4	Banc of America Funding -BAFC 2007-4 1A1B		03/01/2022	PAYDOWN		3,514	3,511	3,068	2,988		524		524		3,514			0	22	05/01/2037	1.A FM
05990H-AH-6	Banc of America Funding -BAFC 2010-R2 1A3		03/01/2022	PAYDOWN		19,143	19,615	12,411	11,090		8,350		8,350		19,143			0	152	08/01/2037	1.D FM
05990H-AQ-6	Banc of America Funding -BAFC 2010-R2 3A4		03/01/2022	PAYDOWN		14,113	14,113	13,721	13,435		678		678		14,113			0	58	07/01/2035	1.A FM
07384M-S7-8	Bear Stearns ARM Trust 2-BSARM 2004-5 2A		03/01/2022	PAYDOWN		19,919	19,919	20,006	19,686		233		233		19,919			0	49	07/01/2034	1.A FM
07384Y-KF-2	Bear Stearns Asset Backe-BSABS 2003-AC4 A		03/01/2022	PAYDOWN		39,566	39,566	39,986	39,196		369		369		39,566			0		09/01/2033	1.A FM
07386X-AH-9	Bear Stearns ALT-A Trust-BALTA 2007-1 21A1		03/01/2022	PAYDOWN		11,928	6,339	4,424	4,424		3,619		3,619		11,928			0	32	01/01/2047	3.B FM
084423-AC-6	W R Berkley Corp-SENIOR UNSECURED		01/01/2022	MATURITY		1,000,000	1,000,000	977,500	1,000,000		0		0		1,000,000			0	43,500	01/01/2022	1.G FE
120568-BA-7	Bunge Ltd Finance Corp-SENIOR UNSECURED		03/10/2022	CALL 104.799337		2,095,987	2,000,000	1,997,560	1,999,015		174		174		1,999,189		96,798	96,798	42,292	03/15/2024	2.B FE
	Business Jet Securities																				
12326Q-AA-2	-BJETS 2019-1 A		03/15/2022	PAYDOWN		13,224	13,224	13,224	13,224				0		13,224			0	92	07/15/2034	1.G FE
	Business Jet Securities																				
12327F-AA-5	-BJETS 2020-1A A		03/15/2022	PAYDOWN		60,114	60,114	60,113	60,113		1		1		60,114			0	242	11/15/2035	1.G FE
	CAPITAL AUTOMOTIVE																				
12479R-AD-9	REIT-SERIES 17-1A CLASS A1		03/15/2022	PAYDOWN		904,478	904,478	904,216	904,310		168		168		904,478			0	8,743	04/15/2047	1.E FE
12529L-AA-8	CFMT 2020-HB4 LLC-CFMT 2020-HB4 A		03/25/2022	PAYDOWN		434,627	434,627	434,626	431,430		3,197		3,197		434,627			0	692	12/26/2030	1.A FE
125431-AH-9	CHL Mortgage Pass-Through-CIHL 2006-HYB4 2A1		03/01/2022	PAYDOWN		3,446	3,446	3,371	1,894		1,552		1,552		3,446			0	25	06/01/2036	1.D FM
12544D-AG-4	CHL Mortgage Pass-Through-CIHL 2007-14 A7		03/01/2022	PAYDOWN		1,002	988	716	0		275		275		1,002			0	5	09/01/2037	3.B FM
12544H-BF-6	CHL Mortgage Pass-Through-CIHL 2007-HY7 A4		03/01/2022	PAYDOWN		2,726	45	56	56		604		604		2,726			0	4	11/01/2037	1.A FM
12545E-AK-2	CHL Mortgage Pass-Through-CIHL 2007-J2 2A9		03/01/2022	PAYDOWN		1,629	1,630	899	0		730		730		1,629			0	16	07/01/2037	3.B FM
12563L-AS-6	CLI Funding VI LLC-2020-3A A		03/18/2022	PAYDOWN		30,833	30,833	30,827	30,827		6		6		30,833			0	99	10/18/2045	1.F FE
12564E-AA-0	CIM Trust 2021-J2-CIM 2021-J2 A1		03/01/2022	PAYDOWN		117,957	117,957	119,284	119,284		(1,316)		(1,316)		117,957			0	549	04/01/2051	1.A
12564K-AA-6	CIM Trust 2021-J1-CIM 2021-J1 A1		03/01/2022	PAYDOWN		71,104	71,104	72,970	72,933		(1,829)		(1,829)		71,104			0	261	03/01/2051	1.A
12566U-AE-4	CitiMortgage Alternative-CMALT 2007-A2 1A5		03/01/2022	PAYDOWN		11,138	11,300	11,424	11,424		(131)		(131)		11,138			0	57	02/01/2037	4.B FM
12566V-AN-4	CitiMortgageAlternative-CMALT2007-A2 1A13		03/01/2022	PAYDOWN		37,520	39,556	39,494	39,494		(54)		(54)		37,520			0	439	02/01/2037	4.B FM
12593F-BC-7	COMM 2015-LC21Mortgage -COMM2015-LC21 A3		03/01/2022	PAYDOWN		236	236	238	237		(1)		(1)		236			0	1	07/01/2048	1.A
12624K-AD-8	COMM 2012-CORE2 MORTGAGE-COMM 2012-CR2 A4		03/01/2022	PAYDOWN		234,574	234,574	240,423	234,669		(96)		(96)		234,574			0	1,846	08/01/2045	1.A FM
12625U-BF-9	COMM 2013-CORE9 Mortgage-COMM 2013-CR9 A4		03/01/2022	PAYDOWN		58,650	58,650	60,848	58,974		(323)		(323)		58,650			0	416	07/01/2045	1.A
12628L-AD-2	CSAB Mortgage-Backed Tru-CSAB 2006-4 A2A		03/01/2022	PAYDOWN		13,233	13,233	4,074	4,074		9,159		9,159		13,233			0	29	12/01/2036	1.D FM



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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12638P-AB-5	CSMC Mortgage-Backed Tru-CSMC 2007-3 1A1A		03/01/2022	PAYDOWN		10,733	10,733	3,818	3,818			6,915	6,915		10,733			.0	30	04/01/2037	1.D FM
12641P-AF-1	CSMC Series 2009-6R-CSMC 2009-6R 1A4		01/10/2022	CREDIT SUISE SECURI		41,426	38,952	41,426	41,424			(13)	(13)		41,411		15	15	261	01/01/2036	1.A FM
12641P-AG-9	CSMC Series 2009-6R-CSMC 2009-6R 1A5		01/10/2022	CREDIT SUISE SECURI		129,387	120,000	129,387	129,379			(50)	(50)		129,329		58	58	805	01/01/2036	1.A FM
12641P-AH-7	CSMC Series2009-6R-CSMC2009-6R 1A6		01/10/2022	CREDIT SUISE		133,667	120,000	133,667	133,655			(73)	(73)		133,582		85	85	805	01/01/2036	1.A FM
12641P-AN-4	CSMC Series2009-6R-CSMC2009-6R 2A3		01/01/2022	PAYDOWN		51,388	51,388	53,723	53,721			(2,333)	(2,333)		51,388			.0		10/01/2035	1.A FM
12641P-AP-9	CSMC Series2009-6R-CSMC2009-6R 2A4		01/10/2022	CREDIT SUISE		253,702	240,000	253,702	253,690			(74)	(74)		253,616		86	86	440	10/01/2035	1.A FM
12641P-AQ-7	CSMC Series2009-6R-CSMC2009-6R 2A5		01/10/2022	CREDIT SUISE		286,013	360,000	286,013	286,074			366	366		286,440		(427)	(427)	660	10/01/2035	4.B FM
12641P-AR-5	CSMC Series2009-6R-CSMC2009-6R 2A6		01/10/2022	CREDIT SUISE		89,164	179,404	89,164	89,232			301	301		89,533		(369)	(369)	329	10/01/2035	5.B FM
12641P-BB-9	CSMC Series2009-6R-CSMC2009-6R 4A5		01/10/2022	CREDIT SUISE		69,751	87,293	69,751	69,766			87	87		69,853		(101)	(101)	546	11/01/2035	4.B FM
12641P-BC-7	CSMC Series2009-6R-CSMC2009-6R 4A6		01/10/2022	CREDIT SUISE		7,755	14,712	7,755	7,761			31	31		7,792		(37)	(37)	92	11/01/2035	5.B FM
12641P-BP-8	CSMC Series2009-6R-CSMC2009-6R 6A4		01/10/2022	CREDIT SUISE		104,131	106,466	104,131	104,133			12	12		104,145		(14)	(14)	195	09/01/2035	1.A FM
12641P-BQ-6	CSMC Series2009-6R-CSMC2009-6R 6A5		01/10/2022	CREDIT SUISE		69,272	80,000	69,272	69,281			54	54		69,335		(64)	(64)	147	09/01/2035	4.B FM
12641P-BR-4	CSMC Series2009-6R-CSMC2009-6R 6A6		01/10/2022	CREDIT SUISE		34,841	60,838	34,841	34,841			120	120		34,961		(120)	(120)	112	09/01/2035	5.B FM
12641Q-AA-0	CSMC Series2009-7R-CSMC2009-7R 3A3		01/01/2022	VARIOUS		90,649	90,579	65,670	65,670		24,979		24,979		90,649			.0	643	09/01/2037	3.B FM
12641Q-AF-9	CSMC Series2009-7R-CSMC2009-7R 4A2		01/10/2022	CREDIT SUISE		28,843	39,906	28,843	28,851			47	47		28,899		(55)	(55)	279	07/01/2037	1.D FM
12641Q-AG-7	CSMC Series2009-7R-CSMC2009-7R 4A3		01/10/2022	CREDIT SUISE		27,231	50,000	27,231	27,246			92	92		27,338		(108)	(108)	350	07/01/2037	5.B FM
12641Q-AH-5	CSMC Series2009-7R-CSMC2009-7R 4A4		01/10/2022	CREDIT SUISE		27,231	50,000	27,231	27,246			92	92		27,338		(108)	(108)	350	07/01/2037	5.B FM
12641Q-AJ-1	CSMC Series2009-7R-CSMC2009-7R 4A5		01/10/2022	VARIOUS		10,734	30,516	10,734	10,746			75	75		10,821		(88)	(88)	61	07/01/2037	1.D FM
12641Q-AQ-5	CSMC Series2009-7R-CSMC2009-7R 5A3		01/01/2022	VARIOUS		106,565	106,565	112,180	112,175		(5,610)		(5,610)		106,565			.0		11/01/2035	1.A FM
12641Q-AR-3	CSMC Series2009-7R-CSMC2009-7R 5A4		01/10/2022	CREDIT SUISE		133,509	180,000	133,509	133,547			225	225		133,772		(263)	(263)	330	11/01/2035	3.B FM
12641Q-AS-1	CSMC Series2009-7R-CSMC2009-7R 5A5		01/10/2022	CREDIT SUISE		44,007	93,160	44,007	44,044			216	216		44,260		(252)	(252)	171	11/01/2035	4.B FM
12641Q-AX-0	CSMC Series2009-7R-CSMC2009-7R 6A2		01/10/2022	CREDIT SUISE		128,262	119,767	128,262	128,262			(46)	(46)		128,216		46	46	220	09/01/2035	1.A FM
12641Q-AY-8	CSMC Series2009-7R-CSMC2009-7R 6A3		01/10/2022	VARIOUS		93,883	142,696	93,883	93,883			232	232		94,115		(232)	(232)	262	09/01/2035	1.D FM
12641Q-BF-8	CSMC Series2009-7R-CSMC2009-7R 7A4		01/10/2022	VARIOUS		85,403	137,194	85,403	85,441			232	232		85,673		(270)	(270)	243	12/01/2036	4.B FM
12641Q-BX-9	CSMC Series2009-7R-CSMC2009-7R 9A4		01/10/2022	VARIOUS		118,959	121,675	118,959	118,959			14	14		118,973		(14)	(14)	213	08/01/2035	3.B FM
12641Q-CJ-9	CSMC Series2009-7R-CSMC2009-7R 11A2		01/10/2022	VARIOUS		298,242	302,935	298,242	298,242			25	25		298,267		(25)	(25)	555	02/01/2035	1.D FM
12641Q-CS-9	CSMC Series2009-7R-CSMC2009-7R 12A5		01/10/2022	VARIOUS		69,984	108,502	69,984	70,014			177	177		70,190		(207)	(207)	208	01/01/2036	3.B FM
12641Q-CX-8	CSMC Series2009-7R-CSMC2009-7R 13A2		01/10/2022	CREDIT SUISE		65,041	73,616	65,041	65,048			39	39		65,087		(45)	(45)	147	06/01/2037	2.B FM
12641Q-CY-6	CSMC Series2009-7R-CSMC2009-7R 13A3		01/10/2022	CREDIT SUISE		43,780	67,085	43,780	30,541	13,239		98	13,337		43,879		(98)	(98)	134	06/01/2037	3.B FM
12641Q-CZ-3	CSMC Series2009-7R-CSMC2009-7R 13A4		01/10/2022	CREDIT SUISE		41,833	93,680	41,833	41,833			204	204		42,037		(204)	(204)	187	06/01/2037	3.B FM
12641Q-DH-2	CSMC Series2009-7R-CSMC2009-7R 14A6		01/10/2022	CREDIT SUISE		633,703	994,045	633,703	633,703		1,540		1,540		635,243		(1,540)	(1,540)	1,905	04/01/2037	1.D FM
12641Q-EB-4	CSMC Series2009-7R-CSMC2009-7R 17A2		01/10/2022	CREDIT SUISE		249,589	255,306	249,589	249,589			34	34		249,623		(34)	(34)	30	03/26/2037	1.A FM
12641Q-EC-2	CSMC Series2009-7R-CSMC2009-7R 17A3		01/26/2022	VARIOUS		495,034	540,000	450,067	450,108		45,191		45,191		495,299		(265)	(265)	31	03/26/2037	1.D FM
12641Q-ED-0	CSMC Series2009-7R-CSMC2009-7R 17A4		01/10/2022	CREDIT SUISE		7,077	270,000	7,077	7,077			1,120	1,120		8,197		(1,120)	(1,120)	32	03/26/2037	1.D FM
12641Q-EE-8	CSMC Series2009-7R-CSMC2009-7R 17A5		01/10/2022	CREDIT SUISE		6,279	300,000	6,279	6,279			1,231	1,231		7,510		(1,231)	(1,231)	36	03/26/2037	1.D FM
12641Q-EF-5	CSMC Series2009-7R-CSMC2009-7R 17A6		01/10/2022	CREDIT SUISE		12,558	600,000	12,558	12,558			2,461	2,461		15,019		(2,461)	(2,461)	71	03/26/2037	1.D FM
12641Q-EL-2	CSMC Series2009-7R-CSMC2009-7R 18A2		01/10/2022	VARIOUS		159,540	162,665	159,540	159,542			14	14		159,557		(17)	(17)	528	03/01/2037	1.A FM
12641Q-EM-0	CSMC Series2009-7R-CSMC2009-7R 18A3		01/10/2022	CREDIT SUISE		218,736	270,000	218,736	218,736			231	231		218,967		(231)	(231)	529	03/01/2037	1.A FM
12641Q-EN-8	CSMC Series2009-7R-CSMC2009-7R 18A4		01/10/2022	CREDIT SUISE		97,060	270,000	97,060	97,060			672	672		97,732		(672)	(672)	529	03/01/2037	1.D FM
12641Q-EP-3	CSMC Series2009-7R-CSMC2009-7R 18A5		01/10/2022	CREDIT SUISE		56,925	300,000	56,925	21,972	34,952		907	35,859		57,832		(907)	(907)	588	03/01/2037	4.B FM
12641Q-EQ-1	CSMC Series2009-7R-CSMC2009-7R 18A6		01/10/2022	CREDIT SUISE		48,911	600,000	48,911	49,272			1,555	1,555		50,827		(1,916)	(1,916)	1,176	03/01/2037	5.B FM
12641Q-EW-8	CSMC Series2009-7R-CSMC2009-7R 1A2		01/10/2022	VARIOUS		69,633	65,834	69,633	69,630			(20)	(20)		69,610		23	23	126	03/01/2036	1.A FM
12641Q-EX-6	CSMC Series2009-7R-CSMC2009-7R 1A3		01/10/2022	CREDIT SUISE		64,519	60,000	64,519	64,519			(24)	(24)		64,495		24	24	403	03/01/2036	1.A FM
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STATEMENT AS OF MARCH 31, 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
12667G-AC-7	Alternative Loan Trust12-CWALT 2005-13CBA3		03/01/2022	PAYDOWN		15,730	15,738	14,409	13,932		1,805		1,805		15,730			.0	150	05/01/2035	1.D FM
12668A-PC-3	Alternative Loan Trust12-CWALT 2005-54CB1A10		03/01/2022	PAYDOWN		25,505	25,818	22,166	22,166		3,601		3,601		25,505			.0	258	11/01/2035	3.B FM
126694-2H-0	CHL MortgagePass-Throug-CIHL2006-10 1A11		02/01/2022	PAYDOWN		517	517	335	335		183		183		517			.0	5	05/01/2036	3.B FM
126694-4F-2	CHL MortgagePass-Throug-CIHL2006-HYB3 3A1B		03/01/2022	PAYDOWN		10,711	9,516	9,138	9,138		433		433		10,711			.0	46	05/01/2036	1.D FM
126694-CS-5	Pass-Throug-CIHL 2005-21 A14		02/01/2022	PAYDOWN		8,786	8,786	7,219	.0		1,567		1,567		8,786			.0	40	10/01/2035	4.B FM
126694-D5-4	CHL Mortgage Pass-Throug-CIHL 2006-HYB2 3A1		03/01/2022	PAYDOWN		34,438	34,619	30,323	23,267		11,320		11,320		34,438			.0	120	04/01/2036	1.D FM
126694-D7-0	CHL Mortgage Pass-Throug-CIHL 2006-HYB2 4A1		03/01/2022	PAYDOWN		1,326	1,326	1,210	1,284		42		42		1,326			.0	7	04/01/2036	1.A FM
126694-HP-6	Pass-Throug-CIHL 2005-25 A10		03/01/2022	PAYDOWN		8,887	8,268	6,282	.0		2,134		2,134		8,887			.0	53	11/01/2035	4.B FM
126694-LC-0	CHL Mortgage Pass-Throug-CIHL 2005-24 A36		03/01/2022	PAYDOWN		13,110	12,770	9,742	.0		3,112		3,112		13,110			.0	80	11/01/2035	3.B FM
12669D-US-5	CHL Mortgage Pass-Throug-CIHL 2002-39 A18		03/01/2022	PAYDOWN		8,142	8,142	8,070	8,537				.0		7,942		200	200	110	02/01/2033	1.D FM
12669F-V8-3	2004-HYB4 3A		03/01/2022	PAYDOWN		659	659	660	658		.1		.1		659			.0	5	09/01/2034	1.A FM
12669G-3S-8	CHL Mortgage Pass-Throug-CIHL 2005-16 A24		03/01/2022	PAYDOWN		306	368	310	.0		48		48		306			.0	3	09/01/2035	3.B FM
12669G-4K-4	CHL Mortgage Pass-Throug-CIHL 2005-J3 1A2		03/01/2022	PAYDOWN		9,440	9,440	7,990	.0		1,450		1,450		9,440			.0	84	09/01/2035	1.D FM
12669G-R4-5	2005-15 A8		03/01/2022	PAYDOWN		14,661	14,185	13,237	9,572		4,644		4,644		14,661			.0	167	08/01/2035	1.D FM
14576A-AA-0	Cars Net Lease Mortgage -CARM 2020-1A A1		03/15/2022	PAYDOWN		5,000	5,000	4,998	4,998		.2		.2		5,000			.0	17	12/15/2050	1.A FE
152314-KJ-8	Centex Home Equity Loan -CXHE 2004-C AF5		03/01/2022	PAYDOWN		42,263	42,263	42,158	42,166		98		98		42,263			.0	390	06/01/2034	1.A FM
161546-CW-4	Chase Funding Trust Seri-CFAB 2002-3 1A5		03/01/2022	PAYDOWN		26,340	26,340	26,338	26,263		76		76		26,340			.0	170	06/01/2032	1.A FM
16162W-PV-5	Chase Mortgage Finance T-CHASE 2005-A2 1A1		03/01/2022	PAYDOWN		2,444	2,394	2,057	1,572		830		830		2,444			.0	23	01/01/2036	1.D FM
16162X-AD-9	Chase Mortgage Finance T-CHASE 2006-S3 1A4		03/25/2022	PAYDOWN		432	432	377	240		192		192		432			.0		11/25/2036	1.D FM
16163C-AG-7	Finance T-CHASE 2006-A1 2A2		03/01/2022	PAYDOWN		24,453	24,491	18,065	17,378		7,101		7,101		24,453			.0	125	09/01/2036	1.D FM
16165M-AG-3	ChaseFlex Trust Series 2-CFKX 2006-2 A5		03/01/2022	PAYDOWN		20,231	19,286	18,874	18,874		462		462		20,231			.0	129	09/01/2036	1.D FM
17025A-AH-5	CHL Mortgage Pass-Throug-CIHL 2006-17 A8		03/25/2022	PAYDOWN		5,892	5,893	3,669	.0		2,224		2,224		5,892			.0	62	12/25/2036	3.B FM
17181C-AA-6	CIM Small Business Loan -CIMLT 2018-1A		03/21/2022	PAYDOWN		31,802	31,802	31,802	31,801		.1		.1		31,802			.0	63	03/20/2043	1.C FE
17307G-ED-6	Citigroup Mortgage Loan -CIMLT1		03/01/2022	PAYDOWN		26,453	26,453	25,024	24,655		1,797		1,797		26,453			.0	63	03/01/2034	1.A FM
17312H-AF-6	2004-HYB2 3A		03/01/2022	PAYDOWN		1,396	1,396	1,342	1,355		41		41		1,396			.0	10	06/01/2037	1.A FM
17315X-AF-8	Citicorp Residential Mor-CRMS1 2007-2 A6		03/01/2022	PAYDOWN		7,373	7,373	5,585	6,307		1,066		1,066		7,373			.0	20	11/01/2035	1.D FM
17323M-AE-5	Citigroup Mortgage Loan -CIMLT1 2015-A B3		03/01/2022	PAYDOWN		67,851	67,851	61,659	61,680		6,171		6,171		67,851			.0	567	06/01/2058	1.A
19421U-AA-2	College Ave Student Loan-CASL 2019-A A1		03/25/2022	PAYDOWN		26,353	26,353	26,225	26,244		108		108		26,353			.0	12	12/28/2048	1.A FE
19687Y-AA-3	COLT 2020-RPL1		03/01/2022	PAYDOWN		161,066	161,066	161,065	161,063		.3		.3		161,066			.0	331	01/01/2065	1.A FE
19828J-AA-6	Trust-COLT 2020-RPL1 A1		01/07/2022	PAYDOWN		1,088,560	1,000,000	998,590	999,518		2		2		999,520		89,040	89,040	11,067	04/01/2025	2.C FE
19828J-AB-4	Columbia Property Trust -SENIOR UNSECURED		01/07/2022	CALL 108.856		1,087,150	1,000,000	996,260	998,124		9		9		998,133		89,017	89,017	14,397	08/15/2026	2.C FE
20267U-AA-7	COMMONBOND		03/25/2022	PAYDOWN		25,154	25,154	25,147	25,150		.4		.4		25,154			.0	105	10/25/2040	1.A FE
212168-AA-6	STUDENT LOAN		02/28/2022	PAYDOWN		64,527	64,527	64,527	64,527		.0		.0		64,527			.0	1,936	02/28/2033	2.B FE
21872M-AA-0	Continental Wind LLC-FIRST LIEN		03/01/2022	SINKING PAYMENT		126,433	126,433	126,432	126,421		11		11		126,433			.0		11/01/2052	1.A FE
22541Q-FV-9	CoreVest American Financ-CAFL 2018-2 A		03/01/2022	PAYDOWN		879	879	885	876		3		3		879			.0	8	06/01/2033	1.A FM
22541S-PJ-1	CSFB		03/01/2022	PAYDOWN		17,007	17,007	13,521	14,488		2,520		2,520		17,007			.0	50	10/25/2034	1.A FM
225458-2Y-3	Mortgage-Backed Tru-CSFB 2004-AR6 CB1		01/01/2022	PAYDOWN		12,515	14,016	12,094	12,094		1,716		1,716		12,515			.0	133	09/01/2035	3.B FM
225458-L5-5	Credit Suisse First Bost-CSFB 2005-8 9A14		03/01/2022	PAYDOWN		255	255	249	.0		6		6		255			.0	2	08/01/2035	3.B FM
225470-Q8-9	Credit Suisse First Bost-CSFB 2005-7 1A10		01/01/2022	PAYDOWN		3,966	3,968	1,903	1,903		2,064		2,064		3,966			.0	20	04/01/2036	4.B FM

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
225470-VF-7	CSMC Mortgage-Backed Tru-CSMC 2006-1 3A15 .....		03/01/2022	PAYDOWN		2,667	2,669	1,703	1,703		966		966		2,667			0	25	02/01/2036	1.D FM
22944P-AA-5	CSMC Trust 2013-TH1-CSMC 2013-TH1 A1 .....		03/01/2022	PAYDOWN		48,460	48,460	43,515	43,728		4,731		4,731		48,460			0	126	02/01/2043	1.A
233046-AF-8	DNKN 2017-1A A211 .....		02/20/2022	PAYDOWN		10,000	10,000	10,000	10,000				0		10,000			0	101	11/20/2047	2.B FE
233046-AM-3	DB Master Finance LLC-DNKN 2019-1AW A23W .....		02/20/2022	PAYDOWN		8,125	8,125	8,245	8,218		(93)		(93)		8,125			0		05/20/2049	1.C FE
24763L-FN-5	Delta Funding Home Equit-DELHE 1999-2 A7F .....		03/01/2022	PAYDOWN		5,044	5,044	5,044	2,952		2,093		2,093		5,044			0	25	08/01/2030	1.A FM
251510-DQ-3	Deutsche Alt-A Securitie-DBALT 2005-2 2A1 DOMINOS PIZZA MASTER ISS-SERIES 2015-1A CL A211 .....		03/25/2022	PAYDOWN		48	48	41	55		(7)		(7)		48			0		03/25/2023	1.A FM
25755T-AE-0	DOMINOS PIZZA MASTER ISS-SERIES 17-1A CLASS A23 .....		01/25/2022	PAYDOWN		5,000	5,000	5,000	5,000				0		5,000			0	56	10/25/2045	2.A FE
25755T-AH-3	Domino's Pizza Master Is-DPABS 2019-1A A2 .....		01/25/2022	PAYDOWN		7,500	7,500	7,500	7,500				0		7,500			0	77	07/25/2047	2.A FE
25755T-AL-4	DRIVEN BRANDS FUNDING LL-HONK 2020-2A A2 .....		01/20/2022	PAYDOWN		3,750	3,750	3,750	3,750				0		3,750			0	34	10/25/2049	2.A FE
26209X-AC-5	Elm Road Generating Stat-SECURED NOTE .....		02/11/2022	PAYMENT		2,500	2,500	2,500	2,500				0		2,500			0	20	01/20/2051	2.C FE
28932M-AA-3	ACRES Commercial Realty -XAN 2020-RS08 A .....		01/18/2022	PAYDOWN		53,992	53,992	53,992	53,995		(3)		(3)		53,992			0	1,406	02/11/2030	1.F FE
30070R-AA-0	FCI Funding 2021-1 LLC-FCITL 2021-1A A .....		03/15/2022	PAYDOWN		10,391	10,391	10,391	10,391		12		12		10,391			0		03/15/2035	1.A FE
30260G-AA-4	Finance of America HECM -FAHB 2020-HB2 A .....		03/25/2022	PAYDOWN		300,961	300,948	300,948	300,949		1,506		1,506		300,961			0	624	04/15/2033	1.A FE
31737V-AA-4	First Franklin Mortgage -FFML 2006-FF14 A5 .....		03/25/2022	PAYDOWN		218,119	218,119	216,381	216,612		1,940		1,940		218,119			0	752	07/25/2030	1.A FE
32027L-AE-5	First Horizon Alternativ-FHAMS 2006-FA1 1A12 .....		03/01/2022	PAYDOWN		42,660	42,660	38,101	40,719		1,940		1,940		42,660			0	20	10/25/2036	1.A FM
32051G-T7-0	First Horizon Mortgage P-FHASI 2005-AR5 2A1 .....		03/01/2022	PAYDOWN		6,903	6,768	4,186	4,188		2,631		2,631		6,903			0	80	04/01/2036	2.B FM
32051G-XQ-3	First Horizon Mortgage P-FHASI 2005-AR5 4A1 .....		03/01/2022	PAYDOWN		3,181	3,181	3,036	2,773		408		408		3,181			0	14	11/01/2035	3.B FM
32051G-XV-2	First Horizon Mortgage P-FHASI 2005-AR5 4A1 .....		03/01/2022	PAYDOWN		3,336	3,336	3,288	3,012		324		324		3,336			0	15	11/01/2035	1.D FM
32051H-AF-0	First Horizon Alternativ-FHAMS 2006-FA3 A6 .....		01/01/2022	PAYDOWN		48,555	78,209	48,549	48,549		6		6		48,555			0	391	07/01/2036	3.B FM
32052D-AG-6	First Horizon Alternativ-FHAMS 2006-FA8 1A7 .....		03/01/2022	PAYDOWN		503	529	417	312	104	107		211		503			0	5	02/01/2037	1.D FM
35040U-AA-9	Foundation Finance Trust-FFIN 2017-1A A .....		03/15/2022	PAYDOWN		64,339	64,339	64,330	64,338		1		1		64,339			0	342	07/15/2033	1.A FE
35041J-AA-3	Foundation Finance Trust-FFIN 2019-1A A .....		03/15/2022	PAYDOWN		41,818	41,818	41,812	41,249		570		570		41,818			0	267	11/15/2034	1.B FE
3622E8-AB-1	GSAA Home Equity Trust 2-GSAA 2006-15 AF2 .....		03/01/2022	PAYDOWN		12,925	12,925	8,142	3,872		9,053		9,053		12,925			0	52	09/01/2036	1.D FM
362341-4A-4	GSR Mortgage Loan Trust -GSR 2006-AR1 2A1 .....		03/01/2022	PAYDOWN		11,523	10,874	10,404	10,537		372		372		11,523			0	67	01/01/2036	1.D FM
362341-SG-5	GSR MORTGAGE LOAN TRUST-SERIES 2005-AR6 CLASS B1 .....		03/01/2022	PAYDOWN		20,195	17,257	15,639	15,756		1,776		1,776		20,195			0	77	09/01/2035	3.B FM
36242D-FS-7	GSR Mortgage Loan Trust -GSR 2004-11 2A1 .....		03/01/2022	PAYDOWN		38,636	38,636	38,841	38,578		58		58		38,636			0	160	09/01/2034	1.A FM
36242D-PG-2	GSR Mortgage Loan Trust -GSR 2004-14 3A2 .....		03/01/2022	PAYDOWN		7,588	7,588	7,464	7,415		173		173		7,588			0	33	12/01/2034	1.A FM
36242D-VA-8	GSR Mortgage Loan Trust -GSR 2005-1F 1A6 .....		03/01/2022	PAYDOWN		6,384	2,135	2,102	0		114		114		6,384			0	14	02/01/2035	1.D FM
36298G-AA-7	GSFA Monetization Trust-SECURED .....		03/09/2022	SINKING PAYMENT		28,376	28,376	29,019	28,681		(306)		(306)		28,376			0	304	10/09/2029	2.A FE
39678W-AA-6	Greenwich Capital Struct-GCSP 2005-1 A1 .....		03/01/2022	PAYDOWN		6,304	6,304	6,272	6,398		(95)		(95)		6,304			0	56	09/01/2034	1.A FM
410495-AA-3	Hanni Financial Corp-SUBORDINATED .....		03/30/2022	CALL 100		2,000,000	2,000,000	2,000,000	2,000,013		(13)		(13)		2,000,000			0	54,500	03/30/2027	2.C FE
411707-AH-5	Hardee's Funding LLC-HNGRY 2020-1A A2 .....		03/20/2022	PAYDOWN		3,250	3,250	3,250	3,250				0		3,250			0	32	12/20/2050	2.B FE
41283L-AU-9	Harley-Davidson Financia-SENIOR UNSECURED .....		02/04/2022	MATURITY		2,000,000	2,000,000	1,998,260	1,999,941		59		59		2,000,000			0	40,500	02/04/2022	2.C FE
42770Q-AA-0	HERO Funding Trust 2014-HERO 2014-2A A .....		03/20/2022	PAYDOWN		23,083	23,083	23,067	23,076		7		7		23,083			0	461	09/21/2040	1.A FE
42770R-AA-8	HERO Funding Trust 2014-HERO 2014-1A A .....		03/20/2022	PAYDOWN		20,798	20,798	20,798	20,808		(10)		(10)		20,798			0	494	09/20/2038	1.A FE
43741B-AA-7	HomeBanc Mortgage Trust -HMBT 2007-1 11A1 .....		03/01/2022	PAYDOWN		4,915	4,237	4,208	4,208		33		33		4,915			0	21	04/01/2047	1.D FM
44329H-AG-9	HP Communities LLC-FIRST LIEN Impac CMB Trust .....		03/15/2022	SINKING PAYMENT		179,864	179,864	173,979	179,199		665		665		179,864			0		03/15/2023	1.C FE
45254N-MZ-7	Series 2-IMM 2005-2 1A2 .....		03/25/2022	PAYDOWN		9,322	9,322	7,830	8,486		835		835		9,322			0	13	04/25/2035	1.A FM
45254N-NT-0	Impac CMB Trust Series 2-IMM 2005-3 M1 .....		03/25/2022	PAYDOWN		1,373	1,373	665	1,040		333		333		1,373			0	1	08/25/2035	1.A FM
45665Q-AF-0	Infinity Property and Ca-SENIOR UNSECURED .....		03/25/2022	CALL 101.74		5,087,000	5,000,000	5,000,000	5,000,000				0		5,000,000		87,000	87,000	129,167	09/19/2022	2.B FE

STATEMENT AS OF MARCH 31, 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
46185J-AA-6	Invitation Homes 2018-SF-IHSFR 2018-SFR1 A		03/17/2022	PAYDOWN		6,555	6,555	6,555	6,555				0		6,555			0	10	03/17/2037	1.A FE
46187X-AA-3	Invitation Homes 2018-SF-IHSFR 2018-SFR4 A		03/17/2022	PAYDOWN		8,252	8,252	7,468	8,252				0		8,252			0	20	01/17/2038	1.A FE
46616M-AA-8	J G WENTWORTH RECV XXII-ASSET BKD NT 10-3 CL A		03/15/2022	PAYDOWN		11,189	11,189	11,187	11,134		55		55		11,189			0	74	12/15/2048	1.A FE
46616P-AA-1	JGWPT XXIII LLC-HENDR 2011-1A A		03/15/2022	PAYDOWN		21,482	21,482	21,476	21,476		6		6		21,482			0	144	10/15/2056	1.A FE
46617F-AA-2	JGWPT XXVIII LLC-HENDR 2013-1A A		03/15/2022	PAYDOWN		14,575	14,575	14,565	14,567		8		8		14,575			0	66	04/15/2067	1.A FE
46617J-AA-4	JGWPT XXIX LLC-HENDR 2013-2A A		03/15/2022	PAYDOWN		20,608	20,608	20,604	20,608				0		20,608			0	146	03/15/2062	1.A FE
46617L-AA-9	JGWPT XXX LLC-HENDR 2013-3A A		03/15/2022	PAYDOWN		26,129	26,129	26,108	26,109		20		20		26,129			0	180	01/17/2073	1.A FE
46617T-AA-2	JGWPT XXXI LLC-ASSET BKD SERIES 2014-1 CL A		03/15/2022	PAYDOWN		11,086	11,086	11,080	11,079		7		7		11,086			0	68	03/15/2063	1.A FE
46618A-AA-2	JGWPT XXXII LLC-ASSET BKD SERIES 2014-2 CL A		03/15/2022	PAYDOWN		29,129	29,129	28,896	28,922		207		207		29,129			0	155	01/17/2073	1.A FE
46618H-AA-7	J G WENTWORTH XXXIII LLC-ASSET BKD SER 2014-3 CL A		03/15/2022	PAYDOWN		31,595	31,595	31,671	31,670		(75)		(75)		31,595			0	170	06/15/2077	1.A FE
46618L-AA-8	J G WENTWORTH XXXIV LLC-ASSET BKD SER 2015-1 CL A		03/15/2022	PAYDOWN		68,791	68,791	68,179	68,604		188		188		68,791			0	349	09/15/2072	1.A FE
46619R-AA-4	J G WENTWORTH XXXV LLC-ASSET BKD NT 15-2A CL A		03/15/2022	PAYDOWN		22,810	22,810	22,855	22,847		(37)		(37)		22,810			0	127	03/15/2058	1.A FE
46620J-AA-9	J.G. Wentworth XXXVIII L-HENDR 2017-1A A		03/15/2022	PAYDOWN		6,058	6,058	6,053	6,054		4		4		6,058			0	22	08/16/2060	1.A FE
466247-PP-0	JP Morgan Mortgage Trust-JPMIT 2005-A4 2A1		03/01/2022	PAYDOWN		2,090	2,090	1,855	1,907		183		183		2,090			0	7	07/01/2035	1.A FM
466247-ZP-1	JP Morgan Mortgage Trust-JPMIT 2005-S3 1A2		03/01/2022	PAYDOWN		120	122	79	43		43		43		120			0	1	01/01/2036	2.B FM
46627M-AD-9	JP Morgan Alternative Lo-JPALT 2005-S1 1A4		03/01/2022	PAYDOWN		5,026	4,653	4,474	2,166		2,504		2,504		5,026			0	51	12/01/2035	1.D FM
46627M-CY-1	JP Morgan Alternative Lo-JPALT 2006-A1 3A1		03/01/2022	PAYDOWN		36,988	36,988	31,430	29,701		7,286		7,286		36,988			0	132	03/01/2036	1.D FM
46627M-EC-7	JP Morgan Alternative Lo-JPALT 2006-S1 1A6 JP Morgan Alternative Lo-JPALT 2006-S1		03/01/2022	PAYDOWN		9,882	8,907	8,305	5,324		3,658		3,658		9,882			0	103	03/01/2036	1.D FM
46627M-EJ-2	1A12		03/01/2022	PAYDOWN		14,455	12,944	9,693	9,693		3,643		3,643		14,455			0	105	03/01/2036	4.B FM
46628L-AB-4	JP Morgan Mortgage Trust-JPMIT 2006-A4 1A2		03/01/2022	PAYDOWN		5,067	5,068	4,042	1,831		3,237		3,237		5,067			0	19	06/01/2036	1.D FM
46628V-AH-9	JP Morgan Alternative Lo-JPALT 2006-S3 A5		03/01/2022	PAYDOWN		(862)	8,074	5,396	5,502		(392)		(392)		(862)			0	62	08/01/2036	1.D FM
46630P-AP-0	JP Morgan Mortgage Trust-JPMIT 2007-A2 3A1		03/01/2022	PAYDOWN		440	440	422	302		138		138		440			0	2	04/01/2037	1.D FM
46630W-AB-6	JP Morgan Mortgage Trust-JPMIT 2007-S2 1A2		03/01/2022	PAYDOWN		6,326	5,576	3,398	3,398		2,470		2,470		6,326			0	44	06/01/2037	4.B FM
46630W-AL-4	JP Morgan Mortgage Trust-JPMIT 2007-S2 1A11		03/01/2022	PAYDOWN		4,315	4,149	2,667	0		1,542		1,542		4,315			0	35	06/01/2037	4.B FM
46631N-AA-7	JP Morgan Mortgage Trust-JPMIT 2007-S3 1A1		03/01/2022	PAYDOWN		1,216	1,228	841	841		383		383		1,216			0	11	08/01/2037	3.B FM
46631N-DT-3	JP Morgan Mortgage Trust-JPMIT 2007-S3 1A90		03/01/2022	PAYDOWN		26,663	26,087	18,451	18,451		7,812		7,812		26,663			0	267	08/01/2037	4.B FM
46632T-AA-3	JP Morgan Mortgage Trust-JPMIT 2008-R2 1A1 JP Morgan Mortgage Trust-JPMIT 2008-R4 2A1		03/01/2022	PAYDOWN		34,043	34,043	26,937	28,964		5,079		5,079		34,043			0	125	07/01/2037	1.A FM
46633A-AC-9	JP Morgan Mortgage Trust-JPMIT 2008-R4 2A1		03/01/2022	PAYDOWN		56,171	56,171	43,567	56,144		27		27		56,171			0	1,115	11/01/2036	1.A FM
46634D-AX-6	JP Morgan Resecuritizati-JPMRR 2010-1 3A2		03/01/2022	PAYDOWN		29,564	32,243	15,226	17,996		12,811		12,811		29,564			0	293	04/01/2037	1.D FM
46635B-AD-3	JP Morgan Resecuritizati-JPMRR 2010-7 1A4 Jack In The Box		03/01/2022	PAYDOWN		45,864	45,864	32,254	37,612		8,252		8,252		45,864			0	421	03/01/2039	1.D FM
466365-AA-1	Funding -JACK 2019-1A A21		02/25/2022	PAYDOWN		1,985,000	1,985,000	1,985,000	1,985,000				0		1,985,000			0		08/25/2049	2.B FE
46651G-AC-3	JP Morgan Mortgage Trust-JPMIT 2019-7 A3		03/01/2022	PAYDOWN		17,285	17,285	17,502	17,485		(200)		(200)		17,285			0	120	02/01/2050	1.A
472320-AA-8	Jefferies Resecuritizati-JMAC 2008-R1 A		02/25/2022	PAYDOWN		33,958	36,259	33,428	0		2,586		2,586		33,958			0	173	06/25/2047	1.D FM
472321-AD-0	Jefferies Resecuritizati-JMAC 2008-R2 2A2		03/01/2022	PAYDOWN		16,540	16,540	7,140	8,707		7,833		7,833		16,540			0	68	01/01/2037	1.A FM
472321-AH-1	Jefferies Resecuritizati-JMAC 2008-R2 2A3		02/01/2022	PAYDOWN			2,314	632	283		350		350					0	5	01/01/2037	1.D FM
472321-AJ-7	Jefferies Resecuritizati-JMAC 2008-R2 3A1		03/01/2022	PAYDOWN		31,333	31,333	24,778	29,716		1,617		1,617		31,333			0	131	01/01/2039	1.A FM
472321-AK-4	Jefferies Resecuritizati-JMAC 2008-R2 3A2		03/01/2022	PAYDOWN			321	114	149		(35)		(35)					0	2	01/01/2039	1.D FM
472330-AB-7	Jefferies Resecuritizati-JMAC 2009-R11 1A2		03/01/2022	PAYDOWN		223,098	226,042	35,331	163,723		59,826		59,826		223,098			0	229	09/01/2036	1.D FM

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
47760Q-AB-9	Jimmy Johns Funding LLC-JIMMY 2017-1A A211		01/30/2022	PAYDOWN		280,000	280,000	280,000	280,000				.0		280,000			.0	3,392	07/30/2047	2.B FE
48669R-AA-9	Great Lakes Kcap F3c		03/21/2022	PAYDOWN		227,983	227,983	228,007	227,998		(15)		(15)		227,983			.0	1,218	12/20/2029	1.A FE
494550-BJ-4	Sen-KCAP 2017-1A A		03/01/2022	MATURITY		1,000,000	1,000,000	999,140	999,986		.14		.14		1,000,000			.0	20,750	03/01/2022	2.B FE
50543L-AA-0	LABRADOR AVIATION FINANC-SERIES 2016-1A CLASS A1		03/15/2022	PAYDOWN		6,991	6,991	6,855	6,937		.54		.54		6,991			.0	40	01/15/2042	3.A FE
525221-GM-3	LEHMAN XS TRUST-SERIES 2005-9N CLASS 1A1		03/25/2022	PAYDOWN		59,942	59,942	51,120	52,644		7,298		7,298		59,942			.0	58	02/25/2036	1.D FM
525241-AL-9	Lehman XS Trust 2007-1-LXS 2007-1 WF1		03/01/2022	PAYDOWN		12,580	12,408	8,014	8,292		4,177		4,177		12,580			.0	108	01/01/2037	1.D FM
543190-AA-0	LONGTRAIN LEASING III LL-SERIES 2015-1A CLASS A1		03/15/2022	PAYDOWN		12,304	12,304	11,922	12,098		206		206		12,304			.0	84	01/15/2045	1.F FE
55282X-AA-8	MF1 Multifamily Housing -MF1 2021-FL5 A		03/17/2022	PAYDOWN		697,906	697,906	697,906	697,906				.0		697,906			.0		07/15/2036	1.A FE
559079-AK-4	Magellan Health Inc-SENIOR UNSECURED		01/19/2022	CALL 107.30395		3,219,119	3,000,000	2,994,270	2,999,338		25		25		2,999,364		219,755	219,755	47,775	09/22/2024	2.C FE
57643M-LZ-5	MASTR Asset Securitizati-MASTR 2006-1 1A3		03/01/2022	PAYDOWN		397	397	388	320		77		77		397			.0	4	05/01/2036	1.D FM
57645T-AA-5	MASTR Adjustable Rate Mo-MARM 2007-HF2 A1		03/25/2022	PAYDOWN		49,649	49,649	44,901	48,350		1,299		1,299		49,649			.0	49	09/25/2037	1.A FM
585495-AA-2	Mello Mortgage Capital A-MELLO 2021-MTG1 A1		03/01/2022	PAYDOWN		182,963	182,963	185,212	185,195		(2,232)		(2,232)		182,963			.0	815	04/01/2051	1.A
589929-PK-8	Merrill Lynch Mor Inv Go-GNABS 1998-GN1 M1		03/01/2022	PAYDOWN		4,388	4,388	4,388	4,388				.0		4,388			.0	41	02/01/2027	1.A FM
59020U-W4-3	MERRILL LYNCH MORTGAGE I-SERIES 2005-A9CLASS 4A1		03/01/2022	PAYDOWN		19,711	19,988	17,929	12,654		7,306		7,306		19,711			.0	112	12/01/2035	1.D FM
59748T-AA-7	MIDLAND COGEN VENTURE-SENIOR SECURED NOTE		03/15/2022	SINKING PAYMENT		52,000	52,000	52,000	52,003		(3)		(3)		52,000			.0	1,560	03/15/2025	3.B FE
61751D-AE-4	Morgan Stanley Mortgage -MSM 2006-17XS A3A		03/01/2022	PAYDOWN		10,326	10,326	6,996	3,706		6,620		6,620		10,326			.0	22	10/01/2046	1.D FM
61751M-AU-8	Morgan Stanley Mortgage -MSM 2007-10XS A18		03/01/2022	PAYDOWN		30,739	30,739	28,001	27,449		3,290		3,290		30,739			.0	101	02/01/2037	1.A FM
61754P-AA-2	Morgan Stanley Mortgage -MSM 2007-8XS A1		03/01/2022	PAYDOWN		10,334	10,334	6,588	.0		3,746		3,746		10,334			.0	18	04/01/2037	1.D FM
61758M-AA-5	Morgan Stanley Re-REMIC -MSRR 2009-R2 1A1A		03/01/2022	PAYDOWN		92,698	92,698	96,270	91,687		1,011		1,011		92,698			.0	972	04/01/2036	1.A FM
61758V-AQ-0	Morgan StanleyRe-REMIC -MSRR2010-R2 3B2		03/01/2022	PAYDOWN		67,813	67,813	28,108	43,778		24,036		24,036		67,813			.0	337	10/01/2037	1.D FM
61915R-AB-2	MortgageIT Trust2005-2-MHL 2005-21A2		03/25/2022	PAYDOWN		5,618	5,618	3,090	3,911		1,707		1,707		5,618			.0	6	05/25/2035	1.A FM
62942K-AA-4	NRP Mortgage Trust2013-NRPMT 2013-1A1		03/01/2022	PAYDOWN		61,811	61,811	59,029	59,533		2,278		2,278		61,811			.0	281	07/01/2043	1.A
62955M-AA-4	NRZ FHT Excess LLC-NZES 2020-FHT1 A		03/25/2022	PAYDOWN		62,714	62,714	62,712	62,713		.1		.1		62,714			.0	437	11/25/2025	2.C FE
643528-AB-8	New Century Alternative -NCAMT 2006-ALT1 AF2		03/01/2022	PAYDOWN		1,700	1,700	1,569	477		1,223		1,223		1,700			.0	4	07/01/2036	1.D FM
643529-AC-4	New Century Alternative -NCAMT 2006-ALT2 AF3		03/01/2022	PAYDOWN		6,269	6,269	4,169	1,428		4,841		4,841		6,269			.0	13	10/01/2036	1.D FM
643529-AD-2	New Century Alternative -NCAMT 2006-ALT2 AF4		03/01/2022	PAYDOWN		3,134	3,134	2,084	715		2,420		2,420		3,134			.0	6	10/01/2036	1.D FM
649604-AD-7	New York Mortgage Trust -SENIOR UNSECURED		01/15/2022	MATURITY		2,000,000	2,000,000	1,980,000	1,999,715		285		285		2,000,000			.0	62,500	01/15/2022	3.B Z
65251X-AN-6	NewStar Berkeley Fund CL-NSBKY 2016-1A AR		01/25/2022	PAYDOWN		144,064	144,064	144,064	144,064				.0		144,064			.0		10/25/2028	1.A FE
65535V-SJ-8	Nomura Asset Acceptance -NAA 2006-AP2 A2		03/01/2022	PAYDOWN		10,844	10,844	4,467	6,376		6,376		6,376		10,844			.0	31	01/01/2036	1.D FM
65538P-AA-6	Nomura Asset Acceptance -NAA 2007-1 1A1A		03/01/2022	PAYDOWN		12,505	9,765	9,708	5,397		4,386		4,386		12,505			.0	76	03/01/2047	1.D FM
65539C-AK-2	Nomura Resecuritization -NMRR 2011-4RA 1A10		03/01/2022	PAYDOWN		22,654	21,731	18,056	18,189		3,724		3,724		22,654			.0	16	12/01/2036	1.D FM
67098A-AM-1	OBX 2019-INV1		03/01/2022	PAYDOWN		193,874	193,874	177,394	180,558		13,316		13,316		193,874			.0	1,127	11/01/2048	1.A
67181D-AA-9	Trust-OBX 2019-INV1 A12		03/20/2022	PAYDOWN		4,360	4,360	4,360	4,360				.0		4,360			.0	13	11/20/2050	1.A FE
67181D-AB-7	Oak Street Investment Gr-OAK1G 2020-1A A1		03/20/2022	PAYDOWN		4,360	4,360	4,358	4,358		.2		.2		4,360			.0	16	11/20/2050	1.A FE
67190A-AA-4	Oak Street Investment Gr-OAK1G 2021-1A A1		03/20/2022	PAYDOWN		8,167	8,167	8,166	8,166		.1		.1		8,167			.0	20	01/20/2051	1.A FE
67190A-AB-2	Oak Street Investment Gr-OAK1G 2021-1A A2		03/20/2022	PAYDOWN		6,534	6,534	6,533	6,533		.1		.1		6,534			.0	21	01/20/2051	1.A FE
67448Q-AC-5	OBX 2019-EXP1		03/01/2022	PAYDOWN		25,434	25,434	25,306	25,313		120		120		25,434			.0	184	01/01/2059	1.A
674599-CM-5	Trust-OBX 2019-EXP1 1A3		03/01/2022	PAYDOWN		25,434	25,434	25,306	25,313		120		120		25,434			.0	184	01/01/2059	1.A
68268H-AA-4	Occidental Petroleum Cor-SENIOR UNSECURED		03/09/2022	CA_CASH_CLOS E		1,975,000	2,000,000	1,991,580	1,995,603		165		165		1,995,768		(20,768)	(20,768)	34,000	02/15/2027	3.B FE
68268H-AA-4	OneMain Financial Issuan-OMFIT 2016-3A A		03/18/2022	PAYDOWN		353,011	353,011	363,601	353,821		(809)		(809)		353,011			.0	2,169	06/18/2031	1.A FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
693456-AA-3	PMT Loan Trust 2013-J1-PMTLT																				
693476-BN-2	2013-J1 A1		03/01/2022	PAYDOWN		44,384	44,384	43,247	43,303		1,081		1,081		44,384			.0	282	.09/01/2043	1.A
	PNC Financial Services G-SENIOR UNSECURED		02/07/2022	CALL 100		1,000,000	1,000,000	994,440	999,881		59		59		999,940		60	60	13,658	.03/08/2022	1.G FE
	PSMC 2020-1																				
693684-AA-0	Trust-PSMC 2020-1 A1		03/01/2022	PAYDOWN		65,216	65,216	66,674	66,600		(1,383)		(1,383)		65,216			.0	382	.01/01/2050	1.A
	PSMC 2019-2																				
69374X-AA-8	Trust-PSMC 2019-2 A1		03/01/2022	PAYDOWN		77,673	77,673	79,226	79,526		(1,853)		(1,853)		77,673			.0	454	.10/01/2049	1.A
	PSMC 2019-3																				
69375B-AA-5	Trust-PSMC 2019-3 A1		03/01/2022	PAYDOWN		61,861	61,861	62,759	62,947		(1,087)		(1,087)		61,861			.0	283	.11/01/2049	1.A
69546T-AA-0	Pagaya AI Debt Selection-PAID 2020-3 A		03/15/2022	PAYDOWN		248,572	248,572	248,570	248,571		1		1		248,572			.0	853	.05/17/2027	1.G FE
74387Y-AD-5	Provident Funding Mortga-PFMT 2021-1 A2A		03/01/2022	PAYDOWN		148,692	148,692	147,345	147,365		1,327		1,327		148,692			.0	469	.04/01/2051	1.A
747262-AS-2	QVC Inc-FIRST LIEN		01/05/2022	GOLDMAN		1,061,250	1,000,000	999,270	999,844		1		1		999,845		61,405	61,405	12,933	.04/01/2024	3.A FE
747262-AU-7	QVC INC-1ST LIEN		03/30/2022	MARKETAXESS FINANCIA		161,407	161,000	160,775	160,925		5		5		160,930		476	476	4,438	.02/15/2025	3.A FE
74923H-AQ-4	RALI Series 2007-QS4 Tru-RALI 2007 QA 3A6		03/01/2022	PAYDOWN		6,595	6,626	6,353	6,353		277		277		6,595			.0	55	.03/01/2037	4.B FM
	RBSSP																				
	Resecuritization																				
74927T-AC-5	T-RBSSP 2010-9 3A2		03/28/2022	PAYDOWN		64,168	64,168	60,238	57,698		6,470		6,470		64,168			.0	241	.10/26/2034	1.A FM
	RBSSP																				
	Resecuritization																				
74928D-AV-7	T-RBSSP 2009-1 7A2		03/01/2022	PAYDOWN		49,012	48,016	22,179	20,483		28,069		28,069		49,012			.0	292	.06/01/2037	1.D FM
	RBSSP																				
	Resecuritization																				
74928F-AY-6	T-RBSSP 2009-3 6A3		03/01/2022	PAYDOWN			2,170	1,326	352		974		974					.0	4	.03/01/2036	1.D FM
	RBSSP																				
	Resecuritization																				
74928U-AM-9	T-RBSSP 2009-12 5A2		03/01/2022	PAYDOWN		32,492	28,306	20,046	23,750		5,786		5,786		32,492			.0	133	.08/01/2036	1.D FM
749357-AA-7	RCKT Mortgage Trust 2019-RCKT 2019-1 A1		03/01/2022	PAYDOWN		60,779	60,779	61,719	61,992		(1,213)		(1,213)		60,779			.0	283	.09/01/2049	1.A
749389-AA-0	RCKT Mortgage Trust 2020-RCKT 2020-1 A1		03/01/2022	PAYDOWN		138,723	138,723	132,480	129,603		9,120		9,120		138,723			.0	728	.02/01/2050	1.A
	RMF Proprietary																				
74968R-AA-3	Issuance-RPIT 2019-1 A		03/25/2022	PAYDOWN		359,797	359,797	357,012	357,515		2,281		2,281		359,797			.0	1,715	.10/25/2063	1.A FE
74969M-AA-3	RMF Proprietary Issuance-RPIT 2020-1 A		03/25/2022	PAYDOWN		136,987	136,987	136,987	136,987		0		0		136,987			.0	766	.04/26/2060	1.A FE
	RALI Series																				
75115D-AA-3	2006-QS13 Tr-RALI		03/25/2022	PAYDOWN		31,635	36,817	27,086	27,086		8,301		8,301		31,635			.0	35	.09/25/2036	1.D FM
	RESIDENTIAL ACCREDIT LOA-SERIES																				
75116C-ET-9	2007-QS6 CLASS A114		03/01/2022	PAYDOWN		9,717	11,122	10,700	10,700		355		355		9,717			.0	92	.04/01/2037	4.B FM
75116F-BH-1	RALI Series 2007-QS9 Tru-RALI 2007-QS9 A33		03/01/2022	PAYDOWN		38,464	43,972	42,265	42,265		1,377		1,377		38,464			.0	445	.07/01/2037	4.B FM
75575J-AA-3	Ready Capital Mortgage F-RQMT 2020-FL4 A		03/25/2022	PAYDOWN		1,021,427	1,021,427	1,021,427	1,021,427		0		0		1,021,427			.0	1,920	.02/25/2035	1.A FE
	RENAISSANCE HOME																				
75971F-AY-9	EQUITY -RAMC 2007-3W AF6		03/01/2022	PAYDOWN		18,965	18,965	13,655	14,678		4,287		4,287		18,965			.0		.09/01/2037	1.A FM
759950-EM-6	Renaissance Home Equity -RAMC 2004-4 AF5		03/01/2022	PAYDOWN		54,439	54,439	49,148	50,249		4,189		4,189		54,439			.0	329	.02/01/2035	1.A FM
	RALI Series																				
761118-KH-0	2005-QS15 Tr-RALI		03/01/2022	PAYDOWN		26,144	21,338	19,590	15,135		6,733		6,733		26,144			.0	254	.10/01/2035	1.D FM
	2005-QS15 2A																				
	RALI Series 2006-QS1																				
761118-SC-3	Tru-RALI 2006-QS1 A4		03/01/2022	PAYDOWN		5,542	6,526	6,067	6,067		378		378		5,542			.0	74	.01/01/2036	3.B FM
761118-UG-1	RALI Series 2006-QS2 Tru-RALI 2006 QS2 1A1		03/01/2022	PAYDOWN		5,818	6,438	6,272	6,272		141		141		5,818			.0	66	.02/01/2036	4.B FM
761118-UQ-9	RALI Series 2006-QS2 Tru-RALI 2006-QS2 1A9		03/01/2022	PAYDOWN		4,037	4,467	4,465	3,714		747		747		4,037			.0	46	.02/01/2036	1.D FM
76112B-MI-8	GMACM Mortgage Loan Trus-GMACM 2005-AA1 1A1		03/01/2022	PAYDOWN		122,813	122,906	113,826	115,094		7,699		7,699		122,813			.0		.05/01/2035	1.D FM
784054-AB-4	SOF Equipment Leasing 20-SOFET 2020-1A A2		03/20/2022	PAYDOWN		1,137,162	1,137,162	1,137,108	1,137,145		17		17		1,137,162			.0	826	.10/20/2025	1.A FE
81743A-AA-7	SEQUOIA MORTGAGE TRUST 2-SEMT 2019-5 A1		03/01/2022	PAYDOWN		156,402	156,402	159,139	158,912		(2,510)		(2,510)		156,402			.0	727	.12/01/2049	1.A
81745A-AB-3	Sequoia Mortgage Trust 2-SEMT 2013-5 A2		03/01/2022	PAYDOWN		25,828	25,828	24,451	24,670		1,157		1,157		25,828			.0	113	.05/01/2043	1.A
81745J-AA-6	Sequoia Mortgage Trust 2-SEMT 2013-11 A1		03/01/2022	PAYDOWN		18,192	18,192	17,947	17,982		209		209		18,192			.0	139	.09/01/2043	1.A
81745M-AA-9	Sequoia Mortgage Trust 2-SEMT 2013-2 A		03/01/2022	PAYDOWN		71,990	71,990	64,491	65,842		6,148		6,148		71,990			.0	239	.02/01/2043	1.A

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										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..81748J-AA-3	Sequoia Mortgage Trust 2-SEMT 2019-4 A1 .....		03/01/2022	PAYDOWN		44,924	44,924	45,864	46,325		(1,402)		(1,402)		44,924			.0	224	..11/01/2049	1.A .....
..81748K-AA-0	Sequoia Mortgage Trust 2-SEMT 2020-2 A1 .....		03/01/2022	PAYDOWN		89,206	89,206	91,408	92,298		(3,092)		(3,092)		89,206			.0	512	..03/01/2050	1.A .....
..817743-AA-5	SERVPRO Master Issuer LL-SPRO 2019-1A A2 .....		01/25/2022	PAYDOWN		2,500	2,500	2,500	2,500				.0		2,500			.0	24	..10/25/2049	2.C FE .....
..83611M-JX-7	Soundview Home Loan Trus-SVHE 2005-OPT4 2A4 .....		03/25/2022	PAYDOWN		46,593	46,593	35,643	45,484		1,109		1,109		46,593			.0	57	..12/25/2035	1.A FM .....
..84858W-AA-4	Spirit Airlines Pass Thr-FIRST LIEN SUNTRUST ADJUSTABLE RATE-SERIES .....		02/15/2022	SINKING PAYMENT		28,423	28,423	28,423	28,432		(9)		(9)		28,423			.0	480	..02/15/2030	1.G FE .....
..855541-AC-2	2007-S1 CLASS 3A1 .....		03/01/2022	PAYDOWN		7,335	7,335	6,859	6,256		1,079		1,079		7,335			.0	18	..01/01/2037	1.D FM .....
..86212V-AA-2	Store Master Funding I-V-STR 2016-1A A1 .....		03/20/2022	PAYDOWN		7,996	7,996	7,996	7,994		.2		.2		7,996			.0	53	..10/20/2046	1.E FE .....
..86212V-AD-6	Store Master Funding I-V-STR 2018-1A A1 .....		03/20/2022	PAYDOWN		5,000	5,000	4,999	4,999		.1		.1		5,000			.0	33	..10/20/2048	1.A FE .....
..86213C-AB-1	STORE MASTER FUNDING LLC-SERIES 2015-1A CLASS A2 .....		03/20/2022	PAYDOWN		1,250	1,250	1,230	1,242		.8		.8		1,250			.0	9	..04/20/2045	1.E FE .....
..863579-VII-5	Structured Adjustable Ra-SARM 2005-17 5A2 .....		03/25/2022	PAYDOWN		17,407	17,408	12,165	10,254		7,154		7,154		17,407			.0	12	..08/25/2035	1.D FM .....
..863579-XC-7	Structured Adjustable Ra-SARM 2005 - 18 3A1 .....		03/01/2022	PAYDOWN		41,276	39,922	29,901	29,901		10,364		10,364		41,276			.0	123	..09/01/2035	1.D FM .....
..86360B-AJ-7	Structured Adjustable Ra-SARM 2006-4 5A1 .....		03/01/2022	PAYDOWN		2,800	2,859	2,341	2,266		582		582		2,800			.0	11	..05/01/2036	1.D FM .....
..86363B-AA-3	Structured Asset Securit-SASC 2007-RM1 A1 .....		03/25/2022	PAYDOWN		555,526	555,526	524,972	526,666		28,860		28,860		555,526			.0	392	..05/25/2047	1.E FE .....
..86363G-AF-1	Structured Adjustable Ra-SARM 2007-3 3A1 .....		03/01/2022	PAYDOWN		19,828	19,829	11,718	11,718		8,111		8,111		19,828			.0	82	..04/01/2047	1.D FM .....
..869507-AA-1	SUTTONPARK STRUCTURED SE-SERIES 17-1A CLASS A .....		03/15/2022	PAYDOWN		3,010	3,010	3,008	3,009		.1		.1		3,010			.0	20	..01/15/2071	1.A FE .....
..87222E-AB-4	TBW Mortgage-Backed Trus-TBW 2007-1 A2 .....		03/25/2022	PAYDOWN		29,922	29,922	8,834	.0		21,088		21,088		29,922			.0	5	..03/25/2037	1.D FM .....
..87222E-AC-2	TBW Mortgage-Backed Trus-TBW 2007-1 A3 .....		03/01/2022	PAYDOWN		16,883	16,883	6,122	.0		10,761		10,761		16,883			.0	27	..03/01/2037	1.D FM .....
..88156E-AB-2	Terwin Mortgage Trust 20-TMTS 2006-17HE A2B1 .....		03/25/2022	PAYDOWN		38,130	38,128	32,545	40,453		(2,325)		(2,325)		38,130			.0		..01/25/2038	1.A FM .....
..88157V-AB-3	Terwin Mortgage Trust 20-TMTS 2007-6ALT A2 .....		03/25/2022	PAYDOWN		50,534	50,534	26,277	30,768		19,765		19,765		50,534			.0	32	..08/25/2038	1.A FM .....
..89655Y-AA-4	TRINITY RAIL LEASING L.P-SERIES 2009-1A CLASS A .....		03/16/2022	PAYDOWN		23,440	23,440	23,440	23,444		(4)		(4)		23,440			.0	251	..11/16/2039	2.C FE .....
..89656C-AA-1	Trinity Rail Leasing 201-TRL 2010-1A A .....		03/16/2022	PAYDOWN		64,534	64,534	67,273	66,275		(1,741)		(1,741)		64,534			.0	551	..10/16/2040	1.F FE .....
..89657B-AA-2	Trinity Rail Leasing 201-TRL 2019-1A A .....		03/17/2022	PAYDOWN		61,800	61,800	58,807	59,457		2,342		2,342		61,800			.0	393	..04/17/2049	1.F FE .....
..89657B-AB-0	Trinity Rail Leasing 201-TRL 2019-2A A1 .....		03/17/2022	PAYDOWN		36,155	36,155	36,147	36,148		.7		.7		36,155			.0	144	..10/18/2049	1.F FE .....
..90187B-AA-9	Two Harbors Investment C-SENIOR UNSECURED .....		01/15/2022	MATURITY		2,300,000	2,300,000	2,302,132	2,300,032		(32)		(32)		2,300,000			.0	71,875	..01/15/2022	4.B Z .....
..902494-AT-0	TYSON FOODS INC-SENIOR UNSECURED NOTE .....		03/15/2022	CALL 100		1,000,000	1,000,000	994,580	999,697		.84		.84		999,781		219	219	11,250	..06/15/2022	2.B FE .....
..90352W-AD-6	ITE Rail Fund Levered LP-SERIES 21-1A CLASS A .....		03/28/2022	PAYDOWN		17,055	17,055	17,055	17,055		.1		.1		17,055			.0	54	..02/28/2051	1.F FE .....
..909287-AA-2	UAL 2007 PASS TRUST-FIRST LIEN .....		01/02/2022	SINKING PAYMENT		40,849	40,849	39,419	40,646		202		202		40,849			.0	1,355	..07/02/2022	3.C FE .....
..90932Q-AA-4	UNITED AIR 2014-2 A PASS THRU TR-1ST LIEN SER A .....		03/03/2022	SINKING PAYMENT		27,506	27,506	27,506	27,514		(8)		(8)		27,506			.0	516	..09/03/2026	2.A FE .....
..91823A-AG-6	VB-S1 Issuer LLC-VBTOW 2018-1A C .....		02/28/2022	PAYDOWN		2,000,000	2,000,000	2,000,000	2,000,020		(20)		(20)		2,000,000			.0	11,377	..02/15/2048	1.F FE .....
..92212K-AA-4	Vantage Data Centers Iss-VDC 2019-1A A2 .....		03/15/2022	PAYDOWN		2,500	2,500	2,500	2,500				.0		2,500			.0	13	..07/15/2044	1.G FE .....
..92925V-AF-7	WaMu Mortgage Pass-Throu-WAMU 2007-HY1 2A3 .....		03/01/2022	PAYDOWN		12,849	12,853	11,752	13,368		(515)		(515)		12,849			.0	33	..02/01/2037	3.B FM .....
..92938E-AM-5	WFRBS Commercial Mortgage-WFRBS 2013-C16 A4 .....		02/01/2022	PAYDOWN		158,932	158,932	160,512	159,093		(162)		(162)		158,932			.0	548	..09/01/2046	1.A .....
..93363B-AA-6	WaMu Mortgage Pass-Throu-WAMU 2006-AR19 1A .....		03/01/2022	PAYDOWN		42,502	39,303	37,990	37,990		1,498		1,498		42,502			.0	56	..01/01/2047	1.D FM .....
..93363P-AC-4	WaMu Mortgage Pass-Throu-WAMU 2006-AR14 1A3 .....		03/01/2022	PAYDOWN		37,284	36,993	34,741	38,801		(1,792)		(1,792)		37,284			.0	149	..11/01/2036	3.B FM .....
..93934F-MD-1	Washington Mutual Mortga-WMALT 2006-2 2CB .....		03/01/2022	PAYDOWN		2,179	3,673	2,771	2,771		535		535		2,179			.0	23	..03/01/2036	4.B FM .....
..93934N-AC-9	Washington Mutual Mortga-WMALT 2006-5 1A3 .....		03/01/2022	PAYDOWN		9,572	10,256	9,558	9,558		635		635		9,572			.0	97	..07/01/2036	4.B FM .....
..93934N-AR-6	Washington Mutual Mortga-WMALT 2006-5 2CB2 .....		03/25/2022	PAYDOWN		1,676	2,196	1,735	940		1,144		1,144		1,676			.0	3	..07/25/2036	1.D FM .....
..94980G-AR-2	Wells Fargo Home Equity -WFHET 2004-2 M4 .....		03/25/2022	PAYDOWN		6,243	6,243	4,308	6,173		.70		.70		6,243			.0	25	..12/25/2033	1.A FM .....

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
94989Y-AY-9	Wells Fargo Commercial M-WFCM 2016-C32 A3		03/01/2022	PAYDOWN		32,871	32,871	33,199	32,985		(114)		(114)		32,871			0	90	01/01/2059	1.A
95002F-AA-2	Wells Fargo Mortgage Bac-WFMBS 2019-4 A1		03/01/2022	PAYDOWN		192,034	192,034	195,455	196,143		(4,109)		(4,109)		192,034			0	1,026	09/01/2049	1.A
95002K-AA-1	Wells Fargo Mortgage Bac-WFMBS 2020-1 A1		03/01/2022	PAYDOWN		36,158	36,158	36,587	36,779		(621)		(621)		36,158			0	171	12/01/2049	1.A
95058X-AG-3	Wendy's Funding LLC-WEN 2019-1A A21		03/15/2022	PAYDOWN		7,500	7,500	7,500	7,500				0		7,500			0	71	06/15/2049	2.B FE
96034L-AA-9	Westgate Resorts 2020-1 -WESTR		03/01/2022	PAYDOWN		71,432	71,432	71,338	71,402		30		30		71,432			0	315	03/01/2034	1.A FE
96928*-CR-6	William Blair & Company, Trust Certificate Series 2009-V		03/15/2022	SINKING PAYMENT		11,385	11,385	11,385	11,385				0		11,385			0	84	05/15/2034	2.B
97064F-AA-3	Willis Engine Structured-WESTF 2020-A A		03/15/2022	PAYDOWN		40,426	40,426	40,425	40,426				0		40,426			0	167	03/15/2045	1.F FE
97652P-AL-5	WinWater Mortgage Loan T-WIN 2014-1 A11		03/01/2022	PAYDOWN		16,645	16,645	16,541	16,550		95		95		16,645			0	67	06/01/2044	1.A
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						57,791,680	60,321,698	56,237,932	56,281,139	48,295	675,883	0	724,178	0	57,116,586	0	611,343	611,343	884,828	XXX	XXX
2509999997. Total - Bonds - Part 4						96,398,743	98,824,000	94,315,199	94,741,936	48,295	709,767	0	758,062	0	95,611,263	0	723,728	723,728	1,245,429	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						96,398,743	98,824,000	94,315,199	94,741,936	48,295	709,767	0	758,062	0	95,611,263	0	723,728	723,728	1,245,429	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6009999999 - Totals						96,398,743	XXX	94,315,199	94,741,936	48,295	709,767	0	758,062	0	95,611,263	0	723,728	723,728	1,245,429	XXX	XXX



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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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
0219999999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	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
FLEX102 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZ0078	04/20/2021	04/20/2022		3,365,840	42.7966	32,414			1,865		1,865	2,509	0	(7,904)				0001, 0014
FLEX89 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZ0078	04/06/2021	04/06/2022		2,494,473	40.7394	27,349			525		525	4,133	0	(6,669)				0001, 0014
FLEX129 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZ0078	05/20/2021	05/20/2022		2,546,004	43.2756	28,060			3,921		3,921	(2,528)	0	(6,842)				0001, 0014
FLEX117 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZ0078	05/06/2021	05/06/2022		3,427,680	42.0162	36,770			3,727		3,727	(2,530)	0	(8,966)				0001, 0014
FLEX119 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZ0078	05/06/2021	05/06/2022		4,290,905	43.8019	49,072			4,974		4,974	(3,729)	0	(11,966)				0001, 0014
FLEX81 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZ0078	04/06/2021	04/06/2022		5,760,552	41.5542	32,931			632		632	4,318	0	(8,030)				0001, 0014
FLEX123 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZ0078	05/20/2021	05/20/2022		4,201,750	41.5912	24,847			3,472		3,472	(1,699)	0	(6,059)				0001, 0014
PTP 870 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCJFT09	04/20/2021	04/20/2022		5,329,718	41.3494	30,685			1,765		1,765	2,296	0	(7,482)				0001, 0014
PTP 890 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHNSJPFGFNF3BB653	05/06/2021	05/06/2022		5,025,813	42.8565	28,861			2,926		2,926	(1,104)	0	(7,037)				0001, 0014
FLEX100 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZ0078	04/20/2021	04/20/2022		16,796,120	41.3494	145,108			8,349		8,349	11,663	0	(35,383)				0001, 0014
FLEX83 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZ0078	04/06/2021	04/06/2022		22,323,762	41.9412	182,666			3,503		3,503	25,551	0	(44,540)				0001, 0014
FLEX125 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZ0078	05/20/2021	05/20/2022		12,658,275	41.5912	103,371			14,444		14,444	(7,668)	0	(25,206)				0001, 0014
FLEX111 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZ0078	05/06/2021	05/06/2022		17,902,689	43.2347	145,308			14,730		14,730	(6,715)	0	(35,431)				0001, 0014
FLEX106 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZ0078	04/20/2021	04/20/2022		3,373,284	41.3494	36,218			2,084		2,084	2,619	0	(8,831)				0001, 0014
FLEX85 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZ0078	04/06/2021	04/06/2022		4,143,195	42.1245	38,512			739		739	5,556	0	(9,391)				0001, 0014
FLEX127 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZ0078	05/20/2021	05/20/2022		5,077,038	41.5912	48,506			6,778		6,778	(3,935)	0	(11,828)				0001, 0014
FLEX113 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZ0078	05/06/2021	05/06/2022		4,274,100	43.4658	40,647			4,120		4,120	(2,353)	0	(9,911)				0001, 0014

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FLEX104 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZ0078	04/20/2021	04/20/2022		2,527,482	42.9	25,909			1,491		1,491	1,958	0	(6,318)				0001, 0014
FLEX87 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZ0078	04/06/2021	04/06/2022		3,320,260	40.7394	33,662			646		646	4,971	0	(8,208)				0001, 0014
FLEX115 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZ0078	05/06/2021	05/06/2022		3,424,320	42.0162	35,074			3,555		3,555	(2,226)	0	(8,552)				0001, 0014
FLEX93 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZ0078	04/06/2021	04/06/2022		1,669,094	42.7153	21,117			405		405	3,358	0	(5,149)				0001, 0014
FLEX132 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZ0078	05/20/2021	05/20/2022		1,705,240	41.5912	22,533			3,148		3,148	(2,375)	0	(5,494)				0001, 0014
FLEX95 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZ0078	04/06/2021	04/06/2022		2,512,806	40.7394	35,710			685		685	5,935	0	(8,707)				0001, 0014
FLEX134 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZ0078	05/20/2021	05/20/2022		4,273,495	43.8787	61,137			8,542		8,542	(6,965)	0	(14,907)				0001, 0014
FLEX142 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZ0078	06/18/2021	06/20/2022		3,366,492	42.4978	19,996			4,468		4,468	(885)	0	(4,849)				0001, 0014
FLEX144 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZ0078	06/18/2021	06/20/2022		4,245,613	43.2478	45,640			10,197		10,197	(2,742)	0	(11,068)				0001, 0014
FLEX146 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZ0078	06/18/2021	06/20/2022		4,248,737	41.6645	47,265			10,561		10,561	(2,916)	0	(11,462)				0001, 0014
FLEX156 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZ0078	07/06/2021	07/06/2022		2,669,323	43.4354	34,662			9,307		9,307	44,167	0	(8,452)				0001, 0014
FLEX162 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZ0078	08/06/2021	08/05/2022		19,808,618	44.3652	167,112			58,765		58,765	(34,389)	0	(40,860)				0001, 0014
FLEX164 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZ0078	08/06/2021	08/05/2022		1,803,445	45.8071	16,602			5,838		5,838	(3,521)	0	(4,059)				0001, 0014
FLEX166 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZ0078	08/06/2021	08/05/2022		2,708,495	44.3652	26,661			9,375		9,375	(5,795)	0	(6,519)				0001, 0014
FLEX168 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZ0078	08/06/2021	08/05/2022		2,711,823	44.3652	28,365			9,975		9,975	(6,294)	0	(6,935)				0001, 0014
FLEX170 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZ0078	08/06/2021	08/05/2022		2,714,485	44.3652	29,709			10,447		10,447	(6,683)	0	(7,264)				0001, 0014
FLEX174 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZ0078	08/06/2021	08/05/2022		2,725,798	44.3652	35,286			12,408		12,408	(8,318)	0	(8,628)				0001, 0014
FLEX176 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZ0078	08/06/2021	08/05/2022		4,562,961	46.894	67,950			23,895		23,895	(17,360)	0	(16,614)				0001, 0014
PTP 1365 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	BNP Paribas London ROMUJISFPUB8MPRO8K5P83	06/18/2021	06/20/2022		4,030,499	43.1228	40,206			8,983		8,983	(2,508)	0	(9,750)				0001, 0014

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
PTP 1306 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC . G5GSEF7VJP5170UK5573	..06/04/2021	..06/06/2022		..15,191,523	..42.2989	..124,812			..23,126		..23,126	..(8,859)	..0	..(30,268)				0001, 0014	
PTP 1331 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC . G5GSEF7VJP5170UK5573	..06/04/2021	..06/06/2022		..6,522,951	..42.2989	..61,862			..11,462		..11,462	..(4,868)	..0	..(15,002)				0001, 0014	
PTP 1364 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC . G5GSEF7VJP5170UK5573	..06/04/2021	..06/06/2022		..2,808,722	..42.2989	..29,045			..5,382		..5,382	..(2,448)	..0	..(7,044)				0001, 0014	
PTP 1395 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC . G5GSEF7VJP5170UK5573	..06/04/2021	..06/06/2022		..2,404,565	..42.2989	..26,032			..4,823		..4,823	..(2,278)	..0	..(6,313)				0001, 0014	
PTP 1465 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC . G5GSEF7VJP5170UK5573	..06/04/2021	..06/06/2022		..2,847,462	..42.2989	..39,543			..7,327		..7,327	..(4,390)	..0	..(9,589)				0001, 0014	
PTP 1397 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC . G5GSEF7VJP5170UK5573	..07/06/2021	..07/06/2022		..3,298,583	..43.4354	..35,389			..9,502		..9,502	..(6,035)	..0	..(8,629)				0001, 0014	
PTP 1424 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC . G5GSEF7VJP5170UK5573	..07/06/2021	..07/06/2022		..2,717,053	..43.4354	..31,428			..8,438		..8,438	..(5,557)	..0	..(7,663)				0001, 0014	
PTP 1287 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC . G5GSEF7VJP5170UK5573	..07/20/2021	..07/20/2022		..3,983,501	..43.2306	..24,112			..7,399		..7,399	..(3,361)	..0	..(5,879)				0001, 0014	
PTP 1312 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC . G5GSEF7VJP5170UK5573	..07/20/2021	..07/20/2022		..18,699,383	..43.2306	..166,647			..51,135		..51,135	..(25,404)	..0	..(40,634)				0001, 0014	
FLEX184 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZ0078	..09/03/2021	..09/06/2022		..2,748,471	..46.2614	..16,248			..7,064		..7,064	..(3,226)	..0	..(3,930)				0001, 0014	
FLEX186 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZ0078	..09/03/2021	..09/06/2022		..1,833,221	..45.3543	..11,340			..4,930		..4,930	..(2,260)	..0	..(2,743)				0001, 0014	
FLEX188 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZ0078	..09/03/2021	..09/06/2022		..13,803,581	..46.6696	..115,245			..50,107		..50,107	..(23,958)	..0	..(27,872)				0001, 0014	
FLEX190 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZ0078	..09/03/2021	..09/06/2022		..5,536,399	..45.3543	..54,072			..23,510		..23,510	..(11,727)	..0	..(13,077)				0001, 0014	
FLEX192 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZ0078	..09/03/2021	..09/06/2022		..1,848,188	..45.3543	..19,448			..8,456		..8,456	..(4,297)	..0	..(4,703)				0001, 0014	
FLEX194 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZ0078	..09/03/2021	..09/06/2022		..2,775,003	..45.3543	..30,576			..13,294		..13,294	..(6,832)	..0	..(7,395)				0001, 0014	
FLEX198 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZ0078	..09/03/2021	..09/06/2022		..6,506,755	..45.3543	..87,087			..37,864		..37,864	..(20,455)	..0	..(21,062)				0001, 0014	
FLEX200 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZ0078	..09/03/2021	..09/06/2022		..1,865,876	..47.9395	..28,038			..12,190		..12,190	..(6,808)	..0	..(6,781)				0001, 0014	
PTP 1337 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC . G5GSEF7VJP5170UK5573	..07/20/2021	..07/20/2022		..3,451,979	..43.2306	..34,316			..10,530		..10,530	..(5,420)	..0	..(8,368)				0001, 0014	
PTP 1369 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC . G5GSEF7VJP5170UK5573	..07/20/2021	..07/20/2022		..2,895,232	..43.2306	..30,955			..9,499		..9,499	..(5,025)	..0	..(7,548)				0001, 0014	

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**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
PTP 1412 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC . G5GSEF7VJP5170UK5573	07/20/2021	07/20/2022		2,240,303	43.2306	26,210			8,043		8,043	(4,402)	0	(6,391)				0001, 0014
PTP 1426 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC . G5GSEF7VJP5170UK5573	07/20/2021	07/20/2022		2,291,938	43.2306	28,183			8,648		8,648	(4,842)	0	(6,872)				0001, 0014
PTP 1441 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC . G5GSEF7VJP5170UK5573	07/20/2021	07/20/2022		3,898,481	43.2306	51,129			15,689		15,689	(9,068)	0	(12,467)				0001, 0014
PTP 1456 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC . G5GSEF7VJP5170UK5573	07/20/2021	07/20/2022		2,787,157	43.2306	41,536			12,745		12,745	(7,932)	0	(10,128)				0001, 0014
PTP 1339 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC . G5GSEF7VJP5170UK5573	08/20/2021	08/19/2022		2,854,271	45.8825	27,026			10,543		10,543	(5,837)	0	(6,608)				0001, 0014
PTP 1443 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC . G5GSEF7VJP5170UK5573	08/20/2021	08/19/2022		4,670,235	46.5043	60,460			23,586		23,586	(14,390)	0	(14,783)				0001, 0014
FLEX204 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZ0078	09/20/2021	09/20/2022		5,282,876	43.5773	32,316			15,405		15,405	(3,226)	0	(7,880)				0001, 0014
PTP 153 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCJFXT09	05/20/2021	05/20/2022		1,837,877	43.1509	18,906			2,642		2,642	(1,301)	0	(4,610)				0001, 0014
FLEX206 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZ0078	09/20/2021	09/20/2022		14,146,935	43.5773	120,064			57,236		57,236	(13,010)	0	(29,276)				0001, 0014
FLEX208 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZ0078	09/20/2021	09/20/2022		7,090,898	43.5773	69,760			33,255		33,255	(7,853)	0	(17,010)				0001, 0014
FLEX210 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZ0078	09/20/2021	09/20/2022		3,551,550	43.5773	38,260			18,239		18,239	(4,598)	0	(9,329)				0001, 0014
FLEX212 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZ0078	09/20/2021	09/20/2022		2,666,931	43.5773	30,474			14,527		14,527	(3,806)	0	(7,431)				0001, 0014
FLEX215 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZ0078	09/20/2021	09/20/2022		2,675,428	43.5773	35,022			16,695		16,695	(4,749)	0	(8,540)				0001, 0014
FLEX220 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZ0078	10/06/2021	10/06/2022		5,288,622	43.6355	31,074			16,176		16,176	(3,212)	0	(7,577)				0001, 0014
FLEX223 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZ0078	10/06/2021	10/06/2022		2,669,184	43.6355	29,256			15,229		15,229	(3,866)	0	(7,134)				0001, 0014
FLEX226 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZ0078	10/06/2021	10/06/2022		3,568,512	43.6355	44,052			22,931		22,931	(6,149)	0	(10,741)				0001, 0014
FLEX228 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZ0078	10/06/2021	10/06/2022		3,591,200	43.6355	55,348			28,811		28,811	(8,764)	0	(13,496)				0001, 0014
PTP 1285 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPF6GFNF3BB653	07/06/2021	07/06/2022		4,281,426	43.4354	25,222			6,772		6,772	(3,182)	0	(6,150)				0001, 0014
PTP 1310 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQUHN3JPF6GFNF3BB653	07/06/2021	07/06/2022		2,283,423	43.4354	14,123			3,792		3,792	(1,797)	0	(3,444)				0001, 0014

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**SCHEDULE DB - PART A - SECTION 1**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)	
PTP 1335 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC	4PQUHN3JPF6GNF3BB653	.07/06/2021	.07/06/2022	17,794,229	43.4354	159,417			42,802		42,802	(22,865)	0	(38,871)				0001, 0014	
PTP 1289 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC	4PQUHN3JPF6GNF3BB653	.08/06/2021	.08/05/2022	3,515,083	44.3652	20,708			7,282		7,282	(3,820)	0	(5,063)				0001, 0014	
PTP 1291 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC	4PQUHN3JPF6GNF3BB653	.08/20/2021	.08/19/2022	2,875,473	44.4167	17,505			6,829		6,829	(3,342)	0	(4,280)				0001, 0014	
PTP 1314 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC	4PQUHN3JPF6GNF3BB653	.08/20/2021	.08/19/2022	13,492,229	44.4167	113,045			44,100		44,100	(23,165)	0	(27,640)				0001, 0014	
PTP 1371 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC	4PQUHN3JPF6GNF3BB653	.08/20/2021	.08/19/2022	2,795,937	44.4167	27,891			10,880		10,880	(5,978)	0	(6,819)				0001, 0014	
PTP 1400 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC	4PQUHN3JPF6GNF3BB653	.08/20/2021	.08/19/2022	3,740,934	44.4167	40,199			15,682		15,682	(8,825)	0	(9,829)				0001, 0014	
PTP 1283 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A.	KB1H1DSPRFMYMCJFXT09	.06/04/2021	.06/06/2022	5,367,133	42.2989	32,142			5,955		5,955	(1,510)	0	(7,795)				0001, 0014	
PTP 1474 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A.	KB1H1DSPRFMYMCJFXT09	.06/04/2021	.06/06/2022	6,555,105	42.2989	100,554			18,631		18,631	(10,362)	0	(24,385)				0001, 0014	
PTP 1308 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A.	KB1H1DSPRFMYMCJFXT09	.06/18/2021	.06/20/2022	2,746,408	41.6645	17,123			3,826		3,826	(691)	0	(4,152)				0001, 0014	
PTP 1333 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A.	KB1H1DSPRFMYMCJFXT09	.06/18/2021	.06/20/2022	18,328,268	41.6645	164,242			36,697		36,697	(7,739)	0	(39,830)				0001, 0014	
PTP 1438 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A.	KB1H1DSPRFMYMCJFXT09	.06/18/2021	.06/20/2022	2,196,274	41.6645	27,702			6,189		6,189	(1,725)	0	(6,718)				0001, 0014	
PTP 1454 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A.	KB1H1DSPRFMYMCJFXT09	.06/18/2021	.06/20/2022	1,947,587	41.6645	26,139			5,840		5,840	(1,727)	0	(6,339)				0001, 0014	
PTP 1367 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A.	KB1H1DSPRFMYMCJFXT09	.07/06/2021	.07/06/2022	2,881,810	44.9774	28,740			7,717		7,717	(4,074)	0	(7,008)				0001, 0014	
PTP 197 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A.	KB1H1DSPRFMYMCJFXT09	.04/20/2021	.04/20/2022	5,125,695	41.3494	66,850			3,846		3,846	3,556	0	(16,301)				0001, 0014	
PTP 199 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A.	KB1H1DSPRFMYMCJFXT09	.05/06/2021	.05/06/2022	3,429,806	42.0162	50,188			5,088		5,088	(4,868)	0	(12,238)				0001, 0014	
FLEX233 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	.10/20/2021	.10/20/2022	1,856,300	45.3619	23,588			13,183		13,183	(5,151)	0	(5,752)				0001, 0014	
FLEX235 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	.10/20/2021	.10/20/2022	2,796,834	45.3619	41,397			23,137		23,137	(9,300)	0	(10,094)				0001, 0014	
MAV7 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A.	KB1H1DSPRFMYMCJFXT09	.04/20/2021	.04/20/2022	14,050,262	41.3494	122,296			7,036		7,036	451	0	(29,820)				0001, 0014	
MAV8 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC	G5GSEF7VJP5170UK5573	.04/06/2021	.04/06/2022	15,977,794	40.7394	131,124			2,515		2,515	51	0	(31,973)				0001, 0014	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAV9 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A.	KB1H1DSPRFMYMCUFXT09	05/20/2021	05/20/2022	13,282,677	41.5912	118,852			16,607		16,607	2,141	0	(28,980)				0001, 0014
MAV10 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A.	KB1H1DSPRFMYMCUFXT09	05/06/2021	05/06/2022	17,201,808	42.0162	148,073			15,010		15,010	2,117	0	(36,105)				0001, 0014
MAV21 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A.	KB1H1DSPRFMYMCUFXT09	06/04/2021	06/06/2022	18,846,824	42.2989	162,193			30,052		30,052	8,232	0	(39,333)				0001, 0014
MAV23 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC	G5GSEF7VJP5170UK5573	06/18/2021	06/20/2022	16,318,516	41.6645	147,978			33,063		33,063	4,386	0	(35,886)				0001, 0014
MAV25 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC	G5GSEF7VJP5170UK5573	07/06/2021	07/06/2022	15,397,824	43.4354	137,971			37,044		37,044	(1,886)	0	(33,642)				0001, 0014
MAV27 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Societe General	02RNE8IBXP4ROTD8PU41	07/20/2021	07/20/2022	14,306,033	43.2306	135,679			41,633		41,633	(7,327)	0	(33,083)				0001, 0014
MAV29 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC	G5GSEF7VJP5170UK5573	08/06/2021	08/05/2022	13,431,791	44.3652	121,081			42,578		42,578	(34,039)	0	(29,605)				0001, 0014
MAV31 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC	G5GSEF7VJP5170UK5573	08/20/2021	08/19/2022	13,030,123	44.4167	116,592			45,484		45,484	(45,391)	0	(28,507)				0001, 0014
MAV33 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC	G5GSEF7VJP5170UK5573	09/03/2021	09/06/2022	12,500,989	45.3543	114,042			49,583		49,583	(64,856)	0	(27,581)				0001, 0014
MAV35 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A.	KB1H1DSPRFMYMCUFXT09	09/20/2021	09/20/2022	11,970,562	43.5773	114,202			54,441		54,441	(11,507)	0	(27,846)				0001, 0014
MAV37 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A.	KB1H1DSPRFMYMCUFXT09	10/06/2021	10/06/2022	13,512,193	43.6355	122,959			64,006		64,006	215,422	0	(29,982)				0001, 0014
MAV39 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Societe General	02RNE8IBXP4ROTD8PU41	10/20/2021	10/20/2022	12,584,615	45.3619	107,762			60,229		60,229	(47,090)	0	(26,276)				0001, 0014
PTP 1292 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC	4PQUHN3JPF6GFNF3BB653	10/20/2021	10/20/2022	5,198,999	45.3619	30,631			17,120		17,120	(5,427)	0	(7,469)				0001, 0014
PTP 1342 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC	4PQUHN3JPF6GFNF3BB653	10/20/2021	10/20/2022	14,857,130	46.722757	128,810			71,993		71,993	(24,586)	0	(31,409)				0001, 0014
PTP 1374 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC	4PQUHN3JPF6GFNF3BB653	10/20/2021	10/20/2022	5,498,240	45.3619	55,112			30,802		30,802	(10,932)	0	(13,438)				0001, 0014
PTP 1402 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC	4PQUHN3JPF6GFNF3BB653	10/20/2021	10/20/2022	3,240,409	47.11286934	35,288			19,723		19,723	(7,174)	0	(8,604)				0001, 0014
PTP 1458 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC	4PQUHN3JPF6GFNF3BB653	10/06/2021	10/06/2022	2,380,027	43.6355	32,283			16,805		16,805	(4,912)	0	(7,872)				0001, 0014
PTP 1340 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A.	KB1H1DSPRFMYMCUFXT09	10/06/2021	10/06/2022	13,046,925	43.6355	110,572			57,558		57,558	(241,230)	0	(26,961)				0001, 0014
PTP 1372 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A.	KB1H1DSPRFMYMCUFXT09	10/06/2021	10/06/2022	5,568,338	43.6355	53,123			27,653		27,653	(7,099)	0	(12,953)				0001, 0014

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
FLEX240 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	11/05/2021	11/04/2022	6,641,979	46.9753	38,997			23,462		23,462	(8,343)	0	(9,535)				0001, 0014	
FLEX243 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	11/05/2021	11/04/2022	15,257,577	46.9753	131,296			78,994		78,994	(29,115)	0	(32,103)				0001, 0014	
FLEX245 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	11/05/2021	11/04/2022	6,688,343	46.9753	64,512			38,814		38,814	(14,997)	0	(15,774)				0001, 0014	
FLEX247 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	11/05/2021	11/04/2022	1,914,056	46.9753	20,076			12,079		12,079	(4,800)	0	(4,909)				0001, 0014	
FLEX249 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	11/05/2021	11/04/2022	1,916,498	46.9753	21,346			12,843		12,843	(5,200)	0	(5,219)				0001, 0014	
FLEX252 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	11/05/2021	11/04/2022	2,882,780	46.9753	36,078			21,706		21,706	(9,081)	0	(8,821)				0001, 0014	
FLEX254 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	11/05/2021	11/04/2022	3,859,866	46.9753	55,920			33,644		33,644	(14,960)	0	(13,673)				0001, 0014	
FLEX260 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	11/19/2021	11/18/2022	2,874,306	46.9796	31,851			20,388		20,388	(7,562)	0	(7,788)				0001, 0014	
FLEX264 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	11/19/2021	11/18/2022	2,890,514	46.9796	40,068			25,648		25,648	(10,134)	0	(9,797)				0001, 0014	
MAV47 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A.	KB1H1DSPRFMYMCUFXT09	11/05/2021	11/04/2022	15,322,050	48.50199725	134,186			80,733		80,733	(93,354)	0	(32,809)				0001, 0014	
PTP 1515 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Bank of America, N.A.	B4TYDEB6GKMZ0031MB27	11/19/2021	11/18/2022	5,514,462	46.9796	32,515			20,813		20,813	(7,073)	0	(7,950)				0001, 0014	
PTP 1516 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Bank of America, N.A.	B4TYDEB6GKMZ0031MB27	11/19/2021	11/18/2022	3,632,081	46.9796	22,839			14,619		14,619	(4,969)	0	(5,584)				0001, 0014	
PTP 1517 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Bank of America, N.A.	B4TYDEB6GKMZ0031MB27	11/19/2021	11/18/2022	13,147,819	46.9796	110,542			70,759		70,759	(24,608)	0	(27,028)				0001, 0014	
PTP 1518 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Bank of America, N.A.	B4TYDEB6GKMZ0031MB27	11/19/2021	11/18/2022	4,761,326	46.9796	44,184			28,282		28,282	(9,993)	0	(10,803)				0001, 0014	
MAV49 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	11/19/2021	11/18/2022	11,391,163	46.9796	96,538			61,795		61,795	(70,098)	0	(23,604)				0001, 0014	
FLEX270 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	12/06/2021	12/06/2022	10,199,660	45.9167	58,641			40,326		40,326	(8,952)	0	(14,299)				0001, 0014	
FLEX272 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	12/06/2021	12/06/2022	3,714,845	45.9167	24,724			17,002		17,002	(3,755)	0	(6,029)				0001, 0014	
FLEX274 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	12/06/2021	12/06/2022	12,118,611	45.9167	106,080			72,948		72,948	(15,927)	0	(25,866)				0001, 0014	
PTP 1010 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	12/06/2021	12/06/2022	4,780,555	45.9167	69,149			47,552		47,552	(12,375)	0	(16,861)				0001, 0014	

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PTP 1008 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC . G5GSEF7VJP5170UK5573	12/06/2021	12/06/2022		1,819,228	45.9167	23,792			16,361		16,361	(4,161)	0	(5,801)				0001, 0014
PTP 1004 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC . G5GSEF7VJP5170UK5573	12/06/2021	12/06/2022		4,506,874	45.9167	45,377			31,204		31,204	(7,614)	0	(11,064)				0001, 0014
MAV41 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	12/06/2021	12/06/2022		14,766,459	45.9167	130,162			89,513		89,513	(53,084)	0	(31,738)				0001, 0014
MAV43 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Societe General .... 02RNE8IBXP4ROTDBPU41	12/20/2021	12/20/2022		12,054,663	45.6802	105,071			76,284		76,284	(38,595)	0	(25,620)				0001, 0014
FLEX277 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZ0078	12/20/2021	12/20/2022		9,227,400	45.6802	54,590			39,634		39,634	(7,869)	0	(13,311)				0001, 0014
FLEX279 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZ0078	12/20/2021	12/20/2022		12,976,557	45.6802	109,550			79,536		79,536	(15,913)	0	(26,712)				0001, 0014
FLEX283 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZ0078	12/20/2021	12/20/2022		2,812,895	45.6802	40,851			29,659		29,659	(6,834)	0	(9,961)				0001, 0014
FLEX285 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZ0078	12/20/2021	12/20/2022		1,880,380	45.6802	29,820			21,650		21,650	(5,102)	0	(7,271)				0001, 0014
PTP 1028 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Citibank N.A. .... E570DZVZ7FF32WEFA76	12/20/2021	12/20/2022		4,870,938	45.6802	45,534			33,059		33,059	(7,197)	0	(11,103)				0001, 0014
FLEX292 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZ0078	01/06/2022	01/06/2023		11,379,243	46.9605		65,652		49,644		49,644	(8,628)	0	(16,008)				0001, 0014
FLEX293 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZ0078	01/06/2022	01/06/2023		3,796,509	46.9605		23,876		18,054		18,054	(3,245)	0	(5,822)				0001, 0014
FLEX296 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZ0078	01/06/2022	01/06/2023		1,922,295	46.9605		25,142		19,011		19,011	(4,025)	0	(6,131)				0001, 0014
PTP 1542 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Citibank N.A. .... E570DZVZ7FF32WEFA76	01/06/2022	01/06/2023		11,578,867	46.9605		97,592		73,795		73,795	(15,164)	0	(23,796)				0001, 0014
PTP 1545 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Citibank N.A. .... E570DZVZ7FF32WEFA76	01/06/2022	01/06/2023		4,546,899	46.9605		41,630		31,479		31,479	(6,600)	0	(10,151)				0001, 0014
PTP 1549 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Citibank N.A. .... E570DZVZ7FF32WEFA76	01/06/2022	01/06/2023		2,541,218	46.9605		36,540		27,631		27,631	(6,825)	0	(8,910)				0001, 0014
MAV46 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Societe General .... 02RNE8IBXP4ROTDBPU41	01/06/2022	01/06/2023		13,247,078	46.9605		110,297		83,402		83,402	(58,814)	0	(26,894)				0001, 0014
MAV52 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	01/20/2022	01/20/2023		11,696,730	44.8273		101,919		77,067		77,067	(1,468)	0	(24,851)				0001, 0014
PTP 1532 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	01/20/2022	01/20/2023		8,038,489	44.8273		46,571		35,216		35,216	2,026	0	(11,356)				0001, 0014
FLEX302 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZ0078	01/20/2022	01/20/2023		4,533,524	44.8273		30,395		22,984		22,984	(292)	0	(7,411)				0001, 0014



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FLEX311 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	01/20/2022	01/20/2023	2,758,770	44.8273		39,243		29,674		29,674	933	0	(9,569)					0001, 0014
FLEX305 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	01/20/2022	01/20/2023	11,831,301	44.8273		103,792		78,484		78,484	300	0	(25,308)					0001, 0014
FLEX307 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	01/20/2022	01/20/2023	2,737,236	44.8273		27,825		21,040		21,040	258	0	(6,785)					0001, 0014
MAV55 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Goldman Sachs International	W22LR0WP21HZNB6K528	02/04/2022	02/06/2023	12,335,526	45.0053		103,302		78,251		78,251	(3,789)	0	(25,052)					0001, 0014
PTP 1567 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	02/04/2022	02/06/2023	10,922,953	45.0053		62,745		47,529		47,529	1,975	0	(15,216)					0001, 0014
FLEX317 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	02/04/2022	02/06/2023	3,637,868	45.0053		22,340		16,922		16,922	(447)	0	(5,418)					0001, 0014
FLEX318 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	02/04/2022	02/06/2023	12,786,726	45.0053		108,878		82,474		82,474	(587)	0	(26,404)					0001, 0014
FLEX321 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	02/04/2022	02/06/2023	5,495,957	45.0053		55,518		42,055		42,055	(64)	0	(13,463)					0001, 0014
FLEX325 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	02/04/2022	02/06/2023	1,844,767	45.0053		25,346		19,199		19,199	270	0	(6,147)					0001, 0014
FLEX326 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	02/04/2022	02/06/2023	1,848,548	45.0053		27,290		20,672		20,672	408	0	(6,618)					0001, 0014
PTP 1586 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023	10,041,974	43.4887		57,336		43,317		43,317	7,459	0	(14,019)					0001, 0014
MAV56 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Goldman Sachs International	W22LR0WP21HZNB6K528	02/18/2022	02/17/2023	11,675,774	43.4887		98,357		74,308		74,308	17,263	0	(24,049)					0001, 0014
PTP 1589 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023	2,870,180	43.4887		18,888		14,269		14,269	2,575	0	(4,618)					0001, 0014
PTP 1591 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023	9,415,203	43.4887		81,305		61,425		61,425	11,041	0	(19,879)					0001, 0014
PTP 1592 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023	5,136,669	43.4887		51,364		38,805		38,805	7,084	0	(12,559)					0001, 0014
FLEX332 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	02/18/2022	02/17/2023	2,678,991	43.4887		39,321		29,707		29,707	4,685	0	(9,614)					0001, 0014
FLEX334 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	02/18/2022	02/17/2023	2,685,253	43.4887		42,519		32,123		32,123	5,125	0	(10,396)					0001, 0014
PTP 1615 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC	G5GSEF7VJP5170UK5573	03/04/2022	03/03/2023	3,754,500	43.2887		46,518		35,144		35,144	6,320	0	(11,374)					0001, 0014
FLEX337 – SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	03/04/2022	03/03/2023	8,787,606	43.2887		75,580		57,100		57,100	11,390	0	(18,480)					0001, 0014

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FLEX340 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	03/04/2022	03/03/2023	6,168,899	43.2887		62,608		47,300		47,300	9,740	0	(15,308)				0001, 0014
MAV58 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A.	KB1H1DSPRFMYMCJFXT09	03/04/2022	03/03/2023	12,142,563	43.2887		105,250		79,515		79,515	20,106	0	(25,734)				0001, 0014
PTP 1613 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Citibank N.A.	E570DZIWZ7FF32TWEFA76	03/04/2022	03/03/2023	3,153,280	43.2887		19,964		15,083		15,083	2,833	0	(4,881)				0001, 0014
PTP 1610 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC	4PQUHN3JPF6GNF3BB653	03/04/2022	03/03/2023	9,621,729	43.2887		54,791		41,394		41,394	7,985	0	(13,397)				0001, 0014
FLEX344 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	03/18/2022	03/20/2023	9,914,598	44.6312		57,585		43,620		43,620	186	0	(13,965)				0001, 0014
FLEX346 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	03/18/2022	03/20/2023	5,452,683	44.6312		56,826		43,045		43,045	218	0	(13,781)				0001, 0014
MAV61 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC	G5GSEF7VJP5170UK5573	03/18/2022	03/20/2023	13,200,516	44.6312		112,356		85,109		85,109	4,901	0	(27,247)				0001, 0014
PTP 1635 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC	4PQUHN3JPF6GNF3BB653	03/18/2022	03/20/2023	2,830,297	44.6312		17,507		13,262		13,262	729	0	(4,246)				0001, 0014
PTP 1638 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC	4PQUHN3JPF6GNF3BB653	03/18/2022	03/20/2023	8,836,608	44.6312		77,052		58,366		58,366	3,421	0	(18,686)				0001, 0014
PTP 1642 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Societe General	02RNE81BXP4R0TD8PU41	03/18/2022	03/20/2023	3,870,661	44.6312		55,837		42,296		42,296	3,051	0	(13,541)				0001, 0014
0419999999. Subtotal - Purchased Options - Other - Other										8,498,879	2,286,857	0	4,775,944	XXX	4,775,944	(1,152,969)	0	(2,628,194)	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										8,498,879	2,286,857	0	4,775,944	XXX	4,775,944	(1,152,969)	0	(2,628,194)	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	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										8,498,879	2,286,857	0	4,775,944	XXX	4,775,944	(1,152,969)	0	(2,628,194)	0	0	XXX	XXX
0499999999. Total Purchased Options										8,498,879	2,286,857	0	4,775,944	XXX	4,775,944	(1,152,969)	0	(2,628,194)	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
0709999999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	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										0	0	0	0	XXX	0	0	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										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	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

STATEMENT AS OF MARCH 31, 2022 OF THE ANNUITY INVESTORS 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)
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										0	0	0	0	XXX	0	0	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										8,498,879	2,286,857	0	4,775,944	XXX	4,775,944	(1,152,969)	0	(2,628,194)	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										8,498,879	2,286,857	0	4,775,944	XXX	4,775,944	(1,152,969)	0	(2,628,194)	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
.....	Liability Hedge .....

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

Schedule DB - Part B - Section 1 - Futures Contracts Open

**N O N E**

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

**N O N E**

STATEMENT AS OF MARCH 31, 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
			4	5	6	7	8	9	10	11		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Present Value of Financing Premium	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX				0			0		0
Bank of America, N.A. ....	Y	Y	.0		134,473	.0	134,473	134,473	.0	134,473	.0	.0
Barclays Bank PLC .....	Y	Y	.0		715,309	.0	715,309	715,309	.0	715,309	.0	.0
BNP Paribas London .....	Y	Y	.0		8,983	.0	8,983	8,983	.0	8,983	.0	.0
Citibank N.A. ....	Y	Y	365,546		181,047	.0	181,047	181,047	.0	181,047	.0	.0
Goldman Sachs International .....	Y	Y	.0		152,559	.0	152,559	152,559	.0	152,559	.0	.0
Morgan Stanley & Co. International PLC .....	Y	Y	1,390,000		615,875	.0	615,875	615,875	.0	615,875	.0	.0
X-Change Financial Access .....	Y	Y	.0		1,931,251	.0	1,931,251	1,931,251	.0	1,931,251	.0	.0
Societe General .....	Y	Y	290,000		303,844	.0	13,844	303,844	.0	13,844	.0	.0
Wells Fargo Bank, N.A. ....	Y	Y	2,620,000		732,603	.0	732,603	732,603	.0	732,603	.0	.0
0299999999. Total NAIC 1 Designation			4,665,546	0	4,775,944	0	2,956,419	4,775,944	0	2,956,419	0	0
							0			0		
0399999999. Total NAIC 2 Designation			0	0	0	0	0	0	0	0	0	0
							0			0		
0499999999. Total NAIC 3 Designation			0	0	0	0	0	0	0	0	0	0
							0			0		
0599999999. Total NAIC 4 Designation			0	0	0	0	0	0	0	0	0	0
							0			0		
0699999999. Total NAIC 5 Designation			0	0	0	0	0	0	0	0	0	0
							0			0		
0799999999. Total NAIC 6 Designation			0	0	0	0	0	0	0	0	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)							0			0		
0999999999 - Gross Totals			4,665,546	0	4,775,944	0	2,956,419	4,775,944	0	2,956,419	0	0
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					4,775,944	0						

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

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

1		2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)	
Citibank NA .....	E570DZWZ7FF32WFA76	Cash.....	ISDA Uncleared .....	365,546	365,546	XXX			
Morgan Stanley & Co International PLC .....	4PQUHN3JPFQGNF3BB6S3	Cash.....	ISDA Uncleared .....	1,390,000	1,390,000	XXX			
Societe Generale .....	O2RNE8IBXP4ROTDBPU41	Cash.....	ISDA Uncleared .....	290,000	290,000	XXX			
Wells Fargo Bank NA .....	KB1H1DSPPFMVCMCUFTO9	Cash.....	ISDA Uncleared .....	2,620,000	2,620,000	XXX			
<b>0299999999 - Total</b>				<b>4,665,546</b>	<b>4,665,546</b>	<b>XXX</b>	<b>XXX</b>	<b>XXX</b>	

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

**N O N E**

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

**N O N E**

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

**N O N E**

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1  Depository	2  Code	3  Rate of Interest	4  Amount of Interest Received During Current Quarter	5  Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9  *
					6	7	8	
					First Month	Second Month	Third Month	
PNC Bank ..... Pittsburgh, PA .....		0.000			(283,163)	778,654	(2,071,227)	XXX
Morgan Stanley .....		0.000			5,997,487	5,997,487	5,997,487	XXX
Bank of New York Mellon ..... New York, NY .....		0.000			3,859,160	5,214,474	3,021,202	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX						XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	9,573,484	11,990,615	6,947,462	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	9,573,484	11,990,615	6,947,462	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
.....								
.....								
.....								
.....								
.....								
.....								
.....								
.....								
0599999. Total - Cash	XXX	XXX	0	0	9,573,484	11,990,615	6,947,462	XXX



STATEMENT AS OF MARCH 31, 2022 OF THE ANNUITY INVESTORS 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
.....	Agilent Technologies Inc Commercial Paper .....		..03/29/2022 .....	..0.000 .....	..04/05/2022 .....	..4,999,617 .....	..0 .....	..287 .....
.....	Ameren Corp Commercial Paper .....		..03/16/2022 .....	..0.000 .....	..04/18/2022 .....	..4,997,756 .....	..0 .....	..2,110 .....
.....	American Electric Power Co Inc Commercial Paper .....		..03/17/2022 .....	..0.000 .....	..05/04/2022 .....	..4,994,314 .....	..0 .....	..2,580 .....
.....	Amphenol Corp Commercial Paper .....		..03/17/2022 .....	..0.000 .....	..04/12/2022 .....	..4,998,472 .....	..0 .....	..2,083 .....
.....	Danaher Corp Commercial Paper .....		..03/17/2022 .....	..0.000 .....	..04/07/2022 .....	..4,999,250 .....	..0 .....	..1,875 .....
.....	Every Kansas Central Inc Commercial Paper .....		..03/24/2022 .....	..0.000 .....	..04/27/2022 .....	..4,996,749 .....	..0 .....	..999 .....
.....	Eversource Energy Commercial Paper .....		..03/29/2022 .....	..0.000 .....	..05/05/2022 .....	..4,995,514 .....	..0 .....	..264 .....
.....	Fiserv Inc Commercial Paper .....		..03/29/2022 .....	..0.000 .....	..04/13/2022 .....	..3,499,183 .....	..0 .....	..204 .....
.....	Fortive Corp Commercial Paper .....		..03/22/2022 .....	..0.000 .....	..04/06/2022 .....	..4,999,361 .....	..0 .....	..1,278 .....
.....	Mondelez International Inc Commercial Paper .....		..03/14/2022 .....	..0.000 .....	..04/05/2022 .....	..4,999,500 .....	..0 .....	..2,250 .....
.....	Northern Illinois Gas Co Commercial Paper .....		..03/31/2022 .....	..0.000 .....	..04/05/2022 .....	..5,999,667 .....	..0 .....	..83 .....
.....	OGE Energy Corp Commercial Paper .....		..03/14/2022 .....	..0.000 .....	..04/01/2022 .....	..5,000,000 .....	..0 .....	..2,500 .....
.....	Tampa Electric Co Commercial Paper .....		..03/29/2022 .....	..0.000 .....	..04/28/2022 .....	..4,997,670 .....	..0 .....	..462 .....
.....	VF Corp Commercial Paper .....		..03/23/2022 .....	..0.000 .....	..04/20/2022 .....	..4,997,624 .....	..0 .....	..1,124 .....
.....	Xcel Energy Inc Commercial Paper .....		..03/17/2022 .....	..0.000 .....	..04/21/2022 .....	..4,997,221 .....	..0 .....	..2,082 .....
.....	Bell Telephone Co of Canada or Bell Canda/The Commercial Paper .....		..03/22/2022 .....	..0.000 .....	..04/20/2022 .....	..4,997,334 .....	..0 .....	..1,402 .....
.....	Canadian Pacific Railway Co Commercial Paper .....		..03/29/2022 .....	..0.000 .....	..04/12/2022 .....	..3,499,198 .....	..0 .....	..219 .....
.....	Suncor Energy Inc Commercial Paper .....		..03/28/2022 .....	..0.000 .....	..05/05/2022 .....	..4,995,512 .....	..0 .....	..395 .....
1019999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					87,963,942	0	22,197
1109999999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds					87,963,942	0	22,197
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					87,963,942	0	22,197
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					87,963,942	0	22,197
09248U-71-8 .....	Blackrock Liquidity Fund - Exempt Money Market .....		..03/31/2022 .....	..0.110 .....		2,000,000		
8209999999	Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO					2,000,000	0	0
.....	.....							
.....	.....							
8609999999	Total Cash Equivalents					89,963,942	0	22,197