



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

QUARTERLY STATEMENT
AS OF JUNE 30, 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 Brian Patrick Sponaugle #

Secretary John Paul Gruber

Appointed Actuary Richard Lee Sutton

OTHER

Adrienne Susan Baglier

Michael Robert Fanning

Michael Harrison Haney

DIRECTORS OR TRUSTEES

Dominic Lusean Blue	Elizabeth Ward Chicares	Susan Marie Cicco
Geoffrey James Craddock	Roger William Crandall	Michael Robert Fanning
Paul Anthony Lapiana	Mark Francis Muething	Michael James O'Connor
Eric William Partlan	Gareth Fielding Ross	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

Brian Patrick Sponaugle
Treasurer

Subscribed and sworn to before me this day of August 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.....

OFFICERS AND DIRECTORS WHO DID NOT OCCUPY THE INDICATED POSITION IN THE PREVIOUS ANNUAL STATEMENT

STATEMENT AS OF JUNE 30, 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	2,292,030,588	0	2,292,030,588	2,189,149,427
2. Stocks:				
2.1 Preferred stocks	0	0	0	7,307,314
2.2 Common stocks	0	0	0	124
3. Mortgage loans on real estate:				
3.1 First liens	0	0	0	
3.2 Other than first liens.....	0	0	0	
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)	0	0	0	
4.2 Properties held for the production of income (less \$ encumbrances)	0	0	0	
4.3 Properties held for sale (less \$ encumbrances)	0	0	0	
5. Cash (\$10,420,008), cash equivalents (\$99,690,609) and short-term investments (\$9,991,456)	120,102,073	0	120,102,073	229,235,013
6. Contract loans (including \$ premium notes)	46,187,148	0	46,187,148	47,190,707
7. Derivatives	5,006,122	0	5,006,122	16,529,016
8. Other invested assets	18,254,403	0	18,254,403	18,374,319
9. Receivables for securities	0	0	0	26,954
10. Securities lending reinvested collateral assets	0	0	0	
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	2,481,580,334	0	2,481,580,334	2,507,812,874
13. Title plants less \$ charged off (for Title insurers only)	0	0	0	
14. Investment income due and accrued	22,421,161	0	22,421,161	21,363,802
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	0	0	0	
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	80,687	80,687	0	
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)	0	0	0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	0	0	0	
16.2 Funds held by or deposited with reinsured companies	0	0	0	
16.3 Other amounts receivable under reinsurance contracts	0	0	0	
17. Amounts receivable relating to uninsured plans	0	0	0	
18.1 Current federal and foreign income tax recoverable and interest thereon	2,084,755	0	2,084,755	
18.2 Net deferred tax asset	1,086,696	0	1,086,696	1,201,225
19. Guaranty funds receivable or on deposit	3,679	0	3,679	4,983
20. Electronic data processing equipment and software	0	0	0	
21. Furniture and equipment, including health care delivery assets (\$)	0	0	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	
23. Receivables from parent, subsidiaries and affiliates	2,242	0	2,242	1,500,787
24. Health care (\$) and other amounts receivable	0	0	0	
25. Aggregate write-ins for other than invested assets	1,036,772	58,165	978,607	3,076,864
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,508,296,326	138,852	2,508,157,474	2,534,960,535
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	515,379,650	0	515,379,650	690,771,210
28. Total (Lines 26 and 27)	3,023,675,976	138,852	3,023,537,124	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. Accrued contractual fee income	759,348	0	759,348	794,204
2502. Receivable for marketing allowance	197,760	0	197,760	221,160
2503. Other Assets	79,664	58,165	21,499	21,500
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	2,040,000
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,036,772	58,165	978,607	3,076,864

STATEMENT AS OF JUNE 30, 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 \$2,077,302,646 less \$ included in Line 6.3 (including \$ Modco Reserve)	2,077,302,646	2,110,187,855
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)	0	
3. Liability for deposit-type contracts (including \$ Modco Reserve)	17,469,185	18,065,509
4. Contract claims:		
4.1 Life	5,781,865	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	5,813,556	6,059,191
10. Commissions to agents due or accrued-life and annuity contracts \$24,463 , accident and health \$ and deposit-type contract funds \$	24,463	
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	2,258,348	2,043,350
13. Transfers to Separate Accounts due or accrued (net) (including \$(9,154) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(9,154)	(119)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	349,155	395,165
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)	0	2,053,902
15.2 Net deferred tax liability	0	
16. Unearned investment income	0	
17. Amounts withheld or retained by reporting entity as agent or trustee	71,948	48,466
18. Amounts held for agents' account, including \$711,412 agents' credit balances	711,412	755,664
19. Remittances and items not allocated	1,858,927	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	16,310,681	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	554,000	
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	3,241,060	31,321
24.10 Payable for securities lending		
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	978,418	2,946,037
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	2,132,716,510	2,164,458,575
27. From Separate Accounts Statement	515,379,650	690,771,210
28. Total liabilities (Lines 26 and 27)	2,648,096,160	2,855,229,785
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock	0	
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes	0	
33. Gross paid in and contributed surplus	171,550,000	171,550,000
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	201,390,964	196,451,960
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 \$)	0	
36.2 shares preferred (value included in Line 30 \$)	0	
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement)	372,940,964	368,001,960
38. Totals of Lines 29, 30 and 37	375,440,964	370,501,960
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	3,023,537,124	3,225,731,745
DETAILS OF WRITE-INS		
2501. Unclaimed property	978,418	905,900
2502. Liability for funds held as collateral	0	2,040,137
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)	978,418	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 JUNE 30, 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	45,928,902	52,293,704	97,433,638
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	46,609,770	54,691,790	105,178,864
4. Amortization of Interest Maintenance Reserve (IMR)	925,947	400,888	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	0		
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	4,015,250	4,519,109	9,258,331
8.2 Charges and fees for deposit-type contracts	81,077	64,868	190,905
8.3 Aggregate write-ins for miscellaneous income	1,553,190	1,645,037	3,305,182
9. Totals (Lines 1 to 8.3)	99,114,136	113,615,396	216,811,367
10. Death benefits	0		
11. Matured endowments (excluding guaranteed annual pure endowments)	0		
12. Annuity benefits	10,708,048	9,651,910	17,072,911
13. Disability benefits and benefits under accident and health contracts	0		
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	121,924,738	143,499,368	283,633,118
16. Group conversions	0		
17. Interest and adjustments on contract or deposit-type contract funds	2,351,317	1,905,443	4,530,593
18. Payments on supplementary contracts with life contingencies	0		
19. Increase in aggregate reserves for life and accident and health contracts	(29,467,708)	(33,264,478)	(65,290,003)
20. Totals (Lines 10 to 19)	105,516,395	121,792,243	239,946,619
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	3,771,644	4,314,822	8,691,264
22. Commissions and expense allowances on reinsurance assumed	0		
23. General insurance expenses and fraternal expenses	6,107,932	6,948,554	12,349,060
24. Insurance taxes, licenses and fees, excluding federal income taxes	283,010	159,297	918,742
25. Increase in loading on deferred and uncollected premiums	0		
26. Net transfers to or (from) Separate Accounts net of reinsurance	(29,900,551)	(38,131,633)	(76,609,193)
27. Aggregate write-ins for deductions	0	0	0
28. Totals (Lines 20 to 27)	85,778,430	95,083,283	185,296,492
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	13,335,706	18,532,113	31,514,875
30. Dividends to policyholders and refunds to members	0		
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	13,335,706	18,532,113	31,514,875
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	3,970,293	3,316,099	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)	9,365,413	15,216,014	26,194,025
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ (4,061,563) (excluding taxes of \$ 180,843 transferred to the IMR)	3,676,622	465,134	1,920,608
35. Net income (Line 33 plus Line 34)	13,042,035	15,681,148	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)	13,042,035	15,681,148	28,114,633
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (137,789)	(61,324)	79,309	(330,638)
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	(2,595,161)	(113,929)	106,625
41. Change in nonadmitted assets	155,907	82,308	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	(90,714)	(916,124)	(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	0		
52. Dividends to stockholders	0	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)	4,939,004	14,812,712	27,230,269
55. Capital and surplus, as of statement date (Lines 36 + 54)	375,440,964	358,084,403	370,501,960
DETAILS OF WRITE-INS			
08.301. Contractual rider fee income	778,209	770,766	1,558,967
08.302. Marketing allowance	660,779	751,232	1,544,118
08.303. Contractual annual maintenance and surrender charge fees	114,177	123,014	223,823
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	25	25	(21,726)
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	1,553,190	1,645,037	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 JUNE 30, 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
Cash from Operations			
1. Premiums collected net of reinsurance	45,928,902	52,293,704	97,433,638
2. Net investment income	50,838,107	60,620,607	117,492,731
3. Miscellaneous income	5,603,296	6,190,530	12,552,150
4. Total (Lines 1 to 3)	102,370,305	119,104,841	227,478,519
5. Benefit and loss related payments	135,387,776	152,094,280	300,140,709
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(29,891,516)	(38,345,376)	(78,190,466)
7. Commissions, expenses paid and aggregate write-ins for deductions	9,947,252	11,090,878	21,497,616
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ (3,880,720) tax on capital gains (losses)	5,844,087	4,363,817	6,581,020
10. Total (Lines 5 through 9)	121,287,599	129,203,599	250,028,879
11. Net cash from operations (Line 4 minus Line 10)	(18,917,294)	(10,098,758)	(22,550,360)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	165,427,843	188,111,451	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)	165,427,843	190,119,499	428,176,813
13. Cost of investments acquired (long-term only):			
13.1 Bonds	260,554,941	179,484,138	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	1,686,820	5,069,687	13,623,260
13.7 Total investments acquired (Lines 13.1 to 13.6)	262,241,766	184,553,825	260,714,683
14. Net increase (or decrease) in contract loans and premium notes	(1,003,559)	(1,789,743)	(3,452,096)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(95,810,364)	7,355,417	170,914,226
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(2,866,564)	(3,315,755)	(6,337,820)
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	8,461,282	8,402,564	(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)	5,594,718	5,086,809	(7,878,941)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(109,132,940)	2,343,468	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)	120,102,073	91,093,556	229,235,013

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

20.0001. Exchanges	6,996,098	4,597,987	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	33,673,828	40,948,084	77,140,435
4. Credit life (group and individual)			0
5. Group life insurance			0
6. Group annuities	12,255,074	11,345,620	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)	45,928,902	52,293,704	97,433,638
12. Fraternal (Fraternal Benefit Societies Only)			0
13. Subtotal (Lines 11 through 12)	45,928,902	52,293,704	97,433,638
14. Deposit-type contracts	0	0	0
15. Total (Lines 13 and 14)	45,928,902	52,293,704	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 #	06/30/2022	12/31/2021
(1) State basis	XXX	XXX	XXX	\$ 13,042,035	\$ 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	(5,332,855)	-
Reserves for fixed indexed annuities	51	3, 4	1, 19	(3,378,024)	-
Tax impact	101	2, 4	18.2, 32	(1,001,855)	-
(3) State permitted practices that increase/(decrease) NAIC SAP	XXX	XXX	XXX	-	-
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ 22,754,769	\$ 28,114,633
Surplus					
(5) Statutory surplus state basis	XXX	XXX	XXX	\$ 375,440,964	\$ 370,501,960
(6) State prescribed practices that increase/(decrease) NAIC SAP					
OAC 3901-1-67:					
Derivative instruments	86	2, 4	7, 3	(2,963,301)	-
Reserves for fixed indexed annuities	51	3, 4	1, 19	39,478	-
Tax impact	101	2, 4	18.2, 32	1,180,966	-
(7) State permitted practices that increase/(decrease) NAIC SAP	XXX	XXX	XXX	-	-
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 377,183,821	\$ 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 fixed indexed annuity reserves	\$ 3,417,502
Change in net deferred income tax	2,182,821
Derivatives instruments	(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
02147WAT6	254,695	248,452	6,243	248,452	228,809	6/30/2022
07386XAH9	688,941	659,083	29,858	659,083	594,752	6/30/2022
12566UAE4	151,894	144,576	7,318	144,576	134,417	6/30/2022
12566UAN4	535,654	446,281	89,373	446,281	476,193	6/30/2022
12628LAD2	296,809	280,204	16,605	280,204	244,888	6/30/2022
12668APC3	287,384	273,870	13,514	273,870	279,043	6/30/2022
225470Q89	87,163	74,240	12,923	74,240	59,241	6/30/2022
59020UW43	242,243	211,176	31,067	211,176	219,259	6/30/2022
65535VSJ8	275,122	267,699	7,423	267,699	244,161	6/30/2022
74923HAQ4	118,389	115,335	3,054	115,335	105,518	6/30/2022
75116FBH1	976,473	959,539	16,933	959,540	888,643	6/30/2022
761118SC3	237,537	237,117	419	237,118	216,385	6/30/2022
87222EAB4	494,716	455,093	39,622	455,094	457,642	6/30/2022
87222EAC2	534,519	510,051	24,468	510,051	477,058	6/30/2022
93934NAC9	157,084	143,257	13,827	143,257	134,032	6/30/2022
058931AT3	206,470	204,615	1,855	204,615	199,081	6/30/2022
12544DAG4	60,992	57,279	3,712	57,280	54,200	6/30/2022
12545EAK2	85,111	80,321	4,790	80,321	72,961	6/30/2022
12638PAB5	250,818	247,830	2,988	247,830	202,353	6/30/2022
1266942H0	111,759	106,426	5,333	106,426	92,409	6/30/2022
126694HP6	63,728	48,533	15,195	48,533	48,242	6/30/2022
12669G3S8	195,282	189,407	5,874	189,408	174,815	6/30/2022
12669G4K4	209,404	205,823	3,581	205,823	192,812	6/30/2022
16165MAG3	284,734	280,914	3,820	280,914	251,810	6/30/2022
17025AAH5	78,077	72,569	5,508	72,569	69,311	6/30/2022
225458L55	104,378	103,743	636	103,742	93,384	6/30/2022
46631NAA7	163,838	161,160	2,678	161,160	146,767	6/30/2022
46631NDT3	463,024	387,655	75,369	387,655	429,615	6/30/2022
863579XC7	359,201	339,386	19,816	339,385	357,327	6/30/2022
86363GAF1	215,253	193,854	21,400	193,853	203,201	6/30/2022
Total			\$ 519,608			

- (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 | \$29,361,912 |
| 2. 12 months or longer | 1,015,751 |
- b. The aggregate related fair value of securities with unrealized losses:
- | | |
|------------------------|---------------|
| 1. Less than 12 months | \$512,769,176 |
| 2. 12 months or longer | 6,826,677 |
- (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 June 30, 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.

NOTES TO FINANCIAL STATEMENTS

- 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.

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.

During the period, the Company paid federal income tax payments in cash to GALIC:

4/11/2022 \$ 4,228,230

The Company did not receive capital contributions from GALIC.

- D. The Company reported \$2,242 due from and \$554,000 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.

NOTES TO FINANCIAL STATEMENTS

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 \$32,265,454 as of June 30, 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 \$182,923 for the six months ended June 30, 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.

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	\$ -	\$ 156,045	\$ -	\$ -	\$ 156,045
Total bonds	-	156,045	-	-	156,045
Non-affiliated common stock	-	-	-	-	-
Variable annuity assets (separate accounts)	-	515,379,650	-	-	515,379,650
Total assets accounted for at fair value/NAV	\$ -	\$ 515,535,695	\$ -	\$ -	\$ 515,535,695
Liabilities at fair value					
Variable annuity liabilities (separate accounts)	\$ -	\$ 515,379,650	\$ -	\$ -	\$ 515,379,650
Total liabilities at fair value	\$ -	\$ 515,379,650	\$ -	\$ -	\$ 515,379,650

(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.

NOTES TO FINANCIAL STATEMENTS

(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 June 30, 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.

(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	\$ 410,845	\$ 418,716	\$ -	\$ 410,845	\$ -	\$ -	\$ -
All other governments	1,005,947	998,985	-	1,005,947	-	-	-
States, territories and possessions	40,698,586	41,050,196	-	40,698,586	-	-	-
Political subdivisions of states, territories	27,874,895	27,859,928	-	27,874,895	-	-	-
Special revenue	192,471,933	200,843,446	-	192,471,933	-	-	-
Industrial and miscellaneous	1,914,477,382	2,011,408,526	-	1,904,062,726	10,414,656	-	-
Hybrid Securities	7,344,203	9,450,791	-	7,317,403	26,800	-	-
Total bonds	\$ 2,184,283,791	\$ 2,292,030,588	\$ -	\$ 2,173,842,335	\$ 10,441,456	\$ -	\$ -
Non-affiliated common stock	-	-	-	-	-	-	-
Equity index call options	2,252,558	5,006,122	-	2,252,558	-	-	-
Variable annuity assets (separate accounts)	515,379,650	515,379,650	-	515,379,650	-	-	-
Cash, cash equivalents and short-term investments	120,102,073	120,102,073	120,102,073	-	-	-	-
Policy loans	46,187,148	46,187,148	-	-	46,187,148	-	-
Total financial assets/NAV	\$ 2,868,205,220	\$ 2,978,705,581	\$ 120,102,073	\$ 2,691,474,543	\$ 56,628,604	\$ -	\$ -

- 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.

NOTES TO FINANCIAL STATEMENTS

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.

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 JUNE 30, 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 [X]
- 1.2

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

Yes [] No []
- 2.1

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

Yes [] No [X]
- 2.2

If yes, date of change:
- 3.1

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

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

Yes [X] No []
- 3.2

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

Yes [] No [X]
- 3.3

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

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

Yes [] No [X]
- 3.5

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

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

Yes [] No [X]
- 4.2

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

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

If yes, attach an explanation.

Yes [] No [X] 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 [X]
- 6.6

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

Yes [] No [] N/A [X]
- 7.1

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

Yes [] No [X]
- 7.2

If yes, give full information:
- 8.1

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

Yes [] No [X]
- 8.2

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

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

Yes [X] No []
- 8.4

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
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 [X] No []
- 10.2

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

\$ 2,242

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
Book/Adjusted
Carrying Value | Current Quarter
Book/Adjusted
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 JUNE 30, 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
.....

SCHEDULE S - CEDED REINSURANCE

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

STATEMENT AS OF JUNE 30, 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		183,605			183,605	0
2.	Alaska	AK	L		4,053			4,053	0
3.	Arizona	AZ	L		442,673			442,673	0
4.	Arkansas	AR	L		48,488			48,488	0
5.	California	CA	L		6,356,431			6,356,431	0
6.	Colorado	CO	L		68,345			68,345	0
7.	Connecticut	CT	L		863,329			863,329	0
8.	Delaware	DE	L		50,210			50,210	0
9.	District of Columbia	DC	L		10,637			10,637	0
10.	Florida	FL	L		4,079,297			4,079,297	0
11.	Georgia	GA	L		191,111			191,111	0
12.	Hawaii	HI	L		464,892			464,892	0
13.	Idaho	ID	L		133,687			133,687	0
14.	Illinois	IL	L		1,183,296			1,183,296	0
15.	Indiana	IN	L		212,601			212,601	0
16.	Iowa	IA	L		240,471			240,471	0
17.	Kansas	KS	L		69,057			69,057	0
18.	Kentucky	KY	L		422,504			422,504	0
19.	Louisiana	LA	L		183,904			183,904	0
20.	Maine	ME	L		415,723			415,723	0
21.	Maryland	MD	L		111,423			111,423	0
22.	Massachusetts	MA	L		1,364,228			1,364,228	0
23.	Michigan	MI	L		1,398,595			1,398,595	0
24.	Minnesota	MN	L		257,793			257,793	0
25.	Mississippi	MS	L		84,835			84,835	0
26.	Missouri	MO	L		175,011			175,011	0
27.	Montana	MT	L		194,949			194,949	0
28.	Nebraska	NE	L		38,984			38,984	0
29.	Nevada	NV	L		624,652			624,652	0
30.	New Hampshire	NH	L		162,114			162,114	0
31.	New Jersey	NJ	L		1,392,728			1,392,728	0
32.	New Mexico	NM	L		119,858			119,858	0
33.	New York	NY	N		140,550			140,550	0
34.	North Carolina	NC	L		11,668,982			11,668,982	0
35.	North Dakota	ND	L		43,551			43,551	0
36.	Ohio	OH	L		3,159,281			3,159,281	0
37.	Oklahoma	OK	L		17,379			17,379	0
38.	Oregon	OR	L		109,059			109,059	0
39.	Pennsylvania	PA	L		917,612			917,612	0
40.	Rhode Island	RI	L		419,216			419,216	0
41.	South Carolina	SC	L		192,695			192,695	0
42.	South Dakota	SD	L		14,275			14,275	0
43.	Tennessee	TN	L		1,287,699			1,287,699	0
44.	Texas	TX	L		4,630,410			4,630,410	0
45.	Utah	UT	L		653,709			653,709	0
46.	Vermont	VT	N		27,363			27,363	0
47.	Virginia	VA	L		266,180			266,180	0
48.	Washington	WA	L		723,511			723,511	0
49.	West Virginia	WV	L		28,666			28,666	0
50.	Wisconsin	WI	L		65,782			65,782	0
51.	Wyoming	WY	L		12,048			12,048	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		250			250	0
56.	Northern Mariana Islands	MP	N		0			0	0
57.	Canada	CAN	N		0			0	0
58.	Aggregate Other Aliens	OT	XXX	0	1,200	0	0	1,200	0
59.	Subtotal	XXX		0	45,928,902	0	0	45,928,902	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	45,928,902	0	0	45,928,902	0
96.	Plus Reinsurance Assumed	XXX						0	
97.	Totals (All Business)	XXX		0	45,928,902	0	0	45,928,902	0
98.	Less Reinsurance Ceded	XXX						0	
99.	Totals (All Business) less Reinsurance Ceded	XXX		0	45,928,902	0	0	45,928,902	0
DETAILS OF WRITE-INS									
58001.	Other Alien	XXX			1,200			1,200	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	1,200	0	0	1,200	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>
MASSACHUSETTS MUTUAL LIFE INSURANCE COMPANY	04-1590850	65935	Massachusetts
Direct & Indirect Owned Subsidiaries:			
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
JCP Direct Lending CLO 2022 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
JDLF II GP LLC	None		Delaware
JDLF II GP LP	None		Delaware
Jefferies Direct Lending Fund II C LP	None		Delaware
Jefferies DLF II C Holdings LLC	None		Delaware
Jefferies Direct Lending Fund II 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 CLO 2022-III 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
JFIN Revolver SPE1 2022 LLC	None		Delaware
Apex Credit Holdings LLC	None		Delaware
JFIN CLO 2012 Ltd.	None		Cayman Islands

*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

12.2

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
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
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

*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

12.3

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
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
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
Low Carbon Energy Holding	None		United Kingdom
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 Southeast Asia III LLC	None		Delaware
MMV Digital I LLC	None		Cayman Islands
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

*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
LT Mortgage Finance Limited	None		United Kingdom
Rothesay Property Partnership 1 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
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

*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>
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 I GP S.à.r.l.	None		Luxembourg
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
Chassis Acquisition Holding LLC	81-2244465		Delaware
EIP Holdings I, LLC	None		Delaware
GASL Holdings LLC	None		Delaware
Intermodal Holding II LLC	46-2344300		Delaware
Milestone Acquisition Holding LLC	47-3055009		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

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

12.6

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
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
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
BIG Real Estate Incentive I LLC	None		Delaware
BIG Real Estate Incentive II LLC	None		Delaware
BRECS VII GP LLC	None		Delaware
BREDIF 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

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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>
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 rd 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
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
southBabson 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	ZJX0JI.99999.SL.136		Cayman Islands
Barings CLO 2021-II	EPXAC4.99999.SL.136 (GIIN)		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

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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 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
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	HU7DQ.00011.SF.372(GIIN)		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)*	K15Q2K.99999.SL.442		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	EIN 98-1607033		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

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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>
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
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
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 th Street Hotel LLC	05-1590850		Delaware
Barings Affiliates & Funds:			
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	HU7DQ1.00015.SF.826		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
Barings Real Estate Affiliates & Funds:			
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

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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>
Comerstone Permanent Mortgage Fund III	35-2531693		Massachusetts
Comerstone Permanent Mortgage Fund IV	61-1793735		Massachusetts
CREA/PPC Venture LLC	20-0348173		Delaware
Danville Riverwalk Venture, LLC	82-2783393		Delaware
Euro Real Estate Holdings LLC	04-1590850		Delaware
Fan Pier Development LLC*	20-3347091		Delaware
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
MM National Self-Storage Program Member LLC	04-1590850		Delaware
MM 1400 E 4th Street 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 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

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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>
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
MML Series Investment Funds II:			
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
MassMutual RetireSMART Funds:			
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

*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.

STATEMENT AS OF JUNE 30, 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 JUNE 30, 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		
							Massachusetts Mutual Life Insurance Company								
.0000							MassMutual Mortgage Lending LLC	.DE	NIA	Company	Ownership	100.000	MMLIC		
.0000							Jefferies Private Credit BDC Inc.	.MD	NIA	Jefferies Finance LLC	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							JCP Direct Lending CLO 2022 LLC	.DE	NIA	Jefferies Credit Partners LLC	Ownership	9.900	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 LLC	Ownership	100.000	MMLIC		
.0000							Jefferies Direct Lending Fund C SPE LLC	.DE	NIA	Jefferies DLF C Holdings LLC	Ownership	100.000	MMLIC		
.0000							JDLF II GP LLC	.DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JDLF II GP LP	.DE	NIA	JDLF II GP LLC	Ownership	100.000	MMLIC		
.0000							Jefferies Direct Lending Fund II C LP	.DE	NIA	JDLF II GP LP	Ownership	100.000	MMLIC		
.0000							Jefferies DLF II C Holdings LLC	.DE	NIA	Jefferies Direct Lending Fund II C LP	Ownership	100.000	MMLIC		
.0000							Jefferies Direct Lending Fund II C SPE LLC	.DE	NIA	Jefferies DLF II C Holdings LLC	Ownership	100.000	MMLIC		
.0000							Jefferies Senior Lending LLC	.DE	NIA	Jefferies Finance 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							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 CLO 2022-III 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		

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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							JFIN Revolver SPE1 2022 LLC	.DE	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		
.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							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							MML Investment Advisers, LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			46-3238013				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		

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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 Perce-n-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.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			04-1590850				MM Private Equity Intercontinental LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			45-2738137				Pioneers Gate LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			45-2738137				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		
.0000			37-1732913				Fern Street LLC	.DE	.NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000							Low Carbon Energy Holding	.GBR	.NIA	MassMutual Holding LLC	Ownership	49.000	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 Southeast Asia III LLC	.DE	.NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000							MassMutual Ventures Southeast Asia III LLC			MassMutual Ventures Southeast Asia III LLC					
.0000							MMV Digital I LLC	.CYM	.NIA		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	48.800	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							MM Catalyst Fund LLC	.DE	.NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			47-1466022				LifeScore Labs, LLC	.MA	.NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			45-4000072				MM Asset Management Holding LLC	.MA	.NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			45-4000072				Barings 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			04-1590850				MML Insurance Agency, LLC	.MA	.NIA	MML Investors Services, LLC	Ownership	100.000	MMLIC		

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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.0000			41-2011634				MMLISI Financial Alliances, LLC	.DE	NIA	MML Investors Services, 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	Barings 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		
.0000			98-0236449				Barings Japan Limited	.JPN	NIA	Barings Finance LLC	Ownership	100.000	MMLIC		
.0000			98-0457456				Barings Australia Holding Company Pty Ltd	.AUS	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000			80-0875475				Barings Australia Pty Ltd	.AUS	NIA	Baring Australia Holding Company Pty Ltd.	Ownership	100.000	MMLIC		
.0000							Barings Finance LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							BCF Europe Funding Limited	.IRL	NIA	Barings Finance LLC	Ownership	100.000	MMLIC		
.0000							BCF Senior Funding I LLC	.DE	NIA	Barings Finance LLC	Ownership	100.000	MMLIC		
.0000							BCF Senior Funding I Designated Activity Company	.IRL	NIA	Barings Finance LLC	Ownership	100.000	MMLIC		
.0000							Barings Real Estate Acquisitions LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000			04-3238351				Barings Securities LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000			98-0437588				Barings Guernsey Limited	.GGY	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Europe Limited	.GBR	NIA	Barings Guernsey Limited	Ownership	100.000	MMLIC		
.0000							Barings Asset Management Spain SL	.ESP	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
.0000							Barings GmbH	.DEU	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
.0000							Barings Italy S.r.l.	.ITA	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
.0000							Barings Sweden AB	.SWE	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
.0000							Barings Netherlands B.V.	.NLD	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
.0000							Barings Real Estate UK Holdings Limited	.DE	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
.0000			98-0432153				Barings (U.K.) Limited	.GBR	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
.0000			98-0241935				Baring Asset Management Limited	.GBR	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
.0000							Barings European Direct Lending 1 GP LLP	.GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000			98-1012393				Barings Global Advisors Limited	.GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000			98-0457328				Baring International Investment Limited	.GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000							Baring International Investment Management Holdings	.GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000			98-0457587							Baring International Investment Management Holdings	Ownership	100.000	MMLIC		
.0000			98-0457576				Baring Asset Management UK Holdings Limited	.GBR	NIA	Baring Asset Management UK Holdings Limited	Ownership	100.000	MMLIC		
.0000			98-0524272				Baring International Fund Managers (Ireland) Limited	.IRL	NIA	Baring Asset Management UK Holdings Limited	Ownership	100.000	MMLIC		
.0000							Baring Asset Management Switzerland Sàrl	.CHE	NIA	Baring Asset Management UK Holdings Limited	Ownership	100.000	MMLIC		
.0000			98-0497550				Baring France SAS	.FRA	NIA	Baring Asset Management UK Holdings Limited	Ownership	100.000	MMLIC		
.0000			98-0457586				Baring Fund Managers Limited	.GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000							BCGSS 2 GP LLP	.GBR	NIA	Baring Fund Managers Limited	Ownership	100.000	MMLIC		
.0000			98-0457578				Baring Investment Services Limited	.GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		

STATEMENT AS OF JUNE 30, 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							Barings Core Fund Feeder I GP S.à.r.l.	LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000							Barings BME GP S.à.r.l.	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000							Barings GPC GP S.à. r.l.	LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000							Barings European Core Property Fund GP Sàrl	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000							Barings Investment Fund (LUX) GP S.à. r.l.	LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000							Barings Umbrella Fund (LUX) GP S.à.r.l.	LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000							GPLF4(S) GP S.à r.l	LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000							PREIF Holdings Limited Partnership	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000							BMC Holdings DE LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000			04-3238351	3456895			Barings Real Estate Advisers Inc.	CA	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000										Massachusetts Mutual Life Insurance Company	Ownership/Influence	30.000	MMLIC		
.0000			81-2244465				Chassis Acquisition Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	40.000	MMLIC		
.0000			81-4258759				CRA Aircraft Holding LLC	DE	NIA	Barings LLC	Influence		MMLIC		
.0000			81-4258759				CRA Aircraft Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	26.700	MMLIC		
.0000			83-0560183				Aland Royalty Holdings LP	DE	NIA	Barings LLC	Management		MMLIC		
.0000			83-0560183				Aland Royalty Holdings LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	11.300	MMLIC		
.0000			82-2932156				GASL Holdings LLC	DE	NIA	Barings LLC	Board		MMLIC		
.0000			82-2932156				GASL Holdings 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			46-2344300				Intermodal Holdings II LLC	DE	NIA	MassMutual Holding LLC	Ownership/Influence	19.800	MMLIC		
.0000			47-3055009				Milestone Acquisition Holding, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	17.100	MMLIC		
.0000							Novation Companies, Inc.	MD	NIA	Barings LLC	Influence		MMLIC		
.0000							Novation Companies, Inc.	MD	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			46-5460309				Red Lake Ventures, 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			81-4065378				Remington L & W Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	15.700	MMLIC		
.0000							Tamiami Citrus, LLC	DE	NIA	Barings LLC	Management/Board		MMLIC		
.0000							Tamiami Citrus, LLC	DE	NIA	MassMutual Holding LLC	Ownership/Influence	14.700	MMLIC		
.0000							Teaktree Acquisition, LLC	DE	NIA	Barings LLC	Influence		MMLIC		
.0000							Teaktree Acquisition, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	15.600	MMLIC		
.0000							Techquity, LP	DE	NIA	Barings LLC	Influence		MMLIC		
.0000							Techquity, LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	29.000	MMLIC		
.0000			46-0687392				EIP Holdings I, LLC	DE	NIA	Barings LLC	Ownership	40.400	MMLIC		
.0000							Validus Holding Company LLC	DE	NIA	MassMutual Holding LLC	Ownership/Influence	33.300	MMLIC		
.0000							VGS Acquisition Holding, LLC	DE	NIA	Barings LLC	Management		MMLIC		
.0000							VGS Acquisition Holding, LLC	DE	NIA	Barings LLC	Ownership	100.000	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		

STATEMENT AS OF JUNE 30, 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 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Percen- tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Yes/No)	16 *
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi- ciliary Loca- tion	Rela- tion- ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)					
.0000							Barings Hotel Opportunity Venture I GP, LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000							Barings Investment Series LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000							Barings Emerging Generation Fund GP, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000							Barings Emerging Generation Fund GP II, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000							Barings ERS PE Emerging Manager III GP, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000							Barings Global Investment Funds (U.S.) Management LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000			04-1590850				Barings CLO Investment Partners GP, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000							Barings Core Property Fund GP LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000							Barings Direct Lending GP Ltd.	.CYM	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000										Massachusetts Mutual Life Insurance Company	Ownership	38.900	MLLIC		
.0000			84-3784245				Barings Emerging Generation Fund LP	.DE	NIA	Barings LLC	Management		MLLIC		
.0000			84-3784245				Barings Emerging Generation Fund LP	.DE	NIA	Barings LLC			MLLIC		
.0000							Barings Global Energy Infrastructure Advisors, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000							Barings North American Private Loan Fund Management, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000							Barings North American Private Loan Fund Management II, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000							Barings North American Private Loan Fund Management III, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLLIC		
.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										Massachusetts Mutual Life Insurance Company	Ownership	51.400	MLLIC		
.0000			84-5063008				Barings Small Business Fund LLC	.DE	NIA	Barings LLC	Management		MLLIC		
.0000			84-5063008				Barings Small Business Fund LLC	.DE	NIA	Barings LLC			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							BIG Real Estate Incentive I LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000							BIG Real Estate Incentive II 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							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							SBNP SIA II LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000			04-1590850				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	Barings LLC	Ownership	100.000	MLLIC		
.0000							Amherst Long Term Holdings, LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	24.500	MLLIC		
.0000										Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000			04-3313782				MassMutual International LLC	.DE	NIA	MassMutual International LLC	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		

STATEMENT AS OF JUNE 30, 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)	*
..0000			04-1590850				MML Mezzanine Investor II, LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC		
..0000			04-1590850				MML Mezzanine Investor III, LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..11.100	MMLIC		
..0000			27-3576835				MassMutual External Benefits Group LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC		
..0000			04-1590850				100 w. 3rd Street LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC		
..0000			04-1590850				2160 Grand Manager LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..5.000	MMLIC		
..0000			82-2432216				300 South Tryon Hotel LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC		
..0000			04-1590850				300 South Tryon LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC		
..0000							Almack Mezzanine Fund II Unleveraged LP	..GBR	..NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..72.900	MMLIC		
..0000							Barings Affordable Housing Mortgage Fund I LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC		
..0000							Barings Affordable Housing Mortgage Fund I LLC	..DE	..NIA	Barings LLC	Management		MMLIC		
..0000			61-1902329				Barings Affordable Housing Mortgage Fund II LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC		
..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	..11.200	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	..IRL	..NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..48.900	MMLIC		
..0000							Barings Emerging Markets Corporate Bond Fund	..IRL	..NIA	Barings LLC	Ownership	..15.800	MMLIC		
..0000							Barings European Real Estate Debt Income Fund	..LUX	..NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..75.100	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	..22.700	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	..54.300	MMLIC		
..0000							Barings US High Yield Bond Fund	..IRL	..NIA	Barings LLC	Management		MMLIC		
..0000							Barson CLO Ltd. 2013-I	..CYM	..NIA	Barings LLC	Influence		MMLIC		2

STATEMENT AS OF JUNE 30, 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 Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0000							Babson CLO Ltd. 2015-I	.CYM	NIA	Barings LLC	Influence		MLL IC		3
.0000							Babson CLO Ltd. 2015-II	.CYM	NIA	Barings LLC	Influence		MLL IC		4
.0000							Babson CLO Ltd. 2016-I	.CYM	NIA	Barings LLC	Influence		MLL IC		
.0000							Babson CLO Ltd. 2016-II	.CYM	NIA	Barings LLC	Influence		MLL IC		
.0000							Barings CLO Ltd. 2017-I	.CYM	NIA	Barings LLC	Influence		MLL IC		
.0000							Barings CLO 2018-III	.CYM	NIA	Barings LLC	Influence		MLL IC		
.0000							Barings CLO 2018-IV	.CYM	NIA	Barings LLC	Influence		MLL IC		
.0000			98-1473665				Barings CLO 2019-II	.CYM	NIA	Barings LLC	Influence		MLL IC		
.0000							Barings CLO 2019-III	.CYM	NIA	Barings LLC	Influence		MLL IC		
.0000							Barings CLO 2019-IV	.CYM	NIA	Barings LLC	Influence		MLL IC		
.0000							Barings CLO 2020-I	.CYM	NIA	Barings LLC	Influence		MLL IC		
.0000							Barings CLO 2020-II	.CYM	NIA	Barings LLC	Influence		MLL IC		
.0000							Barings CLO 2020-III	.CYM	NIA	Barings LLC	Influence		MLL IC		
.0000							Barings CLO 2020-IV	.CYM	NIA	Barings LLC	Influence		MLL IC		
.0000							Barings CLO 2021-I	.CYM	NIA	Barings LLC	Influence		MLL IC		
.0000							Barings CLO 2021-II	.CYM	NIA	Barings LLC	Influence		MLL IC		
.0000							Barings CLO 2021-III	.CYM	NIA	Barings LLC	Influence		MLL IC		
.0000							Babson Euro CLO 2014-I BV	.NLD	NIA	Barings LLC	Influence		MLL IC		
.0000							Babson Euro CLO 2014-II BV	.NLD	NIA	Barings LLC	Influence		MLL IC		
.0000							Babson Euro CLO 2015-I BV	.NLD	NIA	Barings LLC	Influence		MLL IC		
.0000			36-037260H				Barings Euro CLO 2019-I BV	.JRL	NIA	Barings LLC	Influence		MLL IC		
.0000							Barings Euro CLO 2019-II BV	.JRL	NIA	Barings LLC	Influence		MLL IC		
.0000							Barings Euro CLO 2020-I DAC	.JRL	NIA	Barings LLC	Influence		MLL IC		
.0000			37-15576VH				Barings Euro CLO 2021-I DAC	.JRL	NIA	Barings LLC	Influence		MLL IC		
.0000							Barings Euro CLO 2021-II DAC	.JRL	NIA	Barings LLC	Influence		MLL IC		
.0000							Barings Euro CLO 2021-III DAC	.JRL	NIA	Barings LLC	Influence		MLL IC		
.0000			81-0841854				Barings CLO Investment Partners LP	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	99.300	MLL IC		
.0000			81-0841854				Barings CLO Investment Partners LP	.DE	NIA	Barings LLC	Management		MLL IC		
.0000							Barings Euro Value Add II (BREEVA II)	.LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	30.000	MLL IC		
.0000							Barings Euro Value Add II (BREEVA II)	.LUX	NIA	C.M. Life Insurance Company	Ownership	2.600	MLL IC		
.0000							Barings Euro Value Add II (BREEVA II)	.LUX	NIA	Barings LLC	Management		MLL IC		
.0000							Barings Real Estate European Value Add I SCSp	.GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	44.500	MLL IC		
.0000							Barings Real Estate European Value Add I SCSp	.GBR	NIA	C.M. Life Insurance Company	Ownership	4.900	MLL IC		
.0000							Barings Real Estate European Value Add I SCSp	.GBR	NIA	Barings LLC	Management		MLL IC		
.0000			85-3449260				Barings Real Estate Debt Income Fund LP	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	90.800	MLL IC		
.0000			85-3449260				Barings Real Estate Debt Income Fund LP	.DE	NIA	C.M. Life Insurance Company	Influence		MLL IC		
.0000			85-3449260				Barings Real Estate Debt Income Fund LP	.DE	NIA	Barings LLC	Management		MLL IC		
.0000			82-5330194				Barings Global Em. Markets Equity Fund	.NC	NIA	Barings LLC	Management		MLL IC		
.0000							Barings Global Energy Infrastructure Fund I LP	.CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	99.200	MLL IC		
.0000			98-1332384				Barings Global Energy Infrastructure Fund I LP	.CYM	NIA	Baring Asset Management Limited	Management		MLL IC		
.0000							Barings Global Dividends Champion Fund	.JRL	NIA	Barings LLC	Management		MLL IC		
.0000							Barings Global Inv. Grade Strat Fund	.JRL	NIA	Barings LLC	Management		MLL IC		
.0000										Massachusetts Mutual Life Insurance Company					
.0000			82-3867745				Barings Global Real Assets Fund LP	.DE	NIA	Company	Ownership/Influence	40.400	MLL IC		
.0000			82-3867745				Barings Global Real Assets Fund LP	.DE	NIA	C.M. Life Insurance Company	Ownership	7.100	MLL IC		
.0000			82-3867745				Barings Global Real Assets Fund LP	.DE	NIA	Barings LLC	Management		MLL IC		

STATEMENT AS OF JUNE 30, 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							Barings Global Special Situations Credit Fund 3	IRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	17.600	MLLIC		
0000							Barings Global Special Situations Credit 4 Delaware	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	68.200	MLLIC		
0000							Barings Global Special Situations Credit 4 Delaware	DE	NIA	C.M. Life Insurance Company	Ownership	3.600	MLLIC		
0000							Barings Global Special Situations Credit 4 Delaware	DE	NIA	Barings LLC	Management		MLLIC		
0000							Barings Global Special Situations Credit 4 LUX	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	16.500	MLLIC		
0000							Barings Global Special Situations Credit 4 LUX	LUX	NIA	C.M. Life Insurance Company	Ownership	0.900	MLLIC		
0000							Barings Global Special Situations Credit 4 LUX	LUX	NIA	Barings LLC	Management		MLLIC		
0000							Barings Global Special Situations Credit Fund 3	IRL	NIA	Barings LLC	Management		MLLIC		
0000							Barings Global Technology Equity Fund	IRL	NIA	Barings LLC	Ownership/Influence	73.700	MLLIC		
0000			87-0977058				Barings Hotel Opportunity Venture	CT	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	75.400	MLLIC		
0000			87-0977058				Barings Hotel Opportunity Venture	CT	NIA	Barings LLC	Management		MLLIC		
0000			86-3661023				Barings Innovations & Growth Real Estate Fund	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	38.700	MLLIC		
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	36.600	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	33.200	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	Massachusetts Mutual Life Insurance Company	Ownership	33.300	MLLIC		
0000			98-1567942				Barings Target Yield Infrastructure Debt Fund	LUX	NIA	Baring Asset Management Limited	Management		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	89.000	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	9.000	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	Massachusetts Mutual Life Insurance Company	Ownership	68.600	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	22.300	MLLIC		

STATEMENT AS OF JUNE 30, 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 Per-cent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0000			20-5578089				Barings Core Property Fund LP	.DE	NIA	Barings Real Estate Advisers LLC Massachusetts Mutual Life Insurance Company	Management		MLLIC		
.0000			46-5432619				Cornerstone Real Estate Fund X LP	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	27.400	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 Massachusetts Mutual Life Insurance Company	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	32.100	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	49.800	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		
.0000			82-1512591				KKR-MM Vector LP	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MLLIC		
.0000			46-4255307				Marco Hotel LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000			04-1590850				Miami Douglas One GP LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MLLIC		
.0000			04-1590850				Miami Douglas One GP LLC	.DE	NIA	C.M. Life Insurance Company	Ownership	5.500	MLLIC		
.0000			04-1590850				Miami Douglas Two GP LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MLLIC		
.0000			04-1590850				Miami Douglas Two GP LLC	.DE	NIA	C.M. Life Insurance Company	Influence	0.000	MLLIC		
.0000			04-1590850				Miami Douglas One LP	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MLLIC		
.0000			04-1590850				Miami Douglas One LP	.DE	NIA	C.M. Life Insurance Company	Ownership	10.000	MLLIC		
.0000			04-1590850				Miami Douglas Two LP	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MLLIC		
.0000			04-1590850				Miami Douglas Two LP	.DE	NIA	C.M. Life Insurance Company	Ownership	10.000	MLLIC		
.0000			04-1590850				Miami Douglas Three MM LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000			87-4021641				MM BIG Peninsula Co-Invest Member LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	27.000	MLLIC		
.0000			87-4021641				MM BIG Peninsula Co-Invest Member LLC	.DE	NIA	C.M. Life Insurance Company	Ownership	0.800	MLLIC		
.0000			85-3886824				NYDIG Digital Assets Fund II LP	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000			45-3623262				HB Naples Golf Owner LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000							MM CM Holding LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000			81-3000420				MM Debt Participations LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MLLIC		
.0000			81-3000420				MM Debt Participations LLC	.DE	NIA	Barings LLC	Management		MLLIC		

STATEMENT AS OF JUNE 30, 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			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			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	17.700	MMLIC		
.0000			41-2280129				Tower Square Capital Partners IIIA, L.P.	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	96.800	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		
.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	15.900	MMLIC		
.0000			47-3790192				Barings Global High Yield Fund	.MA	.NIA	Barings LLC	Management		MMLIC		
.0000							CCIC Fund	.CHN	.NIA	Barings LLC	Ownership/Influence	66.200	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		

STATEMENT AS OF JUNE 30, 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 Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.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			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		
.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			04-1590850				MM National Self-Storage Program Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	98.000	MMLIC		
.0000			04-1590850				MM 1400 E 4th Street Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	96.000	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				Savgrass Village Shopping Center LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	84.200	MMLIC		
.0000			27-2977720				Savgrass 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		

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

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.0000			45-5401109				Washington Gateway Apartments Venture LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.700	MLLIC		
.0000			45-5401109				Washington Gateway Apartments Venture LLC	DE	NIA	C.M. Life Insurance Company	Ownership	4.800	MLLIC		
.0000			51-0529328		0000927972	OQ	MassMutual Premier Main Street Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.400	MLLIC		
.0000			26-3229251		0000927972	OQ	MassMutual Premier Strategic Emerging Markets Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	27.400	MLLIC		
.0000			04-3512593		0000916053	OQ	MassMutual Select Fundamental Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	2.000	MLLIC		
.0000			42-1710935		0000916053	OQ	MassMutual Select Mid-Cap Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	24.700	MLLIC		
.0000			02-0769954		0000916053	OQ	MassMutual Select Small Capital Value Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MLLIC		
.0000			04-3584140		0000916053	OQ	MassMutual Select Small Company Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	9.300	MLLIC		
.0000			82-3347422		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2005 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	5.700	MLLIC		
.0000			82-3355639		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2010 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MLLIC		
.0000			82-3382389		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2015 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MLLIC		
.0000			82-3396442		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2020 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MLLIC		
.0000			82-3417420		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2025 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MLLIC		
.0000			82-3430358		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2030 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MLLIC		
.0000			82-3439837		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2035 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MLLIC		
.0000			82-3451779		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2040 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MLLIC		
.0000			82-3472295		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2045 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MLLIC		
.0000			82-3481715		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2050 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MLLIC		
.0000			82-3502011		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2055 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MLLIC		
.0000			82-3525148		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2060 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MLLIC		
.0000			82-3533944		0000916053	OQ	MassMutual Select T. Rowe Price Retirement Balanced Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MLLIC		
.0000			46-4257056				MML Series International Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MLLIC		
.0000			47-3517233				MML Series II Asset Momentum Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000			47-3529636				MML Series II Dynamic Bond Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MLLIC		
.0000			47-3544629				MML Series II Equity Rotation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.700	MLLIC		
.0000			47-3559064				MML Series II Special Situations Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	97.400	MLLIC		
.0000			27-1933389		0000916053	OQ	MassMutual RetireSMART 2035 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	2.800	MLLIC		

STATEMENT AS OF JUNE 30, 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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..0000			27-1932769		0000916053	OQ	MassMutual RetireSMART 2045 Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..6.200	MMLIC		
..0000			46-3289207		0000916053	OQ	MassMutual RetireSMART 2055 Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..23.600	MMLIC		
..0000			47-5326235		0000916053	OQ	MassMutual RetireSMART 2060 Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..49.700	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	..66.100	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	..86.500	MMLIC		

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

STATEMENT AS OF JUNE 30, 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.	NO

AUGUST FILING

9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	YES
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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.
8. 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]
8. Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700]



STATEMENT AS OF JUNE 30, 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. Funds held as collateral	0	0	0	2,040,000
2597. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	2,040,000

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	25	(21,726)
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	25	25	(21,726)

SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year		
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	2
	Year to Date	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	119,916	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)	18,254,408	18,374,319
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	18,254,408	18,374,319

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	2,196,456,865	2,366,835,759
2. Cost of bonds and stocks acquired	260,554,941	261,301,548
3. Accrual of discount	2,563,587	4,436,274
4. Unrealized valuation increase (decrease)	(199,112)	114,995
5. Total gain (loss) on disposals	995,990	8,734,591
6. Deduct consideration for bonds and stocks disposed of	165,491,593	446,042,061
7. Deduct amortization of premium	2,394,234	2,136,290
8. Total foreign exchange change in book/adjusted carrying value	0	
9. Deduct current year's other than temporary impairment recognized	519,607	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)	2,292,030,587	2,196,456,865
12. Deduct total nonadmitted amounts	0	
13. Statement value at end of current period (Line 11 minus Line 12)	2,292,030,587	2,196,456,865

STATEMENT AS OF JUNE 30, 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)	1,289,329,442	209,978,291	226,960,615	20,449,732	1,289,329,442	1,292,796,850	0	1,414,465,576
2. NAIC 2 (a)	1,104,575,498	737,362,384	744,518,081	(6,260,039)	1,104,575,498	1,091,159,762	0	881,262,675
3. NAIC 3 (a)	20,926,252	(440)	1,368,331	(3,464,169)	20,926,252	16,093,312	0	30,233,734
4. NAIC 4 (a)	10,005,534	0	131,434	(1,215,454)	10,005,534	8,658,646	0	9,910,761
5. NAIC 5 (a)	319,676	0	0	(615,840)	319,676	(296,164)	0	1,119,332
6. NAIC 6 (a)	135,443	0	0	(837,709)	135,443	(702,266)	0	882,226
7. Total Bonds	2,425,291,845	947,340,235	972,978,461	8,056,521	2,425,291,845	2,407,710,140	0	2,337,874,304
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	2,804,539
9. NAIC 2	0	0	0	0	0	0	0	4,502,775
10. NAIC 3	0	0	0	0	0	0	0	
11. NAIC 4	0	0	0	0	0	0	0	
12. NAIC 5	0	0	0	0	0	0	0	
13. NAIC 6	0	0	0	0	0	0	0	
14. Total Preferred Stock	0	0	0	0	0	0	0	7,307,314
15. Total Bonds and Preferred Stock	2,425,291,845	947,340,235	972,978,461	8,056,521	2,425,291,845	2,407,710,140	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 \$0 ; NAIC 2 \$107,682,065 ; NAIC 3 \$0 NAIC 4 \$0 ; NAIC 5 \$0 ; NAIC 6 \$0

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	9,991,456	xxx	9,961,572	0	0

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	0	103,879,303
3. Accrual of discount	69,262	42,508
4. Unrealized valuation increase (decrease)	0	
5. Total gain (loss) on disposals	25	44
6. Deduct consideration received on disposals	44,999,737	51,999,947
7. Deduct amortization of premium	0	
8. Total foreign exchange change in book/adjusted carrying value	0	
9. Deduct current year's other than temporary impairment recognized	0	
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	9,991,456	54,921,906
11. Deduct total nonadmitted amounts	0	
12. Statement value at end of current period (Line 10 minus Line 11)	9,991,456	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	(795,417)
3.	Unrealized Valuation increase/(decrease)	(11,112,062)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	7,620,050
6.	Considerations received/(paid) on terminations	1,902,580
7.	Amortization	(5,332,855)
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)	5,006,153
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	5,006,153

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.....	5,006,122
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)	5,006,122
4.	Part D, Section 1, Column 6	5,006,122
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	2,252,558
8.	Part B, Section 1, Column 13	
9.	Total (Line 7 plus Line 8)	2,252,558
10.	Part D, Section 1, Column 9	5,006,122
11.	Part D, Section 1, Column 10	0
12.	Total (Line 9 minus Line 10 minus Line 11)	(2,753,564)
		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	1,618,207,679	2,196,036,463
3. Accrual of discount	379,378	86,985
4. Unrealized valuation increase (decrease)	0	
5. Total gain (loss) on disposals	(192)	46
6. Deduct consideration received on disposals	1,682,142,868	2,122,942,065
7. Deduct amortization of premium	0	
8. Total foreign exchange change in book/adjusted carrying value	0	
9. Deduct current year's other than temporary impairment recognized	0	
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	99,690,609	163,246,612
11. Deduct total nonadmitted amounts	0	
12. Statement value at end of current period (Line 10 minus Line 11)	99,690,609	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 JUNE 30, 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
07386X-AH-9	Bear Stearns ALT-A Trust-BALTA 2007-1 21		.06/01/2022	PAYUP		.0	.25	.0	1.D FM
225458-L5-5	Credit Suisse First Bost-CSFB 2005-7 1A1		.04/25/2022	PAYUP		(.440)		.0	3.B FM
472321-AH-1	Jefferies Resecuritizati-JMAC 2008-R2 2A		.04/01/2022	PAYUP		.0	3,888	.0	1.D FM
472321-AK-4	Jefferies Resecuritizati-JMAC 2008-R2 3A		.04/01/2022	PAYUP		.0	619	.0	1.D FM
525241-AL-9	Lehman XS Trust 2007-1-LXS 2007-1 1W1		.06/01/2022	PAYUP		(3,902)	(3,816)	.0	1.D FM
008511-AN-7	AGL CLO 7 Ltd-AGL 2020-7A BR	D.	.05/03/2022	MITSUBISHI UFJ SEC I		1,229,250	1,250,000	1,830	1.C FE
04017W-AE-2	Ares LIV CLO Ltd-ARES 2019-54A B	D.	.05/02/2022	WELLS FARGO		991,500	1,000,000	1,528	1.C FE
04019F-AE-7	Ares LXV CLO Ltd-ARES 2022-65A B	D.	.04/27/2022	GOLDMAN		1,000,000	1,000,000	.0	1.C FE
05684P-AE-6	Bain Capital Credit CLO -BOC 2021-6A B	D.	.04/26/2022	RBC CAPITAL MARKETS		1,973,640	2,000,000	1,069	1.C FE
05876L-AE-3	Ballyrock CLO 17 Ltd-BALLY 2021-17A A2	D.	.06/09/2022	RBC CAPITAL MARKETS		2,226,400	2,300,000	9,186	1.C FE
09631R-AC-2	BlueMountain CLO XXXV Lt-BLUEM 2022-35A	D.	.05/10/2022	GOLDMAN		1,700,000	1,700,000	.0	1.D Z
125550-AS-5	CIFC Funding 2020-I Ltd-CIFC 2020-1A BR	D.	.05/12/2022	BOFAMLSEC		1,494,168	1,560,000	3,619	1.C FE
12560E-AQ-9	CIFC Funding 2020-III Lt-CIFC 2020-3A BR	D.	.05/03/2022	RBC CAPITAL MARKETS		1,471,125	1,500,000	1,695	1.C FE
12572G-AC-1	CIFC Funding Ltd-CIFC 2022-5A B1	D.	.06/13/2022	MORGAN		2,000,000	2,000,000	.0	1.D Z
13876N-AN-3	Canyon CLO 2020-2 Ltd-CANYC 2020-2A BR	D.	.06/27/2022	RBC CAPITAL MARKETS		1,891,720	2,000,000	11,435	1.C FE
13877J-AC-5	Canyon Capital CLO 2022--CANYC 2022-1A B	D.	.05/24/2022	RBC CAPITAL MARKETS		1,192,188	1,250,000	6,283	1.C FE
13877P-AC-1	CANYC-2021-4A B	D.	.05/12/2022	MORGAN		1,368,762	1,365,000	3,226	1.C FE
143111-AC-6	CARLYLE GLOBAL MARKET ST-CGMS 2022-3A B	D.	.06/15/2022	BARCLAYS CAPITAL INC		2,000,000	2,000,000	.0	1.D Z
143122-AC-3	CARLYLE US CLO 2021-11 L-CGMS 2021-11A B	D.	.05/09/2022	MITSUBISHI UFJ SEC I		1,367,867	1,395,000	9,991	1.C FE
16409T-AE-9	Chenango Park CLO Ltd-CHPRK 2018-1A A2	D.	.04/28/2022	RBC CAPITAL MARKETS		988,000	1,000,000	1,225	1.C FE
27829P-AN-6	Eaton Vance CLO 2020-2 L-EATON 2020-2A B	D.	.06/22/2022	MITSUBISHI UFJ SEC I		1,888,000	2,000,000	10,672	1.C FE
29001X-AC-9	ELM17 2022-4A B-ELM17 2022-4A B	D.	.05/11/2022	RBC CAPITAL MARKETS		1,000,000	1,000,000	.0	1.D Z
48254G-AC-0	KKR CLO 29 Ltd-KKR 29A B	D.	.04/28/2022	RBC CAPITAL MARKETS		983,000	1,000,000	1,201	1.C FE
48255E-AC-4	KKR FINANCIAL CLO LTD-KKR 42A B	D.	.04/27/2022	CITIGROUP GLOBAL MAR		2,000,000	2,000,000	.0	1.D Z
55821L-AC-8	Madison Park Funding XXX-MDPK 2021-39A B	D.	.04/27/2022	RBC CAPITAL MARKETS		493,374	500,000	.271	1.C FE
64134M-AC-0	Neuberger Berman Loan Ad-NEUB 2021-45A B	D.	.06/21/2022	MITSUBISHI UFJ SEC I		1,891,000	2,000,000	10,455	1.C FE
64134Q-AC-1	Neuberger Berman Loan Ad-NEUB 2021-46A B	D.	.05/26/2022	WELLS FARGO		960,800	1,000,000	3,089	1.C FE
64135D-AC-9	Neuberger Berman Loan Ad-NEUB 2022-47A B	D.	.05/02/2022	WELLS FARGO		981,500	1,000,000	3,527	1.C FE
64135J-AC-6	Neuberger Berman Loan Ad-NEUB 2022-49A B	D.	.05/03/2022	CITIGROUP GLOBAL MAR		700,000	700,000	.0	1.D Z
69701R-AQ-0	Palmer Square CLO 2020-3-PLMRS 2020-3A A	D.	.06/15/2022	MITSUBISHI UFJ SEC I		964,000	1,000,000	2,677	1.C FE
70470M-AE-5	Peace Park CLO Ltd-PCEPK 2021-1A B1	D.	.05/10/2022	CITIGROUP GLOBAL MAR		968,200	1,000,000	1,627	1.C FE
74980Q-AE-1	ALM Ltd/KY-PRAM 2021-17A A2	D.	.04/28/2022	MITSUBISHI UFJ SEC I		986,350	1,000,000	1,272	1.C FE
82670Q-AE-9	Signal Peak CLO 9 Ltd-SPEAK 2021-9A B	D.	.05/02/2022	MITSUBISHI UFJ SEC I		983,500	1,000,000	1,010	1.C FE
92919D-AC-2	Voya CLO 2021-3 Ltd-VOYA 2021-3A B	D.	.05/17/2022	MITSUBISHI UFJ SEC I		948,000	1,000,000	2,145	1.C FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						38,578,002	39,520,276	89,033	XXX
2509999997. Total - Bonds - Part 3						38,578,002	39,520,276	89,033	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						38,578,002	39,520,276	89,033	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						38,578,002	XXX	89,033	XXX

STATEMENT AS OF JUNE 30, 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 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
	Oregon School Boards Ass-GENERAL OBLIGAT		06/30/2022	SINKING PAYMENT		316,486	316,486	350,173	334,744	0	(18,258)	0	(18,258)	0	316,486	0	0	0	0	06/30/2028	1 C FE
0509999999	Subtotal - Bonds - U.S. States, Territories and Possessions					316,486	316,486	350,173	334,744	0	(18,258)	0	(18,258)	0	316,486	0	0	0	0	XXX	XXX
442331-QM-9	HOUSTON TX-GENERAL OBLIGATION LTD		04/01/2022	CALL 100		105,000	105,000	128,453	119,810	0	(184)	0	(184)	0	119,626	0	(14,626)	(14,626)	3,302	03/01/2032	1 D FE
381305-SA-4	City of Worcester MA-GENERAL OBLIGATION		04/18/2022	CALL 100		80,000	80,000	85,075	82,349	0	(6)	0	(6)	0	82,343	0	(2,343)	(2,343)	2,528	01/01/2028	1 C FE
0709999999	Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions					185,000	185,000	213,528	202,159	0	(190)	0	(190)	0	201,969	0	(16,969)	(16,969)	5,830	XXX	XXX
130795-Z6-7	California Statewide Com-REVENUE BONDS		05/15/2022	CALL 100		35,000	35,000	48,431	46,198	0	(139)	0	(139)	0	46,059	0	(11,059)	(11,059)	1,321	05/15/2040	1 C FE
196479-F9-5	Colorado Housing and Fin-REVENUE BONDS		06/01/2022	CALL 100		194,695	194,695	200,493	198,385	0	(119)	0	(119)	0	198,266	0	(3,571)	(3,571)	1,945	03/01/2048	1 A FE
3133N3-U9-3	Freddie Mac Pool-FREDDIE MAC POOL-FR REG		06/01/2022	PAYDOWN		13,645	13,645	13,873	13,808	0	(163)	0	(163)	0	13,645	0	0	0	231	11/01/2049	1 A
3133N3-X2-5	Freddie Mac Pool-FREDDIE MAC POOL-FR REG		06/01/2022	PAYDOWN		105,705	105,705	105,011	105,039	0	666	0	666	0	105,705	0	0	0	873	05/01/2051	1 A
3133N3-X3-3	Freddie Mac Pool-FREDDIE MAC POOL-FR REG		06/01/2022	PAYDOWN		79,485	79,485	81,398	81,280	0	(1,795)	0	(1,795)	0	79,485	0	0	0	769	05/01/2051	1 A
3133N3-XX-7	Freddie Mac Pool-FREDDIE MAC POOL-FR REG		06/01/2022	PAYDOWN		237,848	237,848	235,618	235,726	0	2,122	0	2,122	0	237,848	0	0	0	1,983	04/01/2051	1 A
31383S-RS-1	Fannie Mae Pool-POOL #511797		06/01/2022	PAYDOWN		178	178	178	175	0	3	0	3	0	178	0	0	0	5	05/01/2031	1 A
31406J-ZL-6	Fannie Mae Pool-POOL #811779		06/01/2022	PAYDOWN		168	168	171	123	0	45	0	45	0	168	0	0	0	4	01/01/2035	1 A
3140HN-LY-6	Fannie Mae Pool-POOL #BK8442		06/01/2022	PAYDOWN		222,218	222,218	222,773	222,714	0	(496)	0	(496)	0	222,218	0	0	0	1,851	01/01/2051	1 A
3140K0-EL-8	Fannie Mae Pool-POOL #B04638		06/01/2022	PAYDOWN		32,960	32,960	33,017	32,988	0	(28)	0	(28)	0	32,960	0	0	0	338	11/01/2049	1 A
31400B-N5-3	Fannie Mae Pool-POOL #C4A011		06/01/2022	PAYDOWN		17,051	17,051	17,317	17,231	0	(180)	0	(180)	0	17,051	0	0	0	264	08/01/2049	1 A
31400C-DT-0	Fannie Mae Pool-POOL #C4A613		06/01/2022	PAYDOWN		63,256	63,256	64,257	63,914	0	(658)	0	(658)	0	63,256	0	0	0	899	11/01/2049	1 A
31418D-YR-7	Fannie Mae Pool-POOL #MA4319		06/01/2022	PAYDOWN		209,688	209,688	208,918	208,950	0	738	0	738	0	209,688	0	0	0	1,756	04/01/2051	1 A
454624-U5-4	Indiana Bond Bank-REVENUE BONDS		04/01/2022	CALL 100		625,000	625,000	639,044	627,878	0	(192)	0	(192)	0	627,686	0	(2,686)	(2,686)	17,442	01/15/2024	1 B FE
57419R-L7-8	Maryland Community Devel-REVENUE BONDS		04/15/2022	CALL 100		810,000	810,000	810,000	809,980	0	17	0	17	0	809,997	0	3	3	20,667	09/01/2037	1 C FE
575832-P4-6	Massachusetts State Coll-REVENUE BONDS		05/01/2022	SINKING PAYMENT		85,000	85,000	85,000	85,000	0	0	0	0	0	85,000	0	0	0	2,460	05/01/2025	1 A
575832-R2-8	Massachusetts State Coll-REVENUE BONDS		05/01/2022	CALL 100		85,000	85,000	85,000	85,000	0	0	0	0	0	85,000	0	0	0	2,460	05/01/2025	1 D FE
59465M-C8-6	Michigan State Housing D-REVENUE BONDS		04/01/2022	CALL 100		1,420,000	1,420,000	1,420,000	1,420,000	0	0	0	0	0	1,420,000	0	0	0	38,141	10/01/2028	1 C FE
59465M-W9-2	Michigan State Housing D-REVENUE BONDS		06/01/2022	CALL 100		400,000	400,000	400,000	400,005	0	3	0	3	0	400,008	0	(8)	(8)	9,496	10/01/2033	1 C FE
60416Q-HA-5	Minnesota Housing Financ-REVENUE BONDS		06/01/2022	CALL 100		131,922	131,922	131,922	131,922	0	0	0	0	0	131,922	0	0	0	1,193	03/01/2048	1 A FE
60416Q-HJ-6	Minnesota Housing Financ-REVENUE BONDS		06/01/2022	CALL 100		150,880	150,880	150,880	150,880	0	0	0	0	0	150,880	0	0	0	1,303	01/01/2049	1 A FE
647200-4S-0	New Mexico Mortgage Fina-REVENUE BONDS		06/01/2022	CALL 100		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	444	09/01/2040	1 B FE
64972C-BD-4	New York City Housing De-REVENUE BONDS		05/15/2022	CALL 100		3,809	3,809	3,809	3,809	0	0	0	0	0	3,809	0	0	0	29	06/15/2036	1 C FE
649883-SJ-5	State of New York Mortga-REVENUE BONDS		04/01/2022	SINKING PAYMENT		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	8,500	10/01/2022	1 B FE
677377-2P-7	Ohio Housing Finance Age-REVENUE BONDS		06/01/2022	CALL 100		145,000	145,000	145,000	145,000	0	0	0	0	0	145,000	0	0	0	1,120	11/01/2041	1 A FE
686087-MP-9	State of Oregon Housing -REVENUE BONDS		04/01/2022	CALL 100		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	1,409	07/01/2033	1 C FE
690353-RX-7	United States Internatio-UNSECURED		06/30/2022	SINKING PAYMENT		0	0	0	0	0	0	0	0	0	0	0	0	0	1,452	02/27/2027	1
690353-XM-4	United States Internatio-SENIOR UNSECURE		06/15/2022	SINKING PAYMENT		28,571	28,571	28,571	28,572	0	0	0	0	0	28,571	0	0	0	513	12/15/2030	1 A
76221T-AN-9	Rhode Island Housing and-REVENUE BONDS		06/15/2022	CALL 100		375,000	375,000	375,000	375,000	0	0	0	0	0	375,000	0	0	0	9,843	10/01/2033	1 B FE
88275F-NU-9	Texas Department of Hous-REVENUE BONDS		06/01/2022	CALL 100		45,000	45,000	45,000	45,046	0	(2)	0	(2)	0	45,044	0	(44)	(44)	708	09/01/2039	1 B FE
91412G-GX-7	University of California-REVENUE BONDS		05/15/2022	CALL 100		60,000	60,000	63,250	61,926	0	(60)	0	(60)	0	61,866	0	(1,866)	(1,866)	1,439	05/15/2031	1 C FE
91754Q-BL-3	Utah State Board of Rege-REVENUE BONDS		04/01/2022	MATURITY		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	26,450	04/01/2022	1 C FE
92812U-Q3-5	Virginia Housing Develop-REVENUE BONDS		06/01/2022	CALL 100		117,707	117,707	117,707	117,708	0	0	0	0	0	117,708	0	(1)	(1)	1,446	12/25/2043	1 A FE
92812U-Q4-3	Virginia Housing Develop-REVENUE BONDS		05/01/2022	CALL 100		49,034	49,034	49,034	49,034	0	0	0	0	0	49,034	0	0	0	386	10/25/2037	1 A FE
92812U-Q6-8	Virginia Housing Develop-REVENUE BONDS		05/01/2022	CALL 100		66,255	66,255	66,255	66,242	0	0	0	0	0	66,242	0	13	13	454	06/25/2041	1 A FE
92812U-Q7-6	Virginia Housing Develop-REVENUE BONDS		05/01/2022	CALL 100		63,387	63,387	63,387	63,387	0	0	0	0	0	63,387	0	0	0	352	10/25/2049	1 A FE
92813T-EE-6	Virginia Housing Develop-REVENUE BONDS		05/25/2022	CALL 100		52,485	52,485	52,485	52,458	0	0	0	0	0	52,458	0	27	27	487	08/25/2042	1 B FE
0909999999	Subtotal - Bonds - U.S. Special Revenues					7,545,947	7,545,947	7,582,799	7,565,378	0	(238)	0	(238)	0	7,565,139	0	(19,192)	(19,192)	160,433	XXX	XXX
000366-AA-2	AASET 2017-1 TRUST-SERIES 17-1A CLASS A		06/16/2022	PAYDOWN		12,659	12,659	12,698	12,659	0	0	0	0	0	12,659	0	0	0	221	05/16/2042	2 B FE
00038R-AA-4	Aaset 2019-2 Trust-AASET 2019-2 A		06/16/2022	PAYDOWN		29,614	29,614	29,614	29,614	0	0	0	0	0	29,614	0	0	0	359	10/16/2039	2 C FE
00192J-AA-4	APS Resecuritization Tru-APS 2016-1 1A		06/01/2022	PAYDOWN		89,215	89,215	79,513	86,728	0	2,487	0	2,487	0	89,215	0	0	0	129	07/01/2057	1 A FE
00217L-AA-0	AREIT 2019-CRE3 Trust-AREIT 2019-CRE3 A		06/16/2022	PAYDOWN		15,286	15,286	15,286	15,286	0	0	0	0	0	15,286	0	0	0	320	09/14/2036	2 A FE
00255U-AA-3	AASET 2020-1 Trust-AASET 2020-1A A		06/15/2022	PAYDOWN		484,549	484,549	484,540	484,547	0	1	0	1	0	484,549	0	0	0	6,514	01/16/2040	2 A FE
004375-FG-1	ACCREDITED MORTGAGE LOAN-ACCR 2006-1 44		06/27/2022	PAYDOWN		79,644	79,644	69,564	76,778	0	2,867	0	2,867	0	79,644	0	0	0	189	04/25/2036	1 A FM
006346-AS-9	ADAMS OUTDOOR ADV SECD REV NT SER 2018-1		06/15/2022	PAYDOWN		12,744	12,744	12,812	12,786	0	(42)	0	(42)	0	12,744	0	0	0	255	11/15/2048	1 F FE
007036-GS-9	Adjustable Rate Mortgage-ARMT 2005-2 2A1		06/01/2022	PAYDOWN		28,086	28,086	26,278	26,254	0	1,832	0	1,832	0	28,086	0	0	0	447	06/01/2035	1 A FM
00846U-AJ-0	Agilent Technologies Inc-SENIOR UNSECURE		05/04/2022	CALL 101.446		3,043,380	3,000,000	2,986,320	2,997,579	0	422	0	422	0	2,998,001	0	45,379	45,379	93,323	07/15/2023	2 A FE
02147W-AT-6	Alternative Loan Trust 2-CWALT 2006-26CB		06/01/2022	PAYDOWN		1,408	1,537	1,089	1,089	0	410	0	410	0	1,408	0	0	0	38	09/01/2036	4 B FM

STATEMENT AS OF JUNE 30, 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 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
.02660L-AA-8	American Home Mortgage A-AHMA 2006-4 1A1		06/27/2022	PAYDOWN		4,050	4,050	3,037	2,091	.0	1,959	.0	1,959	.0	4,050	.0	.0	.0	.9	10/25/2046	1.D FM
.02665U-AA-3	AMERICAN HOMES 4 RENT-SERIES 2014-SFR2 C		06/01/2022	PAYDOWN		4,342	4,342	4,341	4,337	.0	.5	.0	.5	.0	4,342	.0	.0	.0	.68	10/01/2036	1.A FE
.02665X-AA-7	American Homes 4 Rent 20-AH4R 2014-SFR3		06/01/2022	PAYDOWN		15,167	15,167	15,299	15,196	.0	(29)	.0	(29)	.0	15,167	.0	.0	.0	.243	12/01/2036	1.A FE
.02666A-AA-6	American Homes 4 Rent 20-AH4R 2015-SFR1		06/01/2022	PAYDOWN		11,218	11,218	11,218	11,205	.0	.13	.0	.13	.0	11,218	.0	.0	.0	.162	04/01/2052	1.A FE
.02666B-AA-4	AMERICAN HOMES 4 RENT-SERIES 2015-SFR2 C		06/01/2022	PAYDOWN		2,094	2,094	2,094	2,093	.0	.1	.0	.1	.0	2,094	.0	.0	.0	.33	10/01/2052	1.A FE
.02666B-AG-1	American Homes 4 Rent 20-AH4R 2015-SFR2		06/01/2022	PAYDOWN		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	10/01/2052	6. *
.038370-AA-0	Aqua Finance Trust 2019-AQFIT 2019-A A		06/15/2022	PAYDOWN		62,359	62,359	62,349	62,350	.0	.9	.0	.9	.0	62,359	.0	.0	.0	.805	07/16/2040	1.F FE
.038413-AA-8	Aqua Finance Trust 2020-AQFIT 2020-AA A		06/17/2022	PAYDOWN		139,683	139,683	139,657	139,659	.0	.23	.0	.23	.0	139,683	.0	.0	.0	1,092	07/17/2046	1.F FE
.05379B-AP-2	Avista Corp-FIRST LIEN		04/01/2022	MATURITY		3,000,000	3,000,000	2,993,100	2,999,832	.0	168	.0	168	.0	3,000,000	.0	.0	.0	76,875	04/01/2022	1.G FE
.05533N-AJ-3	BCAP LLC 2010-RR12 Trust-BCAP 2010-RR12		06/01/2022	PAYDOWN		21,217	25,352	22,211	24,256	.0	488	.0	488	.0	21,217	.0	.0	.0	.236	06/01/2037	3.B FM
.05541D-AU-0	BCAP LLC 2012-RR8 Trust-BCAP 2012-RR8 4A		06/22/2022	PAYDOWN		33,869	33,869	27,984	32,748	.0	1,121	.0	1,121	.0	33,869	.0	.0	.0	.59	11/20/2036	1.A FM
.058931-AD-8	Banc of America Funding -BAFC 2006-3 2A1		05/01/2022	PAYDOWN		4,148	4,483	3,656	3,214	.0	1,199	.0	1,199	.0	4,148	.0	.0	.0	.67	03/01/2036	1.D FM
.058931-AT-3	Banc of America Funding -BAFC 2006-3 4A1		06/01/2022	PAYDOWN		4,813	4,813	4,699	.0	.0	114	.0	114	.0	4,813	.0	.0	.0	.74	03/01/2036	3.B FM
.05949A-HB-6	Banc of America Mortgage-BOAMS 2005-A 2A		06/01/2022	PAYDOWN		6,929	6,929	6,699	6,716	.0	213	.0	213	.0	6,929	.0	.0	.0	.62	02/01/2035	1.A FM
.05949A-HB-4	Banc of America Mortgage-BOAMS 2005-A 2A		05/01/2022	PAYDOWN		5,715	5,715	5,565	5,603	.0	113	.0	113	.0	5,715	.0	.0	.0	.49	02/01/2035	1.A FM
.05949C-GW-0	Banc of America Mortgage-BOAMS 2005-8 A9		06/01/2022	PAYDOWN		8,966	9,963	9,586	9,369	.0	431	.0	431	.0	8,966	.0	.0	.0	.269	09/01/2035	3.B FM
.05949C-HM-1	Banc of America Mortgage-BOAMS 2005-1 1A		06/01/2022	PAYDOWN		3,732	4,384	3,801	4,227	.0	381	363	.18	.0	3,732	.0	.0	.0	.38	10/01/2035	1.D FM
.05949C-KS-4	Banc of America Mortgage-BOAMS 2005-J 2A		05/01/2022	PAYDOWN		184	184	180	189	.0	(5)	.0	(5)	.0	184	.0	.0	.0	.1	11/01/2035	3.B FM
.05949T-AJ-7	Banc of America Funding -BAFC 2006-1 1A2		05/01/2022	PAYDOWN		16,784	16,784	18,320	.0	(1,536)	.0	.0	(1,536)	.0	16,784	.0	.0	.0	.317	01/01/2036	1.A FM
.05951F-AB-0	Banc of America Funding -BAFC 2007-1 1A1		06/01/2022	PAYDOWN		3,559	3,448	3,276	2,698	.0	749	.0	749	.0	3,559	.0	.0	.0	.86	01/01/2037	1.D FM
.05951U-AC-5	Banc of America Funding -BAFC 2006-BT2 A		06/01/2022	PAYDOWN		651	650	615	485	.0	165	.0	165	.0	651	.0	.0	.0	.16	10/01/2036	1.D FM
.059522-AU-6	Banc of America Funding -BAFC 2007-C 1A2		06/01/2022	PAYDOWN		34,402	35,165	32,432	32,069	.0	3,024	.0	3,024	.0	34,402	.0	.0	.0	.450	05/01/2036	1.D FM
.05953Y-AH-4	Banc of America Funding -BAFC 2007-4 1A1		06/01/2022	PAYDOWN		3,481	3,332	2,911	2,835	.0	519	.0	519	.0	3,481	.0	.0	.0	.62	05/01/2037	1.A FM
.05990H-AH-6	Banc of America Funding -BAFC 2010-R2 1A		06/01/2022	PAYDOWN		20,275	21,192	13,409	11,981	.0	8,849	.0	8,849	.0	20,275	.0	.0	.0	.539	08/01/2037	1.D FM
.05990H-AQ-6	Banc of America Funding -BAFC 2010-R2 3A		06/01/2022	PAYDOWN		6,453	6,453	6,274	6,143	.0	310	.0	310	.0	6,453	.0	.0	.0	.78	07/01/2035	1.A FM
.07384M-S7-8	Bear Stearns ARM Trust 2-BSARM 2004-5 2A		06/01/2022	PAYDOWN		33,728	33,728	33,875	33,333	.0	395	.0	395	.0	33,728	.0	.0	.0	.403	07/01/2034	1.A FM
.07384Y-KF-2	Bear Stearns Asset Backe-BSABS 2003-AC4		06/01/2022	PAYDOWN		12,217	12,217	12,347	12,103	.0	114	.0	114	.0	12,217	.0	.0	.0	.550	09/01/2033	1.A FM
.07396X-AH-9	Bear Stearns ALT-A Trust-BALTA 2007-1 21		05/01/2022	PAYDOWN		(1,519)	844	589	589	.0	(472)	.0	(472)	.0	(1,519)	.0	.0	.0	.10	01/01/2047	3.B FM
.09748R-AA-6	Bojangles Issuer LLC-BOJA 2020-1A A2		04/20/2022	PAYDOWN		6,250	6,250	6,250	6,250	.0	.0	.0	.0	.0	6,250	.0	.0	.0	.120	10/20/2050	2.B FE
.12326Q-AA-2	Business Jet Securities -BJETS 2019-1 A		05/15/2022	PAYDOWN		453,189	453,189	453,174	453,190	.0	(1)	.0	(1)	.0	453,189	.0	.0	.0	.22	11/15/2034	1.G FE
.12327F-AA-5	Business Jet Securities -BJETS 2020-1A A		06/15/2022	PAYDOWN		154,712	154,712	154,710	154,710	.0	.2	.0	.2	.0	154,712	.0	.0	.0	.1,653	11/15/2035	1.G FE
.12479R-AD-9	CAPITAL AUTOMOTIVE REIT-SERIES 17-1A CLA		06/30/2022	PAYDOWN		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.194	04/15/2047	1. FE
.12529L-AA-8	CFMT 2020-HB4 LLC-CFMT 2020-HB4 A		06/25/2022	PAYDOWN		536,262	536,262	536,262	532,318	.0	3,944	.0	3,944	.0	536,262	.0	.0	.0	.2,047	12/26/2030	1.A FE
.125431-AH-9	CHL Mortgage Pass-Through-CIHL 2006-HYB4		06/01/2022	PAYDOWN		24,411	24,295	23,765	13,353	.0	10,948	.0	10,948	.0	24,411	.0	.0	.0	.347	06/01/2036	1.D FM
.12544D-AG-4	CHL Mortgage Pass-Through-CIHL 2007-14 A7		06/01/2022	PAYDOWN		1,607	1,612	1,169	.0	.0	442	.0	442	.0	1,607	.0	.0	.0	.34	09/01/2037	1.D FM
.12544H-BF-6	CHL Mortgage Pass-Through-CIHL 2007-HY7 A		06/01/2022	PAYDOWN		1,059	850	1,063	1,063	.0	641	.0	641	.0	1,059	.0	.0	.0	.13	11/01/2037	1.A FM
.12545E-AK-2	CHL Mortgage Pass-Through-CIHL 2007-J2 2A		05/01/2022	PAYDOWN		(1)	.0	.0	.0	.0	.0	.0	.0	.0	(1)	.0	.0	.0	.(47)	07/01/2037	1.D FM
.12563L-AS-6	CLI Funding VI LLC-2020-3A A		06/18/2022	PAYDOWN		25,000	25,000	24,995	24,995	.0	.5	.0	.5	.0	25,000	.0	.0	.0	.216	10/18/2045	1.F FE
.12564E-AA-0	CIM Trust 2021-J2-CIM 2021-J2 A1		06/01/2022	PAYDOWN		43,176	43,176	43,662	43,658	.0	(482)	.0	(482)	.0	43,176	.0	.0	.0	.593	04/01/2051	1.A
.12564K-AA-6	CIM Trust 2021-J1-CIM 2021-J1 A1		06/01/2022	PAYDOWN		18,780	18,780	19,272	19,263	.0	(483)	.0	(483)	.0	18,780	.0	.0	.0	.184	03/01/2051	1.A
.12566U-AE-4	CitiMortgage Alternative-CMALT 2007-A2 1		06/01/2022	PAYDOWN		4,100	7,503	7,585	7,585	.0	(161)	.0	(161)	.0	4,100	.0	.0	.0	.277	02/01/2037	4.B FM
.12566U-AN-4	CitiMortgage Alternative-CMALT 2007-A2 1		05/01/2022	PAYDOWN		5,486	13,617	13,596	13,596	.0	(116)	.0	(116)	.0	5,486	.0	.0	.0	.302	02/01/2037	4.B FM
.12593F-BC-7	COMM 2015-LC21 Mortgage -COMM 2015-LC21		05/01/2022	PAYDOWN		101,473	101,473	102,135	101,699	.0	(226)	.0	(226)	.0	101,473	.0	.0	.0	.1,422	07/01/2048	1.A
.12624K-AD-8	COMM 2012-CORE2 MORTGAGE-COMM 2012-CR2 A		06/01/2022	PAYDOWN		3,765,427	3,765,427	3,859,319	3,766,959	.0	(1,533)	.0	(1,533)	.0	3,765,427	.0	.0	.0	.44,667	08/01/2045	1.A FM
.12625U-BF-9	COMM 2013-CORE9 Mortgage-COMM 2013-CR9 A		06/01/2022	PAYDOWN		285,053	285,053	295,733	286,625	.0	(1,572)	.0	(1,572)	.0	285,053	.0	.0	.0	.5,670	07/01/2037	1.A
.12628L-AD-2	CSAB Mortgage-Backed Tru-CSAB 2006-4 A2A		06/01/2022	PAYDOWN		13,691	13,691	4,215	4,215	.0	9,476	.0	9,476	.0	13,691	.0	.0	.0	.73	12/01/2036	1.D FM
.12632Q-AW-3	COMM 2014-CORE18 Mortgag-COMM 2014-CR18		05/01/2022	PAYDOWN		12,581	12,581	12,706	12,598	.0	(17)	.0	(17)	.0	12,581	.0	.0	.0	.186	07/01/2047	1.A
.12638P-AB-5	CSMC Mortgage-Backed Tru-CSMC 2007-3 1A1		06/01/2022	PAYDOWN		15,637	15,637	5,562	5,562	.0	10,075	.0	10,075	.0	15,637	.0	.0	.0	.104	04/01/2037	1.D FM
.12641P-AN-4	CSMC Series 2009-6R-CSMC 2009-6R 2A3		05/16/2022	PAYDOWN		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.2,429	10/01/2035	1. FM
.12641P-AR-5	CSMC Series 2009-6R-CSMC 2009-6R 2A6		05/16/2022	CREDIT SUISSE SECURI		.0	.0	.0	.0	.0	(301)	.0	(301)	.0	(301)	.0	.301	.301	.0	10/01/2035	5.B FM
.12641Q-AA-0	CSMC Series 2009-7R-CSMC 2009-7R 3A3		05/16/2022	PAYDOWN		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	(24,798)	09/01/2037	3. FM
.12641Q-AJ-1	CSMC Series 2009-7R-CSMC 2009-7R 4A5		05/16/2022	CREDIT SUISSE SECURI		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.153	07/01/2037	1. FM
.12641Q-AQ-5	CSMC Series 2009-7R-CSMC 2009-7R 5A3		05/16/2022	PAYDOWN		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.5,810	11/01/2035	1. FM
.12641Q-BX-9	CSMC Series 2009-7R-CSMC 2009-7R 9A4		05/16/2022	CREDIT SUISSE SECURI		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.532	08/01/2035	3. FM

STATEMENT AS OF JUNE 30, 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
12641Q-CJ-9	CSMC Series 2009-7R-CSMC 2009-7R 11A2		05/16/2022	CREDIT SUISSE SECURI		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	1,388	02/01/2035	1. FM
12641Q-CS-9	CSMC Series 2009-7R-CSMC 2009-7R 12A5		05/16/2022	CREDIT SUISSE SECURI		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	520	01/01/2036	3. FM
12641Q-DH-2	CSMC Series 2009-7R-CSMC 2009-7R 14A6		05/16/2022	CREDIT SUISSE SECURI		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	1,207	04/01/2037	1. FM
12641Q-EM-0	CSMC Series 2009-7R-CSMC 2009-7R 18A3		05/16/2022	CREDIT SUISSE SECURI		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	347	03/01/2037	1. FM
12641Q-EN-8	CSMC Series 2009-7R-CSMC 2009-7R 18A4		05/16/2022	CREDIT SUISSE SECURI		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	347	03/01/2037	1. FM
12641Q-EP-3	CSMC Series 2009-7R-CSMC 2009-7R 18A5		05/16/2022	CREDIT SUISSE SECURI		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	386	03/01/2037	4. FM
12641Q-EQ-1	CSMC Series 2009-7R-CSMC 2009-7R 18A6		05/16/2022	CREDIT SUISSE SECURI		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	772	03/01/2037	5. FM
12641Q-EW-8	CSMC Series 2009-7R-CSMC 2009-7R 1A2		05/16/2022	CREDIT SUISSE SECURI		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	315	03/01/2036	1. FM
12641T-AB-2	CSMC Series 2009-5R-CSMC 2009-5R 1A2		06/01/2022	PAYDOWN		15,567	15,567	11,868	11,258	.0	4,302	.0	4,302	.0	15,567	.0	.0	.0	501	06/01/2036	1.D FM
12646U-AK-4	CSMC Trust 2013-IVR1-CSMC 2013-IVR1 A2		06/01/2022	PAYDOWN		17,291	17,291	16,167	16,368	.0	924	.0	924	.0	17,291	.0	.0	.0	229	03/01/2043	1.A
12646U-AH-7	CSMC Trust 2013-IVR2-CSMC 2013-IVR2 A2		06/01/2022	PAYDOWN		18,933	18,933	17,896	17,896	.0	1,036	.0	1,036	.0	18,933	.0	.0	.0	207	04/01/2043	1.A
12647P-AK-4	CSMC Trust 2013-7-CSMC 2013-7 A6		06/01/2022	PAYDOWN		27,913	27,913	26,901	27,004	.0	909	.0	909	.0	27,913	.0	.0	.0	437	08/01/2043	1.A
126650-AW-0	CVS Pass-Through Trust-FIRST LIEN		06/10/2022	SINKING PAYMENT		25,099	25,099	25,099	25,101	(1)	(1)	.0	(1)	.0	25,099	.0	.0	.0	554	01/11/2027	2.B
126670-JP-4	CHL Mortgage Pass-Through-CIHL 2005-HYB9		06/01/2022	PAYDOWN		12,990	12,460	10,867	10,211	.0	1,855	.0	1,855	.0	12,990	.0	.0	.0	127	02/01/2036	1.D FM
126670-NY-0	CIABS Asset-Backed Certi-CIHL 2005-16 2AF		06/01/2022	PAYDOWN		21,409	21,409	20,504	2,765	.0	18,644	.0	18,644	.0	21,409	.0	.0	.0	381	05/01/2036	1.A FM
12667F-4N-2	Alternative Loan Trust 2-CIHALT 2005-7CB		06/01/2022	PAYDOWN		15,328	15,562	13,756	13,766	.0	1,737	.0	1,737	.0	15,328	.0	.0	.0	368	03/01/2038	1.D FM
12667F-5E-1	Alternative Loan Trust 2-CIHALT 2005-6CB		06/01/2022	PAYDOWN		19,921	20,097	18,434	17,551	.0	2,325	.0	2,325	.0	19,921	.0	.0	.0	451	04/01/2035	1.D FM
12667G-AC-7	Alternative Loan Trust 2-CIHALT 2005-13CB		06/01/2022	PAYDOWN		7,939	8,272	7,573	7,323	.0	918	.0	918	.0	7,939	.0	.0	.0	189	05/01/2035	1.D FM
12668A-PC-3	Alternative Loan Trust 2-CIHALT 2005-54CB		06/01/2022	PAYDOWN		9,750	14,976	12,857	12,857	.0	1,304	.0	1,304	.0	9,750	.0	.0	.0	346	11/01/2035	1.D FM
126694-2H-0	CHL Mortgage Pass-Through-CIHL 2006-10 1A		06/01/2022	PAYDOWN		7,993	8,011	5,183	5,183	.0	2,820	.0	2,820	.0	7,993	.0	.0	.0	189	05/01/2036	1.D FM
126694-AF-2	CHL Mortgage Pass-Through-CIHL 2006-HYB3		06/01/2022	PAYDOWN		10,875	10,811	10,382	10,382	.0	481	.0	481	.0	10,875	.0	.0	.0	123	05/01/2036	1.D FM
126694-CS-5	CHL Mortgage Pass-Through-CIHL 2005-21 A1		06/01/2022	PAYDOWN		21,039	24,573	20,190	24,573	.0	3,753	.0	3,753	.0	21,039	.0	.0	.0	411	10/01/2035	4.B FM
126694-05-4	CHL Mortgage Pass-Through-CIHL 2006-HYB2		06/01/2022	PAYDOWN		28,011	27,997	24,523	18,816	.0	9,150	.0	9,150	.0	28,011	.0	.0	.0	294	04/01/2036	1.D FM
126694-07-0	CHL Mortgage Pass-Through-CIHL 2006-HYB2		06/01/2022	PAYDOWN		1,322	1,327	1,211	1,285	.0	41	.0	41	.0	1,322	.0	.0	.0	18	04/01/2036	1.A FM
126694-HP-6	CHL Mortgage Pass-Through-CIHL 2005-25 A1		05/01/2022	PAYDOWN		7,049	6,983	5,306	.0	.0	1,728	.0	1,728	.0	7,049	.0	.0	.0	138	11/01/2035	1.D FM
126694-LC-0	CHL Mortgage Pass-Through-CIHL 2005-24 A3		06/01/2022	PAYDOWN		23,619	24,302	18,540	.0	.0	5,514	.0	5,514	.0	23,619	.0	.0	.0	417	11/01/2035	3.B FM
12669D-US-5	CHL Mortgage Pass-Through-CIHL 2002-39 A1		06/01/2022	PAYDOWN		1,254	1,257	1,246	1,318	.0	.0	.0	.0	.0	1,224	.0	31	31	30	02/01/2033	1.D FM
12669F-V8-3	CHL Mortgage Pass-Through-CIHL 2004-HYB4		06/01/2022	PAYDOWN		10,395	10,395	10,411	10,380	.0	15	.0	15	.0	10,395	.0	.0	.0	134	09/01/2034	1.A FM
12669G-3S-8	CHL Mortgage Pass-Through-CIHL 2005-16 A2		06/01/2022	PAYDOWN		7,877	7,784	6,554	.0	.0	1,243	.0	1,243	.0	7,877	.0	.0	.0	130	09/01/2035	2.B FM
12669G-4K-4	CHL Mortgage Pass-Through-CIHL 2005-J3 1A		05/01/2022	PAYDOWN		6,400	7,071	5,985	.0	.0	983	.0	983	.0	6,400	.0	.0	.0	98	09/01/2035	2.B FM
12669G-R4-5	CHL Mortgage Pass-Through-CIHL 2005-15 A8		06/01/2022	PAYDOWN		594	594	555	401	.0	194	.0	194	.0	594	.0	.0	.0	61	08/01/2035	1.D FM
14576A-AA-0	Cars Net Lease Mortgage -CARM 2020-1A A1		06/15/2022	PAYDOWN		5,000	5,000	4,998	4,998	.0	2	.0	2	.0	5,000	.0	.0	.0	42	12/15/2050	1.A FE
152314-KJ-8	Centex Home Equity Loan -CXHE 2004-C AFS		06/01/2022	PAYDOWN		59,760	59,760	59,611	59,622	.0	138	.0	138	.0	59,760	.0	.0	.0	1,262	06/01/2034	1.A FM
161546-CW-4	Chase Funding Trust Seri-CFAB 2002-3 1A5		06/01/2022	PAYDOWN		10,503	10,503	10,503	10,473	.0	30	.0	30	.0	10,503	.0	.0	.0	243	06/01/2032	1.A FM
16162W-PV-5	Chase Mortgage Finance T-CHASE 2005-A2 1		06/01/2022	PAYDOWN		1,330	1,485	1,276	975	.0	488	.0	488	.0	1,330	.0	.0	.0	19	01/01/2036	1.D FM
16162X-AD-9	Chase Mortgage Finance T-CHASE 2006-S3 1		06/25/2022	PAYDOWN		862	862	752	479	.0	383	.0	383	.0	862	.0	.0	.0	26	11/25/2036	1.D FM
16163C-AG-7	Chase Mortgage Finance T-CHASE 2006-A1 2		06/01/2022	PAYDOWN		14,465	15,494	11,429	10,994	.0	4,215	.0	4,215	.0	14,465	.0	.0	.0	233	09/01/2036	1.D FM
16165M-AG-3	ChaseFlex Trust Series 2-CFKX 2006-2 A5		06/01/2022	PAYDOWN		7,721	6,174	6,042	.0	.0	200	.0	200	.0	7,721	.0	.0	.0	107	09/01/2036	1.D FM
166764-AH-3	CHEVRON CORP-SR UNSECURED		05/11/2022	CALL 101.059372		2,021,187	2,000,000	2,000,000	2,000,000	.0	.0	.0	.0	.0	2,000,000	.0	21,187	21,187	24,287	06/24/2023	1.D FE
17025A-AH-5	CHL Mortgage Pass-Through-CIHL 2006-17 A8		06/25/2022	PAYDOWN		1,757	1,754	1,092	.0	.0	663	.0	663	.0	1,757	.0	.0	.0	48	12/25/2036	1.D FM
17181C-AA-6	CIM Small Business Loan -CIMLT 2018-1A A		06/20/2022	PAYDOWN		44,778	44,778	44,778	44,776	.0	1	.0	1	.0	44,778	.0	.0	.0	278	03/20/2043	1.C FE
17307G-ED-6	Citigroup Mortgage Loan -CIMLT1 2004-HYB2		06/01/2022	PAYDOWN		20,282	20,282	19,187	18,904	.0	1,378	.0	1,378	.0	20,282	.0	.0	.0	180	03/01/2034	1.A FM
17312H-AF-6	Citicorp Residential Mor-CRMSI 2007-2 A6		06/01/2022	PAYDOWN		956	956	920	929	.0	28	.0	28	.0	956	.0	.0	.0	18	06/01/2037	1.A FM
17315X-AF-8	Citigroup Mortgage Loan -CIMLT1 2009-9 2A		06/01/2022	PAYDOWN		934	934	708	799	.0	135	.0	135	.0	934	.0	.0	.0	12	11/01/2035	1.D FM
17323M-AE-5	Citigroup Mortgage Loan -CIMLT1 2015-A B3		06/01/2022	PAYDOWN		43,051	43,051	39,123	39,136	.0	3,915	.0	3,915	.0	43,051	.0	.0	.0	858	06/01/2058	1.A
19421U-AA-2	College Ave Student Loan-CASL 2019-A A1		06/27/2022	PAYDOWN		28,982	28,982	28,862	28,862	.0	119	.0	119	.0	28,982	.0	.0	.0	171	12/28/2048	1.A FE
19687Y-AA-3	COLT 2020-RPL1 Trust-COLT 2020-RPL1 A1		06/01/2022	PAYDOWN		143,131	143,131	143,131	143,128	.0	3	.0	3	.0	143,131	.0	.0	.0	816	01/01/2065	1.A FE
20048E-AY-7	COMM 2013-LC6 MORTGAGE T-COMM 2013-LC6 A		06/01/2022	PAYDOWN		455,677	455,677	419,080	451,247	.0	4,430	.0	4,430	.0	455,677	.0	.0	.0	6,673	01/01/2046	1.A
20267U-AA-7	COMMONBOND STUDENT LOAN -SERIES 16-B CLA		06/25/2022	PAYDOWN		27,927	27,927	27,920	27,922	.0	5	.0	5	.0	27,927	.0	.0	.0	299	10/25/2040	1.A FE
20826F-AQ-9	ConocoPhillips Co-SENIOR UNSECURED		05/11/2022	CALL 105.535246		3,166,057	3,000,000	2,998,800	2,999,581	.0	41	.0	41	.0	2,999,622	.0	166,46				

STATEMENT AS OF JUNE 30, 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-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
225458-L5-5	Credit Suisse First Bost-CSFB 2005-7 1A1		06/01/2022	PAYDOWN		10,612	4,355	4,258	.0	.0	.500	.0	.500	.0	10,612	.0	.0	.0	.66	08/01/2035	2.B FM
225470-Q8-9	CSMC Mortgage-Backed Tru-CSMC 2006-3 5A5		06/01/2022	PAYDOWN		8,355	8,355	4,008	4,008	.0	4,347	.0	4,347	.0	8,355	.0	.0	.0	.185	04/01/2036	1.D FM
225470-VF-7	CSMC Mortgage-Backed Tru-CSMC 2006-1 3A1		06/01/2022	PAYDOWN		2,978	2,978	1,900	1,900	.0	1,078	.0	1,078	.0	2,978	.0	.0	.0	.72	02/01/2036	1.D FM
22944P-AA-5	CSMC Trust 2013-TH1-CSMC 2013-TH1 A1		06/01/2022	PAYDOWN		13,459	13,459	12,086	12,145	.0	1,314	.0	1,314	.0	13,459	.0	.0	.0	.115	02/01/2043	1.A
233046-AF-8	DNKN 2017-1A A211		05/20/2022	PAYDOWN		10,000	10,000	10,000	10,000	.0	.0	.0	.0	.0	10,000	.0	.0	.0	.202	11/20/2047	2.B FE
233046-AM-3	DB Master Finance LLC-DNKN 2019-1AW A23W		05/20/2022	PAYDOWN		8,125	8,125	8,245	8,218	.0	(93)	.0	(93)	.0	8,125	.0	.0	.0	.244	05/20/2049	1.C FE
24763L-FN-5	Delta Funding Home Equit-DELHE 1999-2 A7		06/01/2022	PAYDOWN		4,124	4,124	4,124	2,413	.0	1,711	.0	1,711	.0	4,124	.0	.0	.0	.50	08/01/2030	1.A FM
251510-DQ-3	Deutsche Alt-A Securitie-DBALT 2005-2 2A		06/25/2022	PAYDOWN		.48	.48	.41	.55	.0	(.7)	.0	(.7)	.0	.48	.0	.0	.0	.0	03/25/2023	1.A FM
25432G-AC-3	Dime Community Bancshare-SUBORDINATED		06/15/2022	CALL 100	2,000,000	2,000,000	2,000,000	2,000,000	2,000,001	.0	(1)	.0	(1)	.0	2,000,000	.0	.0	.0	.45,000	06/15/2027	2.C FE
25755T-AE-0	DOMINOS PIZZA MASTER ISS-SERIES 2015-1A		04/25/2022	PAYDOWN		5,000	5,000	5,000	5,000	.0	.0	.0	.0	.0	5,000	.0	.0	.0	.112	10/25/2045	2.A FE
25755T-AH-3	DOMINOS PIZZA MASTER ISS-SERIES 17-1A CL		04/25/2022	PAYDOWN		7,500	7,500	7,500	7,500	.0	.0	.0	.0	.0	7,500	.0	.0	.0	.154	07/25/2047	2.A FE
25755T-AL-4	Domino's Pizza Master Is-DPABS 2019-1A A		04/25/2022	PAYDOWN		3,750	3,750	3,750	3,750	.0	.0	.0	.0	.0	3,750	.0	.0	.0	.69	10/25/2049	2.A FE
25755T-AM-2	Domino's Pizza Master Is-DPABS 2019-1AW		04/25/2022	PAYDOWN		17,500	17,500	17,509	17,510	.0	(10)	.0	(10)	.0	17,500	.0	.0	.0	.211	10/25/2049	1.C FE
26209X-AC-5	DRIVEN BRANDS FUNDING LL-HONK 2020-2A A2		04/20/2022	PAYDOWN		2,500	2,500	2,500	2,500	.0	.0	.0	.0	.0	2,500	.0	.0	.0	.40	01/20/2051	2.C FE
30260G-AA-4	FCI Funding 2021-1 LLC-FCITL 2021-1A A		06/15/2022	PAYDOWN		226,391	226,391	226,381	226,382	.0	.9	.0	.9	.0	226,391	.0	.0	.0	.1,143	04/15/2033	1.A FE
31737V-AA-4	Finance of America HECM -FAHB 2020-HB2 A		06/25/2022	PAYDOWN		286,377	286,377	284,096	284,399	.0	1,978	.0	1,978	.0	286,377	.0	.0	.0	.1,902	07/25/2030	1.A FE
32010L-AN-4	First Eagle Commercial L-NISTR 2016-1A A		04/25/2022	PAYDOWN		237,789	237,789	237,786	237,764	.0	.26	.0	.26	.0	237,789	.0	.0	.0	.3,987	01/25/2032	1.A FE
32027L-AE-5	First Franklin Mortgage -FFML 2006-FF14		06/27/2022	PAYDOWN		36,995	36,995	33,041	35,312	.0	1,683	.0	1,683	.0	36,995	.0	.0	.0	.66	10/25/2036	1.A FM
32051G-T7-0	First Horizon Alternativ-FHAMS 2006-FA1		06/01/2022	PAYDOWN		7,277	7,698	4,761	4,763	.0	2,774	.0	2,774	.0	7,277	.0	.0	.0	.197	04/01/2036	3.B FM
32051G-XQ-3	First Horizon Mortgage P-FHASI 2005-AR5		06/01/2022	PAYDOWN		3,204	3,204	3,058	2,793	.0	.411	.0	.411	.0	3,204	.0	.0	.0	.36	11/01/2035	3.B FM
32051G-XV-2	First Horizon Mortgage P-FHASI 2005-AR5		06/01/2022	PAYDOWN		2,321	2,379	2,345	2,148	.0	.230	.0	.230	.0	2,321	.0	.0	.0	.28	11/01/2035	1.D FM
32052D-AG-6	First Horizon Alternativ-FHAMS 2006-FA8		06/01/2022	PAYDOWN		1,558	1,544	1,216	.912	.304	.330	.0	.634	.0	1,558	.0	.0	.0	.34	02/01/2037	1.D FM
347466-AE-4	Fort Irwin Land LLC-UNSECURED		06/15/2022	SINKING PAYMENT		46,789	46,789	44,071	45,039	.0	1,751	.0	1,751	.0	46,789	.0	.0	.0	.1,240	12/15/2035	1.F FE
35040U-AA-9	Foundation Finance Trust-FFIN 2017-1A A		06/15/2022	PAYDOWN		62,989	62,989	62,980	62,989	.0	.1	.0	.1	.0	62,989	.0	.0	.0	.859	07/15/2033	1.A FE
35041J-AA-3	Foundation Finance Trust-FFIN 2019-1A A		06/15/2022	PAYDOWN		44,588	44,588	44,581	43,980	.0	.608	.0	.608	.0	44,588	.0	.0	.0	.710	11/15/2034	1.B FE
361448-AN-3	GATX CORP-SENIOR UNSECURED NOTE		04/12/2022	CALL 100.66	2,013,200	2,013,200	2,000,000	1,981,000	1,998,924	.0	.548	.0	.548	.0	1,999,472	.0	13,728	13,728	.30,875	06/15/2022	2.B FE
3622EB-AB-1	GSAA Home Equity Trust 2-GSAA 2006-15 AF		06/01/2022	PAYDOWN		6,365	6,365	4,010	1,907	.0	4,459	.0	4,459	.0	6,365	.0	.0	.0	.50	09/01/2036	1.D FM
362341-AA-4	GSR Mortgage Loan Trust -GSR 2006-AR1 2A		04/01/2022	PAYDOWN		2,590	2,566	2,455	2,486	.0	.94	.0	.94	.0	2,590	.0	.0	.0	.25	01/01/2036	1.D FM
362341-SG-5	GSR MORTGAGE LOAN TRUST-SERIES 2005-AR6		06/01/2022	PAYDOWN		60,755	33,583	30,435	30,662	.0	5,453	.0	5,453	.0	60,755	.0	.0	.0	.353	09/01/2035	3.B FM
36242D-FS-7	GSR Mortgage Loan Trust -GSR 2004-11 2A1		06/01/2022	PAYDOWN		31,554	31,554	31,721	31,506	.0	.47	.0	.47	.0	31,554	.0	.0	.0	.382	09/01/2034	1.A FM
36242D-PG-2	GSR Mortgage Loan Trust -GSR 2004-14 3A2		05/01/2022	PAYDOWN		27,062	27,062	26,619	26,445	.0	.617	.0	.617	.0	27,062	.0	.0	.0	.294	12/01/2034	1.A FM
36242D-VA-8	GSR Mortgage Loan Trust -GSR 2005-1F 1A6		06/01/2022	PAYDOWN		6,900	6,900	6,793	.0	.0	.206	.0	.206	.0	6,900	.0	.0	.0	.10	02/01/2035	1.D FM
36298G-AA-7	GSPA Monetization Trust-SECURED		06/09/2022	SINKING PAYMENT		28,834	28,834	29,487	29,144	.0	(.311)	.0	(.311)	.0	28,834	.0	.0	.0	.772	10/09/2029	2.A FE
391164-AF-7	GREAT PLAINS ENERGY INC-SR UNSECURED		06/15/2022	MATURITY	1,000,000	1,000,000	1,022,910	1,000,591	1,000,591	.0	(.591)	.0	(.591)	.0	1,000,000	.0	.0	.0	.26,460	06/15/2022	2.B FE
39678W-AA-6	Greenwich Capital Struct-GCSP 2005-1 A1		06/01/2022	PAYDOWN		5,624	5,624	5,595	5,708	.0	(85)	.0	(85)	.0	5,624	.0	.0	.0	.102	09/01/2034	1.A FM
436993-AA-9	Home BancShares Inc/AR-SUBORDINATED		04/15/2022	CALL 100	2,000,000	2,000,000	1,999,940	2,000,240	2,000,240	.0	(240)	.0	(240)	.0	2,000,000	.0	.0	.0	.56,250	04/15/2027	2.B FE
43741A-AA-7	HomeBanc Mortgage Trust -HMBT 2007-1 11A		06/01/2022	PAYDOWN		3,452	1,743	1,731	1,731	.0	.35	.0	.35	.0	3,452	.0	.0	.0	.32	04/01/2047	1.D FM
44329H-AG-9	HP Communities LLC-FIRST LIEN		06/30/2022	SINKING PAYMENT	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.4,515	03/15/2023	1. FE
45254N-MZ-7	Impac CMB Trust Series 2-IMM 2005-2 1A2		06/27/2022	PAYDOWN		17,228	17,228	14,471	15,684	.0	1,544	.0	1,544	.0	17,228	.0	.0	.0	.75	04/25/2035	1.A FM
45254N-NT-0	Impac CMB Trust Series 2-IMM 2005-3 M1		06/27/2022	PAYDOWN		2,327	2,327	1,128	1,763	.0	.564	.0	.564	.0	2,327	.0	.0	.0	.10	08/25/2035	1.A FM
45866F-AA-2	INTERCONTINENTALEXCHANGE-SENIOR UNSECURE		06/12/2022	CALL 101.596809	1,015,968	1,000,000	992,250	998,399	998,399	.0	.383	.0	.383	.0	998,782	.0	17,186	17,186	.26,333	10/15/2023	1.G FE
46185J-AA-6	Invitation Homes 2018-SF-IHSFR 2018-SFR1		06/17/2022	PAYDOWN		10,031	10,031	10,031	10,031	.0	.0	.0	.0	.0	10,031	.0	.0	.0	.45	03/17/2037	1.A FE
46187X-AA-3	Invitation Homes 2018-SF-IHSFR 2018-SFR4		06/17/2022	PAYDOWN		23,887	23,887	21,618	23,887	.0	.0	.0	.0	.0	23,887	.0	.0	.0	.149	01/17/2038	1.A FE
46616M-AA-8	J G WENTWORTH RECV XXII-ASSET BKD NT 10-		06/15/2022	PAYDOWN		11,260	11,260	11,258	11,204	.0	.55	.0	.55	.0	11,260	.0	.0	.0	.183	12/15/2048	1.A FE
46616P-AA-1	JGWPT XXIII LLC-HENDR 2011-1A A		06/15/2022	PAYDOWN		25,758	25,758	25,751	25,751	.0	.7	.0	.7	.0	25,758	.0	.0	.0	.518	10/15/2056	1.A FE
46617A-AA-3	JGWPT XXVII LLC-ASSET BKD SERIES 2012-3		05/15/2022	PAYDOWN		47,362	47,362	46,887	46,950	.0	.412	.0	.412	.0	47,362	.0	.0	.0	.378	09/15/2065	1.A FE
46617F-AA-2	JGWPT XXVIII LLC-HENDR 2013-1A A		06/15/2022	PAYDOWN		13,506	13,506	13,496	13,498	.0	.8	.0	.8	.0	13,506	.0	.0	.0	.191	04/15/2067	1.A FE
46617J-AA-4	JGWPT XXIX LLC-HENDR 2013-2A A		06/15/2022	PAYDOWN		23,200	23,200	23,195	23,200	.0	.0	.0	.0	.0	23,200	.0	.0	.0	.398	03/15/2062	1.A FE
46617L-AA-9	JGWPT XXX LLC-HENDR 2013-3A A		06/15/2022	PAYDOWN		25,452	25,452	25,431	25,433	.0	.19	.0	.19	.0	25,452	.0	.0	.0	.424	01/17/2073	1.A FE
46617T-AA-2	JGWPT XXXI LLC-ASSET BKD SERIES 2014-1 C		06/15/2022	PAYDOWN		11,568	11,568	11,562	11,561	.0	.7	.0	.7	.0	11,568	.0	.0	.0	.187	03/15/2063	1.A FE
46618A-AA-2	JGWPT XXXII LLC-ASSET BKD SERIES 2014-2		06/15/2022	PAYDOWN		39,456	39,456	39,140	39,176	.0	.280	.0	.280	.0	39,456	.0	.0	.0	.616	01/17/2073	1.A FE
46618H-AA-7	J G WENTWORTH XXXIII LLC-ASSET BKD SER 2		06/15/2022	PAYDOWN		30,502	30,502	30,575	30,574	.0	(72)	.0	(72)	.0	30,502	.0	.0	.0	.429	06/15/2077	1.A FE
46618L-AA-8	J G WENTWORTH XXXIV LLC-ASSET BKD SER 20		06/15/2022	PAYDOWN		62,207	62,207	61,654	62,038	.0	.170	.0	.170	.0	62,207	.0	.0	.0	.868	09/15/2072	1.A FE
46619R-AA-4	J G WENTWORTH XXXV LLC-ASSET BKD NT 15-		06/15/2022	PAYDOWN		19,066	19,066	19,104	19,097	.0	(31)	.0	(31)	.0	19,066	.0	.0	.0	.307	03/15/2058	1.A FE

STATEMENT AS OF JUNE 30, 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-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
46620J-AA-9	J.G. Wentworth XXXVIII L-ENDOR 2017-1A A		06/15/2022	PAYDOWN		3,873	3,873	3,870	3,870	0	2	0	2	0	3,873	0	0	0	57	08/16/2060	1.A FE
466247-RP-0	JP Morgan Mortgage Trust-JPMIT 2005-A4 2		06/01/2022	PAYDOWN		8,873	8,873	7,875	8,096	0	778	0	778	0	8,873	0	0	0	128	07/01/2035	1.A FM
466247-ZP-1	JP Morgan Mortgage Trust-JPMIT 2005-S3 1		06/01/2022	PAYDOWN		1,633	1,656	1,068	0	0	580	0	580	0	1,633	0	0	0	29	01/01/2036	2.B FM
46627M-AD-9	JP Morgan Alternative Lo-JPALT 2005-S1 1		06/01/2022	PAYDOWN		5,448	5,451	5,241	2,537	0	2,921	0	2,921	0	5,448	0	0	0	144	12/01/2035	1.D FM
46627M-CY-1	JP Morgan Alternative Lo-JPALT 2006-A1 3		06/01/2022	PAYDOWN		68,216	68,216	57,967	54,778	0	13,438	0	13,438	0	68,216	0	0	0	806	03/01/2036	1.D FM
46627M-EC-7	JP Morgan Alternative Lo-JPALT 2006-S1 1		06/01/2022	PAYDOWN		7,299	7,277	6,786	4,350	0	2,943	0	2,943	0	7,299	0	0	0	154	03/01/2036	1.D FM
46627M-EJ-2	JP Morgan Alternative Lo-JPALT 2006-S1 1		06/01/2022	PAYDOWN		13,450	13,471	10,087	10,087	0	3,412	0	3,412	0	13,450	0	0	0	311	03/01/2036	4.B FM
46628L-AB-4	JP Morgan Mortgage Trust-JPMIT 2006-A4 1		06/01/2022	PAYDOWN		3,628	3,628	2,894	1,311	0	2,317	0	2,317	0	3,628	0	0	0	44	06/01/2036	1.D FM
46628V-AH-9	JP Morgan Alternative Lo-JPALT 2006-S3 A		05/01/2022	PAYDOWN		862	6,393	4,272	4,356	0	202	0	202	0	862	0	0	0	110	08/01/2036	1.D FM
46630P-AP-0	JP Morgan Mortgage Trust-JPMIT 2007-A2 3		06/01/2022	PAYDOWN		404	404	387	278	0	127	0	127	0	404	0	0	0	5	04/01/2037	1.D FM
46630W-AB-6	JP Morgan Mortgage Trust-JPMIT 2007-S2 1		06/01/2022	PAYDOWN		639	644	392	392	0	250	0	250	0	639	0	0	0	15	06/01/2037	4.B FM
46630W-AL-4	JP Morgan Mortgage Trust-JPMIT 2007-S2 1		06/01/2022	PAYDOWN		3,000	2,994	1,924	0	0	1,073	0	1,073	0	3,000	0	0	0	64	06/01/2037	4.B FM
46631N-AA-7	JP Morgan Mortgage Trust-JPMIT 2007-S3 1		06/01/2022	PAYDOWN		1,333	1,333	913	913	0	420	0	420	0	1,333	0	0	0	31	08/01/2037	2.B FM
46631N-DT-3	JP Morgan Mortgage Trust-JPMIT 2007-S3 1		05/01/2022	PAYDOWN		7,153	4,270	3,020	3,020	0	2,123	0	2,123	0	7,153	0	0	0	110	08/01/2037	1.D FM
46632T-AA-3	JP Morgan Mortgage Trust-JPMIT 2008-R2 1		06/01/2022	PAYDOWN		30,462	30,462	24,103	25,918	0	4,545	0	4,545	0	30,462	0	0	0	384	07/01/2037	1.A FM
46634D-AX-6	JP Morgan Resecuritizati-JPMRR 2010-1 3A		06/01/2022	PAYDOWN		22,857	26,110	12,330	14,573	0	9,778	0	9,778	0	22,857	0	0	0	797	04/01/2037	1.D FM
46634F-AU-7	JP Morgan Resecuritizati-JPMRR 2010-2 3A		05/18/2022	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	0	07/01/2036	6. *
46634F-AZ-6	JP Morgan Resecuritizati-JPMRR 2010-2 3A		05/18/2022	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	0	07/01/2036	6. *
46635B-AD-3	JP Morgan Resecuritizati-JPMRR 2010-7 1A		06/01/2022	PAYDOWN		43,515	43,515	30,602	35,685	0	7,829	0	7,829	0	43,515	0	0	0	983	03/01/2039	1.D FM
466365-AA-1	Jack In The Box Funding -JACK 2019-1A A2		06/30/2022	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	19,461	08/25/2049	2. FE
466365-AD-5	Jack in the Box Funding -JACK 2022-1A A2		05/25/2022	PAYDOWN		25,000	25,000	25,000	0	0	0	0	0	0	25,000	0	0	0	249	02/26/2052	2.B FE
46651G-AC-3	JP Morgan Mortgage Trust-JPMIT 2019-7 A3		06/01/2022	PAYDOWN		11,330	11,330	11,471	11,461	0	(131)	0	(131)	0	11,330	0	0	0	160	02/01/2050	1.A
472320-AA-8	Jefferies Resecuritizati-JMAC 2008-R1 A		06/27/2022	PAYDOWN		72,781	98,570	90,874	0	5,463	0	5,463	0	72,781	0	0	0	1,728	06/25/2047	1.D FM	
472321-AD-0	Jefferies Resecuritizati-JMAC 2008-R2 2A		06/01/2022	PAYDOWN		23,674	23,674	10,219	12,462	0	11,212	0	11,212	0	23,674	0	0	0	259	01/01/2037	1.A FM
472321-AH-1	Jefferies Resecuritizati-JMAC 2008-R2 2A		06/01/2022	PAYDOWN		0	4	1	1	0	1	0	1	0	0	0	0	0	0	01/01/2037	1.D FM
472321-AJ-7	Jefferies Resecuritizati-JMAC 2008-R2 3A		06/01/2022	PAYDOWN		9,409	9,409	7,441	8,924	0	486	0	486	0	9,409	0	0	0	112	01/01/2039	1.A FM
472321-AK-4	Jefferies Resecuritizati-JMAC 2008-R2 3A		06/01/2022	PAYDOWN		0	33	12	16	0	(4)	0	(4)	0	0	0	0	0	1	01/01/2039	1.D FM
47232V-AG-7	Jefferies Resecuritizati-JMAC 2009-R4 2A		04/20/2022	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	0	02/01/2037	1.A FM
47233D-AB-7	Jefferies Resecuritizati-JMAC 2009-R11 1		06/01/2022	PAYDOWN		252,044	250,758	39,195	181,625	0	70,177	0	70,177	0	252,044	0	0	0	(64,141)	09/01/2036	1.D FM
47760Q-AB-9	Jimmy Johns Funding LLC-JIMMY 2017-1A A2		04/30/2022	PAYDOWN		2,000	2,000	2,000	2,000	0	0	0	0	0	2,000	0	0	0	48	07/30/2047	2.B FE
48305Q-AA-1	Kaiser Foundation Hospit-SENIOR UNSECURE		04/01/2022	MATURITY		2,000,000	2,000,000	1,983,880	1,999,528	0	472	0	472	0	2,000,000	0	0	0	35,000	04/01/2022	1.D FE
48669R-AA-9	Great Lakes Kcap F3c Sen-KCAP 2017-1A A		06/21/2022	PAYDOWN		268,176	268,176	268,204	268,194	0	(17)	0	(17)	0	268,176	0	0	0	3,371	12/20/2029	1.A FE
50209T-AA-8	LMREC 2019-CRE3 Inc-LMREC 2019-CRE3 A		06/27/2022	PAYDOWN		498,839	498,839	498,839	498,839	0	0	0	0	0	498,839	0	0	0	3,555	12/22/2035	1.A FE
50543L-AA-0	LABRADOR AVIATION FINANC-SERIES 2016-1A		06/15/2022	PAYDOWN		36,226	36,226	35,523	35,947	0	279	0	279	0	36,226	0	0	0	644	01/15/2042	3.A FE
525221-GM-3	LEHMAN XS TRUST-SERIES 2005-9N CLASS 1A1		06/27/2022	PAYDOWN		59,412	59,412	50,668	52,179	0	7,234	0	7,234	0	59,412	0	0	0	220	02/25/2036	1.D FM
525241-AL-9	Lehman XS Trust 2007-1-LXS 2007-1 WF1		04/01/2022	PAYDOWN		291	291	188	195	0	97	0	97	0	291	0	0	0	5	01/01/2037	1.D FM
539830-BH-1	LOCKHEED MARTIN CORP-SENIOR UNSECURED		05/10/2022	CALL 101.034172		1,515,513	1,500,000	1,488,420	1,494,927	0	381	0	381	0	1,495,308	0	20,205	20,205	43,709	01/15/2026	1.G FE
543190-AA-0	LONGTRAIN LEASING III LL-SERIES 2015-1A		06/15/2022	PAYDOWN		12,255	12,255	11,874	12,050	0	206	0	206	0	12,255	0	0	0	165	01/15/2045	1.F FE
543190-AB-8	Longtrain Leasing III LL-LTRAN 2015-1A A		06/15/2022	PAYDOWN		33,486	33,486	32,874	33,202	0	284	0	284	0	33,486	0	0	0	680	01/15/2045	1.F FE
55282X-AA-8	MF1 Multifamily Housing -MF1 2021-FL5 A		05/17/2022	PAYDOWN		882,958	882,958	882,958	882,958	0	0	0	0	0	882,958	0	0	0	5,639	07/15/2036	1.A FE
559079-AK-4	Magellan Health Inc-SENIOR UNSECURED		04/29/2022	CALL 107.30395		0	0	0	0	0	0	0	0	0	0	0	0	0	(4,875)	09/22/2024	2.C FE
57643M-LZ-5	MASTR Asset Securitizati-MASTR 2006-1 1A		04/01/2022	PAYDOWN		134	134	105	108	0	29	3	26	0	134	0	0	0	3	05/01/2036	1.D FM
57645T-AA-5	MASTR Adjustable Rate Mo-MARM 2007-HF2 A		06/27/2022	PAYDOWN		62,289	62,289	56,333	60,660	0	1,630	0	1,630	0	62,289	0	0	0	249	09/25/2037	1.A FM
585055-BS-4	MEDTRONIC INC-SR UNSECURED		06/01/2022	CALL 101.672		318,233	313,000	310,001	311,946	0	129	0	129	0	312,075	0	6,159	6,159	7,790	03/15/2025	1.G FE
585495-AA-2	Mello Mortgage Capital A-MELLO 2021-MTG1		06/01/2022	PAYDOWN		108,629	108,629	109,964</													

STATEMENT AS OF JUNE 30, 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
.61761Q-AE-3	MORGAN STANLEY BANK OF A-MSBAM 2013-C8 A		06/01/2022	PAYDOWN		97,801	97,801	92,513	97,058	.0	742	.0	742	.0	97,801	.0	.0	.0	1,533	12/01/2048	1.A
.61915R-AB-2	MortgageIT Trust 2005-2-MHL 2005-2 1A2		06/25/2022	PAYDOWN		3,897	3,897	2,143	2,713	.0	1,184	.0	1,184	.0	3,897	.0	.0	.0	17	05/25/2035	1.A FM
.62942K-AA-4	NRP Mortgage Trust 2013--NRPMT 2013-1 A1		06/01/2022	PAYDOWN		12,039	12,039	11,497	11,595	.0	444	.0	444	.0	12,039	.0	.0	.0	148	07/01/2043	1.A
.62955M-AA-4	NRZ FHT Excess LLC-NZES 2020-FHT1 A		06/25/2022	PAYDOWN		57,945	57,945	57,944	57,944	.0	.1	.0	.1	.0	57,945	.0	.0	.0	1,013	11/25/2025	2.C FE
.64016N-AC-1	Neighborly Issuer 2022-1-NBLY 2022-1A A2		04/30/2022	PAYDOWN		17,500	17,500	17,500	17,500	.0	.0	.0	.0	.0	17,500	.0	.0	.0	181	01/30/2052	2.B Z
.64352B-AB-8	New Century Alternative -NCAMT 2006-ALT1		06/01/2022	PAYDOWN		776	776	716	218	.0	558	.0	558	.0	776	.0	.0	.0	4	07/01/2036	1.D FM
.643529-AC-4	New Century Alternative -NCAMT 2006-ALT2		06/01/2022	PAYDOWN		1,980	1,980	1,317	451	.0	1,529	.0	1,529	.0	1,980	.0	.0	.0	13	10/01/2036	1.D FM
.643529-AD-2	New Century Alternative -NCAMT 2006-ALT2		06/01/2022	PAYDOWN		990	990	658	226	.0	764	.0	764	.0	990	.0	.0	.0	6	10/01/2036	1.D FM
.65251X-AN-6	NewStar Berkeley Fund CL-NSBKY 2016-1A A		06/30/2022	PAYDOWN		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	635	10/25/2028	1. FE
.65535V-SJ-8	Nomura Asset Acceptance -NAA 2006-AP2 A2		06/01/2022	PAYDOWN		4,555	4,555	1,876	1,876	.0	2,678	.0	2,678	.0	4,555	.0	.0	.0	42	01/01/2036	1.D FM
.65538P-AA-6	Nomura Asset Acceptance -NAA 2007-1 1A1A		06/01/2022	PAYDOWN		9,892	8,871	8,819	4,903	.0	4,149	.0	4,149	.0	9,892	.0	.0	.0	212	03/01/2047	1.D FM
.65539C-AK-2	Nomura Resecuritization -NMRR 2011-4RA 1		06/01/2022	PAYDOWN		9,614	8,841	7,346	7,400	.0	1,595	.0	1,595	.0	9,614	.0	.0	.0	208	12/01/2036	1.D FM
.667294-AW-2	NORTHWEST AIR 2001-1 A1-FIRST LIEN		04/01/2022	MATURITY		12,371	12,371	12,680	12,385	.0	(14)	.0	(14)	.0	12,371	.0	.0	.0	436	04/01/2022	3.B FE
.67098A-AM-1	OBX 2019-INW1 Trust-OBX 2019-INW1 A12		06/01/2022	PAYDOWN		144,810	144,810	132,501	134,864	.0	9,946	.0	9,946	.0	144,810	.0	.0	.0	2,359	11/01/2048	1.A
.67181D-AA-9	Oak Street Investment Gr-OAKIG 2020-1A A		06/20/2022	PAYDOWN		4,360	4,360	4,360	4,360	.0	.0	.0	.0	.0	4,360	.0	.0	.0	34	11/20/2050	1.A FE
.67181D-AB-7	Oak Street Investment Gr-SERIES 20-1A CL		06/20/2022	PAYDOWN		4,360	4,360	4,358	4,358	.0	.2	.0	.2	.0	4,360	.0	.0	.0	40	11/20/2050	1.A FE
.67190A-AA-4	Oak Street Investment Gr-OAKIG 2021-1A A		06/20/2022	PAYDOWN		8,167	8,167	8,166	8,166	.0	.1	.0	.1	.0	8,167	.0	.0	.0	50	01/20/2051	1.A FE
.67190A-AB-2	Oak Street Investment Gr-OAKIG 2021-1A A		06/20/2022	PAYDOWN		6,534	6,534	6,533	6,533	.0	.1	.0	.1	.0	6,534	.0	.0	.0	53	01/20/2051	1.A FE
.67448Q-AC-5	OBX 2019-EXP1 Trust-OBX 2019-EXP1 1A3		06/01/2022	PAYDOWN		57,381	57,381	57,094	57,110	.0	271	.0	271	.0	57,381	.0	.0	.0	918	01/01/2059	1.A
.68268H-AA-4	OneMain Financial Issuan-OMFIT 2016-3A A		06/18/2022	PAYDOWN		316,306	316,306	325,795	317,032	.0	(725)	.0	(725)	.0	316,306	.0	.0	.0	4,990	06/18/2031	1.A FE
.693456-AA-3	PMT Loan Trust 2013-J1-PMTLT 2013-J1 A1		06/01/2022	PAYDOWN		15,054	15,054	14,669	14,688	.0	367	.0	367	.0	15,054	.0	.0	.0	205	09/01/2043	1.A
.693684-AA-0	PSMC 2020-1 Trust-PSMC 2020-1 A1		06/01/2022	PAYDOWN		47,025	47,025	48,075	48,022	.0	(997)	.0	(997)	.0	47,025	.0	.0	.0	631	01/01/2050	1.A
.69374X-AA-8	PSMC 2019-2 Trust-PSMC 2019-2 A1		05/01/2022	PAYDOWN		8,492	8,492	8,661	8,694	.0	(203)	.0	(203)	.0	8,492	.0	.0	.0	112	10/01/2049	1.A
.69375B-AA-5	PSMC 2019-3 Trust-PSMC 2019-3 A1		06/01/2022	PAYDOWN		25,336	25,336	25,704	25,781	.0	(445)	.0	(445)	.0	25,336	.0	.0	.0	393	11/01/2049	1.A
.69546T-AA-0	Pagaya AI Debt Selection-PAID 2020-3 A		06/15/2022	PAYDOWN		227,771	227,771	227,769	227,770	.0	.1	.0	.1	.0	227,771	.0	.0	.0	1,962	05/17/2027	1.D FE
.718546-AC-8	PHILLIPS 66-SENIOR UNSECURED NOTE		04/01/2022	MATURITY		500,000	500,000	498,815	499,966	.0	34	.0	34	.0	500,000	.0	.0	.0	10,750	04/01/2022	2.A FE
.74387Y-AD-5	Provident Funding Mortga-PFMT 2021-1 A2A		06/01/2022	PAYDOWN		144,976	144,976	143,662	143,682	.0	1,294	.0	1,294	.0	144,976	.0	.0	.0	1,207	04/01/2051	1.A
.747262-AU-7	QVC INC-1ST LIEN		04/19/2022	VARIOUS		824,733	839,000	837,825	838,611	.0	23	.0	23	.0	838,634	.0	(13,901)	(13,901)	24,984	02/15/2025	3.A FE
.74923H-AQ-4	RALI Series 2007-QS4 Tru-RALI 2007 QA 3A		06/01/2022	PAYDOWN		10,784	10,519	10,086	10,086	.0	438	.0	438	.0	10,784	.0	.0	.0	321	03/01/2037	4.B FM
.74927T-AC-5	RBSSP Resecuritization T-RBSSP 2010-9 3A		06/28/2022	PAYDOWN		26,133	26,133	24,532	23,498	.0	2,635	.0	2,635	.0	26,133	.0	.0	.0	667	10/26/2034	1.A FM
.74928D-AV-7	RBSSP Resecuritization T-RBSSP 2009-1 7A		06/01/2022	PAYDOWN		37,775	31,120	14,375	13,275	.0	21,514	.0	21,514	.0	37,775	.0	.0	.0	400	06/01/2037	1.D FM
.74928F-AY-6	RBSSP Resecuritization T-RBSSP 2009-3 6A		06/01/2022	PAYDOWN		8,466	10,765	6,580	1,747	.0	8,104	.0	8,104	.0	8,466	.0	.0	.0	101	03/01/2036	1.D FM
.74928U-AM-9	RBSSP Resecuritization T-RBSSP 2009-12 5		06/01/2022	PAYDOWN		30,505	28,053	19,867	23,539	.0	5,501	.0	5,501	.0	30,505	.0	.0	.0	304	08/01/2036	1.D FM
.749357-AA-7	RCKT Mortgage Trust 2019-RCKT 2019-1 A1		06/01/2022	PAYDOWN		10,145	10,145	10,301	10,347	.0	(202)	.0	(202)	.0	10,145	.0	.0	.0	148	09/01/2049	1.A
.749389-AA-0	RCKT Mortgage Trust 2020-RCKT 2020-1 A1		06/01/2022	PAYDOWN		35,923	35,923	34,306	33,561	.0	2,362	.0	2,362	.0	35,923	.0	.0	.0	473	02/01/2050	1.A
.74968R-AA-3	RMF Proprietary Issuance-RPIT 2019-1 A		06/25/2022	PAYDOWN		342,858	342,858	340,204	340,684	.0	2,174	.0	2,174	.0	342,858	.0	.0	.0	3,703	10/25/2063	1.A FE
.74969M-AA-3	RMF Proprietary Issuance-RPIT 2020-1 A		06/25/2022	PAYDOWN		119,951	119,951	119,951	119,951	.0	.0	.0	.0	.0	119,951	.0	.0	.0	1,743	04/26/2060	1.A FE
.75115D-AA-3	RALI Series 2006-QS13 Tr-RALI 2006-QS13		06/25/2022	PAYDOWN		31,876	34,707	25,533	25,533	.0	8,053	.0	8,053	.0	31,876	.0	.0	.0	91	09/25/2036	1.D FM
.75116C-ET-9	RESIDENTIAL ACCREDIT LOA-SERIES 2007-QS6		06/01/2022	PAYDOWN		12,261	13,319	12,813	12,813	.0	371	.0	371	.0	12,261	.0	.0	.0	321	04/01/2037	4.B FM
.75116F-BH-1	RALI Series 2007-QS9 Tru-RALI 2007-QS9 A		06/01/2022	PAYDOWN		49,637	51,466	49,468	49,468	.0	1,687	.0	1,687	.0	49,637	.0	.0	.0	1,600	07/01/2037	4.B FM
.75575J-AA-3	Ready Capital Mortgage F-RCMT 2020-FL4 A		06/27/2022	PAYDOWN		78,555	78,555	78,555	78,555	.0	.0	.0	.0	.0	78,555	.0	.0	.0	2,952	02/25/2035	1.A FE
.75871F-AY-9	RENAISSANCE HOME EQUITY -RANC 2007-3W AF		06/01/2022	PAYDOWN		19,493	19,493	14,035	15,086	.0	4,406	.0	4,406	.0	19,493	.0	.0	.0	284	09/01/2037	1.A FM
.759950-EM-6	Renaissance Home Equity -RANC 2004-4 AF5		06/01/2022	PAYDOWN		38,979	38,979	35,191	35,980	.0	2,999	.0	2,999	.0	38,979	.0	.0	.0	583	02/01/2035	1.A FM
.76111H-KH-0	RALI Series 2005-QS15 Tr-RALI 2005-QS15		06/01/2022	PAYDOWN		1,619	1,875	1,721	1,330	.0	565	.0	565	.0	1,619	.0	.0	.0	50	10/01/2035	1.D FM
.76111H-SC-3	RALI Series 2006-QS1 Tru-RALI 2006-QS1 A		06/01/2022	PAYDOWN		18,159	19,264	17,909	17,909	.0	1,195	.0	1,195	.0	18,159	.0	.0	.0	471	01/01/2036	3.B FM
.76111H-UG-1	RALI Series 2006-QS2 Tru-RALI 2006-QS2 1		06/01/2022	PAYDOWN		3,616	4,084	3,979	3,979	.0	74	.0	74	.0	3,616	.0	.0	.0	106	02/01/2036	4.B FM
.76111H-UQ-9	RALI Series 2006-QS2 Tru-RALI 2006-QS2 1		06/01/2022	PAYDOWN		2,590	2,834	2,832	2,356	.0	467	.0	467	.0	2,590	.0	.0	.0	82	02/01/2036	1.D FM
.76112B-NM-8	GMACM Mortgage Loan Trus-GMACM 2005-AA1		04/01/2022	PAYDOWN		12,816	6,936	6,424	6,496	.0	1,059	.0	1,059	.0	12,816	.0	.0	.0	217	05/01/2035	1.D FM
.76971E-AA-2	RMF Buyout Issuance Trus-RBIT 2020-HB1 A		05/25/2022	PAYDOWN		.8	.8	.8	.8	.0	.0	.0	.0	.0	.8	.0	.0	.0	.0	10/25/2050	1.A FE
.784054-AB-4	SCF Equipment Leasing 20-SCFET 2020-1A A		06/30/2022	PAYDOWN		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	76	10/20/2025	1. FE
.81743A-AA-7	SEQUOIA MORTGAGE TRUST 2-SEMT 2019-5 A1		05/01/2022	PAYDOWN		49,601	49,601	50,469	50,397	.0	(796)	.0	(796)	.0	49,601	.0	.0	.0	659	12/01/2049	1.A
.81745A-AB-3	Sequoia Mortgage Trust 2-SEMT 2013-5 A2		06/01/2022	PAYDOWN		30,478	30,478	28,854	29,113	.0	1,366	.0	1,366	.0	30,478	.0	.0	.0	349	05/01/2043	1.A
.81745J-AA-6	Sequoia Mortgage Trust 2-SEMT 2013-11 A1		06/01/2022	PAYDOWN		22,314	22,314	22,014	22,057	.0	257	.0	257	.0	22,314	.0	.0	.0	323	09/01/2043	1.A
.81745M-AA-9	Sequoia Mortgage Trust 2-SEMT 2013-2 A		06/01/2022	PAYDOWN		25,031	25,031	22,424	22,893	.0	2,138	.0	2,138	.0	25,031	.0	.0	.0	193	02/01/2043	1.A

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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
.81748J-AA-3	Sequoia Mortgage Trust 2-SEMT 2019-4 A1		06/01/2022	PAYDOWN		13,929	13,929	14,221	14,364	.0	(.435)	.0	(.435)	.0	13,929	.0	.0	.0	.178	.11/01/2049	1.A
.81748K-AA-0	Sequoia Mortgage Trust 2-SEMT 2020-2 A1		06/01/2022	PAYDOWN		35,556	35,556	36,434	36,789	.0	(1,232)	.0	(1,232)	.0	35,556	.0	.0	.0	.484	.03/01/2050	1.A
.817743-AA-5	SERVPRO Master Issuer LL-SPRO 2019-1A A2		04/25/2022	PAYDOWN		2,500	2,500	2,500	2,500	.0	.0	.0	.0	.0	2,500	.0	.0	.0	.49	.10/25/2049	2.C FE
.83546D-AL-2	Sonic Capital LLC-SONIC 2020-1AW A21W		05/20/2022	PAYDOWN		3,125	3,125	3,180	3,178	.0	(53)	.0	(53)	.0	3,125	.0	.0	.0	.27	.01/20/2050	1.C FE
.83546D-AM-0	Sonic Capital LLC-SONIC 2020-1AW A21W		04/20/2022	PAYDOWN		4,167	4,167	4,428	4,419	.0	(252)	.0	(252)	.0	4,167	.0	.0	.0	.24	.01/20/2050	1.C FE
.83611M-JX-7	Soundview Home Loan Trus-SVHE 2005-OPT4		06/27/2022	PAYDOWN		27,139	27,139	20,762	26,494	.0	646	.0	646	.0	27,139	.0	.0	.0	.103	.12/25/2035	1.A FM
.84858D-AA-6	SPIRIT AIR 2015-1 PTT A-SECURED		04/01/2022	SINKING PAYMENT		24,143	24,143	24,143	24,153	.0	(10)	.0	(10)	.0	24,143	.0	.0	.0	.495	.04/01/2028	2.B FE
.855541-AC-2	SUNTRUST ADJUSTABLE RATE-SERIES 2007-S1		06/01/2022	PAYDOWN		8,888	8,888	8,312	7,581	.0	1,308	.0	1,308	.0	8,888	.0	.0	.0	.81	.01/01/2037	1.D FM
.86212V-AA-2	Store Master Funding I-V-STR 2016-1A A1		06/20/2022	PAYDOWN		8,076	8,076	8,072	8,074	.0	.2	.0	.2	.0	8,076	.0	.0	.0	.133	.10/20/2046	1.E FE
.86212V-AD-6	Store Master Funding I-V-STR 2018-1A A1		06/20/2022	PAYDOWN		5,000	5,000	4,999	4,999	.0	.1	.0	.1	.0	5,000	.0	.0	.0	.83	.10/20/2048	1.A FE
.86213C-AB-1	STORE MASTER FUNDING LLC-SERIES 2015-1A		06/20/2022	PAYDOWN		1,250	1,250	1,230	1,242	.0	.8	.0	.8	.0	1,250	.0	.0	.0	.22	.04/20/2045	1.E FE
.863579-VW-5	Structured Adjustable Ra-SARM 2005-17 5A		05/25/2022	PAYDOWN		35,645	29,565	20,660	17,415	.0	13,991	.0	13,991	.0	35,645	.0	.0	.0	.65	.08/25/2035	1.D FM
.863579-XC-7	Structured Adjustable Ra-SARM 2005 - 18		06/01/2022	PAYDOWN		21,599	21,621	16,195	16,195	.0	5,465	.0	5,465	.0	21,599	.0	.0	.0	.307	.09/01/2035	1.D FM
.86360B-AJ-7	Structured Adjustable Ra-SARM 2006-4 5A1		06/01/2022	PAYDOWN		9,691	9,661	7,910	7,657	.0	2,008	.0	2,008	.0	9,691	.0	.0	.0	.119	.05/01/2036	1.D FM
.86363B-AA-3	Structured Asset Securit-SASC 2007-RM1 A		06/25/2022	PAYDOWN		1,032,086	1,032,086	975,321	978,467	.0	53,618	.0	53,618	.0	1,032,086	.0	.0	.0	.2,248	.05/25/2047	1.E FE
.86363G-AF-1	Structured Adjustable Ra-SARM 2007-3 3A1		06/01/2022	PAYDOWN		32,343	32,343	19,113	19,113	.0	13,230	.0	13,230	.0	32,343	.0	.0	.0	.363	.04/01/2047	1.D FM
.869507-AA-1	SUTTONPARK STRUCTURED SE-SERIES 17-1A CL		06/15/2022	PAYDOWN		10,621	10,621	10,616	10,617	.0	.4	.0	.4	.0	10,621	.0	.0	.0	.194	.01/15/2071	1.A FE
.87222E-AB-4	TBW Mortgage-Backed Trus-TBW 2007-1 A2		06/27/2022	PAYDOWN		38,095	38,095	11,247		.0	26,847	.0	26,847	.0	38,095	.0	.0	.0	.41	.03/25/2037	1.D FM
.87222E-AC-2	TBW Mortgage-Backed Trus-TBW 2007-1 A3		06/01/2022	PAYDOWN		40,800	40,800	14,795	.0	.0	26,005	.0	26,005	.0	40,800	.0	.0	.0	.42	.03/01/2037	1.D FM
.87342R-AF-1	Taco Bell Funding LLC-BELL 2018-1AW A2W		05/25/2022	PAYDOWN		5,000	5,000	5,000	5,001	.0	(1)	.0	(1)	.0	5,000	.0	.0	.0	.86	.11/25/2048	1.C FE
.878055-AD-4	TCF National Bank-SUBORDINATED		06/08/2022	MATURITY		1,000,000	1,000,000	990,860	999,474	.0	526	.0	526	.0	1,000,000	.0	.0	.0	.31	.25/06/2022	2.A FE
.88156E-AB-2	Terwin Mortgage Trust 20-TMTS 2006-17HE		06/27/2022	PAYDOWN		31,044	31,044	26,499	32,938	.0	(1,893)	.0	(1,893)	.0	31,044	.0	.0	.0	.690	.01/25/2038	1.A FM
.88157V-AB-3	Terwin Mortgage Trust 20-TMTS 2007-6ALT		06/27/2022	PAYDOWN		10,611	10,611	5,517	6,460	.0	4,150	.0	4,150	.0	10,611	.0	.0	.0	.37	.08/25/2038	1.A FM
.88159D-AA-3	TES 2017-1 LLC-TES 2017-1A A		04/20/2022	PAYDOWN		25,450	25,450	25,305	25,363	.0	.87	.0	.87	.0	25,450	.0	.0	.0	.551	.10/20/2047	2.A FE
.89655Y-AA-4	TRINITY RAIL LEASING L.P-SERIES 2009-1A		06/16/2022	PAYDOWN		23,409	23,409	23,409	23,412	.0	(.4)	.0	(.4)	.0	23,409	.0	.0	.0	.676	.11/16/2039	2.C FE
.89656C-AA-1	Trinity Rail Leasing 201-TRL 2010-1A A		06/16/2022	PAYDOWN		66,106	66,106	68,912	67,889	.0	(1,783)	.0	(1,783)	.0	66,106	.0	.0	.0	1,459	.10/16/2040	1.F FE
.89657B-AA-2	Trinity Rail Leasing 201-TRL 2019-1A A		05/17/2022	PAYDOWN		40,810	40,810	38,833	39,263	.0	1,547	.0	1,547	.0	40,810	.0	.0	.0	.585	.04/17/2049	1.F FE
.89657B-AB-0	Trinity Rail Leasing 201-TRL 2019-2A A1		06/17/2022	PAYDOWN		36,155	36,155	36,147	36,148	.0	.7	.0	.7	.0	36,155	.0	.0	.0	.360	.10/18/2049	1.F FE
.90352W-AD-6	ITE Rail Fund Levered LP-SERIES 21-1A CL		06/28/2022	PAYDOWN		17,881	17,881	17,880	17,880	.0	.1	.0	.1	.0	17,881	.0	.0	.0	.179	.02/28/2051	1.F FE
.90783T-AA-8	Union Pacific Railroad C-FIRST LIEN		04/22/2022	SINKING PAYMENT		218,518	218,518	218,518	218,871	.0	(353)	.0	(353)	.0	218,518	.0	.0	.0	5,904	.07/02/2025	1.D FE
.909287-AA-2	UAL 2007 PASS TRUST-FIRST LIEN		05/25/2022	CALL 100		237,426	237,426	229,116	236,249	.0	908	.0	908	.0	237,157	.0	.268	.268	.15	.07/02/2022	3.C FE
.90932L-AA-5	UNITED AIR 2015-1 AA PTT-FIRST LIEN		06/01/2022	SINKING PAYMENT		72,530	72,530	72,530	72,548	.0	(18)	.0	(18)	.0	72,530	.0	.0	.0	.1,251	.12/01/2027	1.F FE
.90932P-AA-6	United Airlines 2014-1 C-SECURED NOTE		04/11/2022	SINKING PAYMENT		26,970	26,970	26,970	26,979	.0	(.9)	.0	(.9)	.0	26,970	.0	.0	.0	.539	.04/11/2026	2.B FE
.91823A-AG-6	VB-S1 Issuer LLC-VBTOW 2018-1A C		06/30/2022	PAYDOWN		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	3,034	.02/15/2048	1. FE
.92212K-AA-4	Vantage Data Centers Iss-VDC 2019-1A A2		06/15/2022	PAYDOWN		2,500	2,500	2,500	2,500	.0	.0	.0	.0	.0	2,500	.0	.0	.0	.33	.07/15/2044	1.G FE
.92925V-AF-7	WaMu Mortgage Pass-Thru-WAMU 2007-HY1 2		06/01/2022	PAYDOWN		11,443	11,127	10,174	11,573	.0	(419)	.0	(419)	.0	11,443	.0	.0	.0	.96	.02/01/2037	3.B FM
.92938E-AM-5	WFRBS Commercial Mortgage-WFRBS 2013-C16		05/01/2022	PAYDOWN		27,673	27,673	27,948	27,701	.0	(28)	.0	(28)	.0	27,673	.0	.0	.0	1,953	.09/01/2046	1.A
.93363B-AA-6	WaMu Mortgage Pass-Thru-WAMU 2006-AR19		06/01/2022	PAYDOWN		27,369	25,704	24,845	24,845	.0	1,127	.0	1,127	.0	27,369	.0	.0	.0	.92	.01/01/2047	1.D FM
.93363P-AC-4	WaMu Mortgage Pass-Thru-WAMU 2006-AR14		06/01/2022	PAYDOWN		79,118	68,813	64,625	72,177	.0	(2,564)	.0	(2,564)	.0	79,118	.0	.0	.0	.685	.11/01/2036	3.B FM
.93384F-WD-1	Washington Mutual Mortga-WMALT 2006-2 2C		06/01/2022	PAYDOWN		6,014	9,867	7,444	7,444	.0	1,426	.0	1,426	.0	6,014	.0	.0	.0	.284	.03/01/2036	4.B FM
.93394N-AC-9	Washington Mutual Mortga-WMALT 2006-5 1A		06/01/2022	PAYDOWN		4,819	6,752	6,292	6,292	.0	303	.0	303	.0	4,819	.0	.0	.0	.138	.07/01/2036	3.B FM
.93394N-AR-6	Washington Mutual Mortga-WMALT 2006-5 2C		06/25/2022	PAYDOWN		3,304	3,719	2,938	1,591	.0	2,027	.0	2,027	.0	3,304	.0	.0	.0	.9	.07/25/2036	1.D FM
.94989Y-AY-9	Wells Fargo Commercial M-WFCM 2016-C32 A		06/30/2022	PAYDOWN		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.206	.01/01/2059	1.
.95002F-AA-2	Wells Fargo Mortgage Bac-WIFBMS 2019-4 A1		06/01/2022	PAYDOWN		124,728	124,728	126,950	127,397	.0	(2,669)	.0	(2,669)	.0	124,728	.0	.0	.0	1,906	.09/01/2049	1.A
.95002K-AA-1	Wells Fargo Mortgage Bac-WIFBMS 2020-1 A1		06/01/2022	PAYDOWN		13,258	13,258	13,416	13,486	.0	(228)	.0	(228)	.0	13,258	.0	.0	.0	.169	.12/01/2049	1.A
.95055X-AG-3	Wendy's Funding LLC-WEN 2019-1A A21		06/15/2022	PAYDOWN		7,500	7,500	7,500	7,500	.0	.0	.0	.0	.0	7,500	.0	.0	.0	.142	.06/15/2049	2.B FE
.96034L-AA-9	Westgate Resorts 2020-1 -WESTR 2020-1A A		06/01/2022	PAYDOWN		67,362	67,274	67,333	67,333	.0	29	.0	29	.0	67,362	.0	.0	.0	.757	.03/01/2034	1.A FE
.96928*-CQ-8	William Blair & Company, Trust Certificat		06/15/2022	SINKING PAYMENT		18,753	18,753	18,753	18,754	.0	.0	.0	.0	.0	18,753	.0	.0	.0	.416	.06/15/2033	2.B
.96928*-CR-6	William Blair & Company, Trust Certificat		06/15/2022	SINKING PAYMENT		11,576	11,576	11,576	11,576	.0	.0	.0	.0	.0	11,576	.0	.0	.0	.364	.05/15/2034	2.B
.97064F-AA-3	Willis Engine Structured-WESTF 2020-A A		06/15/2022	PAYDOWN		21,748	21,748	21,748	21,748	.0	.0	.0	.0	.0	21,748	.0	.0	.0	.293	.03/15/2045	1.F FE
.97652P-AL-5	WinWater Mortgage Loan T-WIN 2014-1 A11		06/01/2022	PAYDOWN		5,646	5,646	5,611	5,614	.0	.32	.0	.32	.0	5,646	.0	.0	.0	.95	.06/01/2044	1.A
.98920M-AA-0	ZAXBY'S FUNDING LLC-ZAXBY 2021-1A A2		04/30/2022	PAYDOWN		10,163	10,163	9,826	.0	.0	336	.0	336	.0	10,163	.0	.0	.0	.82	.07/30/2051	2.B FE
.05492K-AA-7	BDS 2019-FL4 LTD-BDS 2019-FL4 A	D	06/17/2022	PAYDOWN		2,699,685	2,699,685	2,515,461	2,659,633	.0	40,051	.0	40,051	.0	2,699,685	.0	.0	.0	.19,805	.08/15/2036	1.A FE
.05492Q-AA-4	BDS 2020-FL5 LTD-BDS 2020-FL5 A	D	06/21/2022	PAYDOWN		630,167	630,167	630,843	630,488	.0	(320)	.0	(320)	.0	630,167	.0	.0	.0	.7,048	.02/16/2037	1.A FE

STATEMENT AS OF JUNE 30, 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	
05565Q-CP-1	BP CAPITAL MARKETS PLC-SR UNSECURED	D	06/30/2022	CALL 100.843051		2,016,861	2,000,000	2,000,000	2,000,000	.0	.0	.0	.0	.0	2,000,000	.0	16,861	16,861	67,804	02/10/2024	1.G FE	
05586A-AC-2	BSPRT 2018-FL4 Issuer Lt-BSPRT 2018-FL4	D	04/15/2022	PAYDOWN		873,797	873,797	873,797	873,698	.0	.99	.0	.99	.0	873,797	.0	.0	.0	4,531	09/15/2035	1.A FE	
05587T-AA-4	BSPRT 2019-FL5 Issuer Lt-BSPRT 2019-FL5	D	06/15/2022	PAYDOWN		1,288,375	1,288,375	1,288,796	1,288,544	.0	(169)	.0	(169)	.0	1,288,375	.0	.0	.0	7,225	05/15/2029	1.A FE	
28851Q-AE-3	Ellington Clo I Ltd-EQLO 2017-1A AR	D	04/15/2022	PAYDOWN		380,132	380,132	380,132	380,085	.0	.47	.0	.47	.0	380,132	.0	.0	.0	3,459	10/15/2029	1.A FE	
28852E-AA-7	Ellington Clo II Ltd-EQLO 2017-2A A	D	05/16/2022	PAYDOWN		209,228	209,228	209,228	209,092	.0	.136	.0	.136	.0	209,228	.0	.0	.0	1,096	02/15/2029	1.A FE	
30312U-AA-1	FS Rialto 2019-FL1-FSRIA 2019-FL1 A	D	05/18/2022	PAYDOWN		352,996	352,996	352,996	352,996	.0	.0	.0	.0	.0	352,996	.0	.0	.0	2,276	12/16/2036	1.A FE	
381362-AL-6	GoldenTree Credit Opport-GTCOP 2012-1A A	D	05/02/2022	PAYDOWN		61,902	61,902	61,900	61,902	.0	.0	.0	.0	.0	61,902	.0	.0	.0	2,201	06/15/2034	1.A FE	
390556-AL-2	Great Lakes QLO 2014-1 L-GRCLK 2014-1A A	D	04/15/2022	PAYDOWN		262,693	262,693	262,693	262,703	.0	(11)	.0	(11)	.0	262,693	.0	.0	.0	2,390	10/15/2029	1.A FE	
43133J-AA-6	Hildene TruPS Securitiza-HITR 2019-2A A1	D	05/23/2022	PAYDOWN		89,172	89,172	88,838	88,821	.0	.351	.0	.351	.0	89,172	.0	.0	.0	937	05/22/2039	1.C FE	
440405-AE-8	HORZN 2018-1 A	C	05/15/2022	PAYDOWN		516	516	516	516	.0	.0	.0	.0	.0	516	.0	.0	.0	10	12/15/2038	2.A FE	
44040H-AA-0	Horizon Aircraft Finance-HORZN 2019-1 A	D	06/15/2022	PAYDOWN		22,306	22,306	22,306	22,307	.0	(1)	.0	(1)	.0	22,306	.0	.0	.0	325	07/15/2039	2.B FE	
46132F-AA-8	Invesco Finance PLC-SENIOR UNSECURED	D	05/06/2022	CALL 100.724		2,014,480	2,000,000	1,998,420	1,999,845	.0	.52	.0	.52	.0	1,999,897	.0	14,583	14,583	27,083	11/30/2022	2.A FE	
46603B-AN-9	Ivy Hill Middle Market C-IVYH 9A AR	D	06/30/2022	PAYDOWN		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	2,067	01/18/2030	1. FE	
470473-AH-2	Jamestown QLO V Ltd-JTWN 2014-5A B2R	D	04/17/2022	PAYDOWN		245,468	245,468	245,468	245,482	.0	(14)	.0	(14)	.0	245,468	.0	.0	.0	4,713	01/17/2027	1.A FE	
48244X-AA-0	KDAC Aircraft Finance Lt-SERIES 17-1A CL	D	06/15/2022	PAYDOWN		15,520	15,520	15,520	15,520	.0	.0	.0	.0	.0	15,520	.0	.0	.0	255	12/15/2042	3.C FE	
49255P-AA-1	Kestrel Aircraft Funding-KSTRL 2018-1A A	D	06/15/2022	PAYDOWN		31,432	31,432	30,545	30,842	.0	.590	.0	.590	.0	31,432	.0	.0	.0	549	12/15/2038	2.B FE	
53946M-AA-5	LoanCore 2018-CRE1 Issue-LNCR 2018-CRE1	D	06/15/2022	PAYDOWN		202,393	202,393	179,877	190,659	.0	11,734	.0	11,734	.0	202,393	.0	.0	.0	1,109	05/15/2028	1.A FE	
59319W-AA-9	MF1 2020-FL3 Ltd-MF1 2020-FL3 A	C	06/15/2022	PAYDOWN		386,449	386,449	386,449	386,449	.0	.0	.0	.0	.0	386,449	.0	.0	.0	4,441	07/15/2035	1.A FE	
65130P-AW-0	Newfleet QLO 2016-1 Ltd-NEWFL 2016-1A A2	D	04/20/2022	PAYDOWN		55,269	55,269	55,269	55,267	.0	.2	.0	.2	.0	55,269	.0	.0	.0	1,069	04/20/2028	1.A FE	
69346T-AA-2	PPF 2019-5 Ltd-PPF 2019-5 A	D	06/30/2022	PAYDOWN		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	101	04/14/2036	1. FE	
72353P-AA-4	Pioneer Aircraft Finance-SERIES 19-1 CLA	D	06/15/2022	PAYDOWN		45,127	45,127	45,127	45,127	.0	.1	.0	.1	.0	45,127	.0	.0	.0	846	06/15/2044	2.B FE	
74951P-DQ-8	RESI Finance LP 2005-A-RESIF 2005-A B3	D	06/10/2022	PAYDOWN		.0	.362	.155	.16	.0	.139	.0	.139	.0	.0	.0	.0	.0	.2	03/10/2037	1.D FMI	
780097-BE-0	Natwest Group PLC-SENIOR UNSECURED	D	05/15/2022	CALL 100		3,000,000	3,000,000	3,000,000	3,000,000	.0	.0	.0	.0	.0	3,000,000	.0	.0	.0	52,470	05/15/2023	2.A FE	
80306A-AA-8	SAPPHIRE AVIATION FINANC-SAPA 2018-1A A	D	06/15/2022	PAYDOWN		33,477	33,477	33,461	33,468	.0	.9	.0	.9	.0	33,477	.0	.0	.0	581	03/15/2040	2.B FE	
87275Q-AA-5	TPG Real Estate Finance -TRTX 2018-FL2 A	D	06/30/2022	PAYDOWN		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	19,604	11/15/2037	1. FE	
898203-AA-2	TruPS Financials Note Se-TFINS 2017-2A A	D	06/21/2022	PAYDOWN		5,950	5,950	5,831	5,849	.0	.101	.0	.101	.0	5,950	.0	.0	.0	65	09/20/2039	1.D FE	
89820X-AA-6	TruPS Financials Note Se-TFINS 2020-2A A	D	04/15/2022	PAYDOWN		105,833	105,833	105,833	105,833	.0	.0	.0	.0	.0	105,833	.0	.0	.0	2,138	07/15/2041	1.C FE	
89821J-AA-6	TruPS Financials Note Se-TFINS 2019-1A A	D	05/02/2022	PAYDOWN		28,767	28,767	28,767	28,767	.0	.0	.0	.0	.0	28,767	.0	.0	.0	168	02/02/2039	1.C FE	
89822P-AA-1	TruPS Financials Note Se-2020-1A A1	D	04/15/2022	PAYDOWN		92,222	92,222	92,222	92,222	.0	.0	.0	.0	.0	92,222	.0	.0	.0	2,441	04/15/2040	1.C FE	
96525W-AC-7	WhiteHorse X Ltd-WITEH 2015-10A B2	D	04/17/2022	PAYDOWN		438,584	438,584	438,584	438,584	.0	.0	.0	.0	.0	438,584	.0	.0	.0	8,925	04/17/2027	1.A FE	
000000-00-0	Garrison Funding 2015-1RR Ltd	D	04/29/2022	PAYDOWN		457,778	457,778	457,778	457,778	.0	.0	.0	.0	.0	457,778	.0	.0	.0	.0	0	09/22/2029	1.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						60,613,385	60,323,777	59,385,582	59,405,962	304	634,036	366	633,974	0	60,304,969	0	308,422	308,422	1,080,562	XXX	XXX	
2509999997. Total - Bonds - Part 4						68,660,818	68,371,210	67,532,082	67,508,243	304	615,350	366	615,288	0	68,388,563	0	272,261	272,261	1,246,825	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						68,660,818	68,371,210	67,532,082	67,508,243	304	615,350	366	615,288	0	68,388,563	0	272,261	272,261	1,246,825	XXX	XXX	
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	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	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						0	XXX	0	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	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6009999999 - Totals						68,660,818	XXX	67,532,082	67,508,243	304	615,350	366	615,288	0	68,388,563	0	272,261	272,261	1,246,825	XXX	XXX	

STATEMENT AS OF JUNE 30, 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)
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
145230 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.01/06/2022	.01/06/2023		5,635,260	4696.05000000		428,844	(205,610)	223,234		5,448	0	0	(205,610)				0001
145238 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.01/06/2022	.01/06/2023		1,878,420	4696.05000000		142,948	(68,537)	74,411		1,979	0	0	(68,537)				0001
145244 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.01/06/2022	.01/06/2023		939,210	4696.05000000		71,474	(34,268)	37,206		1,720	0	0	(34,268)				0001
145246 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E570DZIWZ7FF32WFEA76	.01/06/2022	.01/06/2023		5,707,125	4696.05000000		446,320	(213,989)	232,331		7,034	0	0	(213,989)				0001
145255 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E570DZIWZ7FF32WFEA76	.01/06/2022	.01/06/2023		2,238,188	4696.05000000		175,035	(83,921)	91,114		2,943	0	0	(83,921)				0001
145256 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E570DZIWZ7FF32WFEA76	.01/06/2022	.01/06/2023		1,238,656	4696.05000000		96,868	(46,444)	50,424		2,248	0	0	(46,444)				0001
145298 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	SOCIETE GENERAL 02RNE81BXP4ROTDBPU41	.01/06/2022	.01/06/2023		6,526,425	4696.05000000		509,061	(244,070)	264,991		114	0	0	(244,070)				0001
145763 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	N.A. KB1H1DSPRFMYMCUFXT09	.01/20/2022	.01/20/2023		5,758,127	4482.73000000		268,905	(118,613)	150,292		751	0	0	(118,613)				0001
145767 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	N.A. KB1H1DSPRFMYMCUFXT09	.01/20/2022	.01/20/2023		3,980,458	4482.73000000		320,029	(141,163)	178,865		9,898	0	0	(141,163)				0001
145783 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.01/20/2022	.01/20/2023		2,241,365	4482.73000000		174,380	(76,918)	97,462		6,017	0	0	(76,918)				0001
145786 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.01/20/2022	.01/20/2023		1,344,819	4482.73000000		104,628	(46,151)	58,477		6,747	0	0	(46,151)				0001
145833 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.01/20/2022	.01/20/2023		5,827,549	4482.73000000		453,388	(199,988)	253,400		19,827	0	0	(199,988)				0001
145837 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.01/20/2022	.01/20/2023		1,344,819	4482.73000000		104,628	(46,151)	58,477		5,211	0	0	(46,151)				0001
146415 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL W22LR0WP21HZNB6K528	.02/04/2022	.02/06/2023		6,076,614	4500.53000000		300,792	(119,661)	181,131		1,163	0	0	(119,661)				0001
146426 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFQFNF3BB653	.02/04/2022	.02/06/2023		5,409,009	4500.53000000		472,331	(187,903)	284,428		13,446	0	0	(187,903)				0001
146449 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.02/04/2022	.02/06/2023		1,800,212	4500.53000000		146,356	(58,223)	88,133		4,682	0	0	(58,223)				0001
146451 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.02/04/2022	.02/06/2023		6,300,742	4500.53000000		512,246	(203,782)	308,464		22,003	0	0	(203,782)				0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
146453 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	02/04/2022	02/06/2023	2,700,318	4500.53000000 .....	.....	219,534	(87,335)	132,199 .....	.....	11,027	0	0	(87,335) .....	.....	.....	.....	0001
146455 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	02/04/2022	02/06/2023	900,106	4500.53000000 .....	.....	73,178	(29,112)	44,066 .....	.....	4,639	0	0	(29,112) .....	.....	.....	.....	0001
146457 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	02/04/2022	02/06/2023	900,106	4500.53000000 .....	.....	73,178	(29,112)	44,066 .....	.....	4,888	0	0	(29,112) .....	.....	.....	.....	0001
147095 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023	4,972,751	4348.87000000 .....	.....	431,084	(156,327)	274,757 .....	.....	21,744	0	0	(156,327) .....	.....	.....	.....	0001
147097 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL	W22LR0WP21HZNB6K528	02/18/2022	02/17/2023	5,751,896	4348.87000000 .....	.....	309,452	(112,219)	197,233 .....	.....	3,966	0	0	(112,219) .....	.....	.....	.....	0001
147113 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023	1,419,055	4348.87000000 .....	.....	123,017	(44,610)	78,406 .....	.....	7,089	0	0	(44,610) .....	.....	.....	.....	0001
147129 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023	4,638,031	4348.87000000 .....	.....	402,067	(145,805)	256,263 .....	.....	29,386	0	0	(145,805) .....	.....	.....	.....	0001
147131 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023	2,524,038	4348.87000000 .....	.....	218,807	(79,348)	139,459 .....	.....	18,123	0	0	(79,348) .....	.....	.....	.....	0001
147146 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	02/18/2022	02/17/2023	1,304,661	4348.87000000 .....	.....	111,156	(40,309)	70,847 .....	.....	12,456	0	0	(40,309) .....	.....	.....	.....	0001
147148 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	02/18/2022	02/17/2023	1,304,661	4348.87000000 .....	.....	111,156	(40,309)	70,847 .....	.....	13,187	0	0	(40,309) .....	.....	.....	.....	0001
147833 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC	G5GSEF7VJP517OUK5573	03/04/2022	03/03/2023	1,836,480	4328.87000000 .....	.....	172,629	(55,962)	116,667 .....	.....	17,285	0	0	(55,962) .....	.....	.....	.....	0001
147846 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	03/04/2022	03/03/2023	4,328,870	4328.87000000 .....	.....	398,690	(129,246)	269,444 .....	.....	29,593	0	0	(129,246) .....	.....	.....	.....	0001
147853 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	03/04/2022	03/03/2023	3,030,209	4328.87000000 .....	.....	279,083	(90,472)	188,611 .....	.....	23,987	0	0	(90,472) .....	.....	.....	.....	0001
147864 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	03/04/2022	03/03/2023	5,980,085	4328.87000000 .....	.....	361,795	(117,285)	244,510 .....	.....	8,929	0	0	(117,285) .....	.....	.....	.....	0001
147907 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A.	E570DZVZ7FF32WEFA76	03/04/2022	03/03/2023	1,559,717	4328.87000000 .....	.....	141,885	(45,996)	95,889 .....	.....	8,142	0	0	(45,996) .....	.....	.....	.....	0001
147910 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	03/04/2022	03/03/2023	4,764,412	4328.87000000 .....	.....	432,541	(140,219)	292,322 .....	.....	23,054	0	0	(140,219) .....	.....	.....	.....	0001
148465 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	03/18/2022	03/20/2023	4,909,432	4463.12000000 .....	.....	427,119	(121,036)	306,083 .....	.....	17,311	0	0	(121,036) .....	.....	.....	.....	0001
148473 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	03/18/2022	03/20/2023	2,677,872	4463.12000000	232,974	(66,020)	166,954	15,663	0	0	(66,020)	0001

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148485 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.03/18/2022	.03/20/2023		.6,502,077	.4463.12000000		.357,614	.(101,340)	.256,274		.3,545	.0	.0	.(101,340)				.0001
148488 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPF6GNF3BB653	.03/18/2022	.03/20/2023		.1,400,582	.4463.12000000		.115,797	.(32,814)	.82,982		.5,212	.0	.0	.(32,814)				.0001
148500 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPF6GNF3BB653	.03/18/2022	.03/20/2023		.4,353,223	.4463.12000000		.359,914	.(101,992)	.257,922		.21,917	.0	.0	.(101,992)				.0001
148511 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	SOCIETE GENERAL . 02RNE81BXP4R0TD8PU41	.03/18/2022	.03/20/2023		.1,886,379	.4463.12000000		.165,058	.(46,774)	.118,284		.14,273	.0	.0	.(46,774)				.0001
149334 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. . E570DZIZ7FF32IWEFA76	.04/06/2022	.04/06/2023		.8,673,448	.4481.15000000		.785,326	.(182,884)	.602,442		.44,225	.0	.0	.(182,884)				.0001
149352 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	ROYAL BANK OF CANADA . ES71P3U3RH1GC71XBU11	.04/06/2022	.04/06/2023		.1,099,297	.4481.15000000		.100,036	.(23,296)	.76,740		.9,005	.0	.0	.(23,296)				.0001
149356 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO . 9R7GPTS07KV3UQJZ0078	.04/06/2022	.04/06/2023		.6,721,725	.4481.15000000		.594,195	.(138,374)	.455,821		.24,043	.0	.0	.(138,374)				.0001
149357 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	ROYAL BANK OF CANADA . ES71P3U3RH1GC71XBU11	.04/06/2022	.04/06/2023		.1,355,830	.4481.15000000		.123,381	.(28,732)	.94,648		.11,602	.0	.0	.(28,732)				.0001
149360 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO . 9R7GPTS07KV3UQJZ0078	.04/06/2022	.04/06/2023		.1,792,460	.4481.15000000		.158,452	.(36,900)	.121,552		.10,356	.0	.0	.(36,900)				.0001
149392 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	ROYAL BANK OF CANADA . ES71P3U3RH1GC71XBU11	.04/06/2022	.04/06/2023		.7,701,288	.4481.15000000		.402,777	.(93,797)	.308,980		.5,511	.0	.0	.(93,797)				.0001
149986 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO . 9R7GPTS07KV3UQJZ0078	.04/20/2022	.04/20/2023		.5,797,285	.4459.45000000		.510,159	.(99,236)	.410,923		.22,742	.0	.0	.(99,236)				.0001
149989 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO . 9R7GPTS07KV3UQJZ0078	.04/20/2022	.04/20/2023		.1,783,780	.4459.45000000		.156,972	.(30,534)	.126,438		.7,631	.0	.0	.(30,534)				.0001
149991 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO . 9R7GPTS07KV3UQJZ0078	.04/20/2022	.04/20/2023		.5,797,285	.4459.45000000		.510,159	.(99,236)	.410,923		.35,591	.0	.0	.(99,236)				.0001
149993 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO . 9R7GPTS07KV3UQJZ0078	.04/20/2022	.04/20/2023		.1,337,835	.4459.45000000		.117,729	.(22,901)	.94,828		.9,896	.0	.0	.(22,901)				.0001
149995 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO . 9R7GPTS07KV3UQJZ0078	.04/20/2022	.04/20/2023		.1,337,835	.4459.45000000		.117,729	.(22,901)	.94,828		.10,581	.0	.0	.(22,901)				.0001
149997 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO . 9R7GPTS07KV3UQJZ0078	.04/20/2022	.04/20/2023		.1,337,835	.4459.45000000		.117,729	.(22,901)	.94,828		.11,652	.0	.0	.(22,901)				.0001
150018 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.04/20/2022	.04/20/2023		.6,877,660	.4459.45000000		.612,799	.(119,202)	.493,597		.5,184	.0	.0	.(119,202)				.0001
150391 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPF6GNF3BB653	.05/06/2022	.05/05/2023		.5,498,421	.4123.34000000		.533,395	.(80,595)	.452,799		.42,294	.0	.0	.(80,595)				.0001
150401 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. . E570DZIZ7FF32IWEFA76	.05/06/2022	.05/05/2023		.1,004,220	.4123.34000000		.102,070	.(15,423)	.86,647		.16,308	.0	.0	.(15,423)				.0001
150403 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.05/06/2022	.05/05/2023		.1,199,793	.4123.34000000		.121,539	.(18,364)	.103,175		.20,525	.0	.0	.(18,364)				.0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
150411 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.05/06/2022	.05/05/2023		1,198,682	.4123.34000000		121,426	(18,347)	103,079		23,883	.0	.0	(18,347)				0001	
150424 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.05/06/2022	.05/05/2023		7,834,346	.4123.34000000		693,348	(104,764)	588,584		89,375	.0	.0	(104,764)				0001	
150426 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.05/06/2022	.05/05/2023		824,668	.4123.34000000		72,984	(11,028)	61,956		11,515	.0	.0	(11,028)				0001	
150429 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.05/06/2022	.05/05/2023		824,668	.4123.34000000		72,984	(11,028)	61,956		12,434	.0	.0	(11,028)				0001	
150449 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC MORGAN STANLEY & CO. INTERNATIONAL 5573	.05/06/2022	.05/05/2023		8,213,397	.4123.34000000		832,017	(125,717)	706,300		53,565	.0	.0	(125,717)				0001	
151044 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	.05/20/2022	.05/19/2023		2,017,667	.3901.36000000		206,868	(23,301)	183,567		40,967	.0	.0	(23,301)				0001	
151048 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	.05/20/2022	.05/19/2023		2,201,144	.3901.36000000		225,680	(25,420)	200,260		56,152	.0	.0	(25,420)				0001	
151071 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.05/20/2022	.05/19/2023		4,291,496	.3901.36000000		441,166	(49,692)	391,474		42,765	.0	.0	(49,692)				0001	
151073 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.05/20/2022	.05/19/2023		6,632,312	.3901.36000000		681,802	(76,796)	605,006		100,977	.0	.0	(76,796)				0001	
151095 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.05/20/2022	.05/19/2023		6,646,193	.3901.36000000		411,399	(46,339)	365,060		82,810	.0	.0	(46,339)				0001	
151612 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.06/06/2022	.06/06/2023		5,531,352	.4121.43000000		540,309	(35,527)	504,782		43,773	.0	.0	(35,527)				0001	
151650 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	.06/06/2022	.06/06/2023		1,236,429	.4121.43000000		119,562	(7,862)	111,700		19,180	.0	.0	(7,862)				0001	
151660 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.06/06/2022	.06/06/2023		8,018,041	.4121.43000000		792,182	(52,089)	740,094		100,951	.0	.0	(52,089)				0001	
151672 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E570DZIWZ7FF32WIEFA76	.06/06/2022	.06/06/2023		3,186,909	.4121.43000000		311,952	(20,512)	291,441		63,021	.0	.0	(20,512)				0001	
151678 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.06/06/2022	.06/06/2023		926,297	.4121.43000000		90,587	(5,956)	84,630		19,817	.0	.0	(5,956)				0001	
151701 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	.06/06/2022	.06/06/2023		8,946,473	.4121.43000000		526,695	(34,632)	492,063		63,690	.0	.0	(34,632)				0001	
152995 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	.06/17/2022	.06/20/2023		7,264,395	.3674.84000000		482,356	(17,040)	465,316		134,221	.0	.0	(17,040)				0001	
153000 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E570DZIWZ7FF32WIEFA76	.06/17/2022	.06/20/2023		3,811,032	.3674.84000000		408,840	(14,443)	394,398		48,576	.0	.0	(14,443)				0001	
153005 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E570DZIWZ7FF32WIEFA76	.06/17/2022	.06/20/2023		6,720,595	.3674.84000000		720,973	(25,469)	695,504		138,383	.0	.0	(25,469)				0001	
153022 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.06/17/2022	.06/20/2023		4,409,808	.3674.84000000		464,352	(16,404)	447,948		51,940	.0	.0	(16,404)				0001	

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
153026 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	06/17/2022	06/20/2023		1,469,936	3674.84000000		154,784	(5,468)	149,316		34,802	0	0	(5,468)				0001
153028 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	06/17/2022	06/20/2023		1,469,936	3674.84000000		154,784	(5,468)	149,316		43,755	0	0	(5,468)				0001
141116 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	07/06/2021	07/06/2022		1,303,062	4343.54000000	88,869		(43,826)	1,704			0	0	(43,826)				0001
141344 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC	07/06/2021	07/06/2022		1,618,142	4343.54000000	113,270		(55,859)	2,172		3	0	0	(55,859)				0001
141346 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC	07/06/2021	07/06/2022		1,330,584	4343.54000000	93,141		(45,932)	1,786		3	0	0	(45,932)				0001
141709 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	07/06/2021	07/06/2022		2,119,517	4343.54000000	139,403		(68,747)	2,673		0	0	0	(68,747)				0001
141710 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	07/06/2021	07/06/2022		1,129,848	4343.54000000	74,312		(36,647)	1,425		0	0	0	(36,647)				0001
141711 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	07/06/2021	07/06/2022		8,759,158	4343.54000000	576,101		(284,104)	11,049		1	0	0	(284,104)				0001
141830 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	WELLS FARGO BANK, N.A.	07/06/2021	07/06/2022		1,415,775	4343.54000000	93,016		(45,871)	1,784		0	0	0	(45,871)				0001
142074 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC	07/06/2021	07/06/2022		7,568,358	4343.54000000	302,734		(149,293)	5,806		78,237	0	0	(149,293)				0001
141373 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC	07/20/2021	07/20/2022		1,971,542	4323.06000000	138,008		(68,059)	7,940		206	0	0	(68,059)				0001
141374 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC	07/20/2021	07/20/2022		9,206,983	4323.06000000	644,489		(317,830)	37,080		1,258	0	0	(317,830)				0001
141497 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC	07/20/2021	07/20/2022		1,696,304	4323.06000000	118,741		(58,557)	6,832		248	0	0	(58,557)				0001
141498 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC	07/20/2021	07/20/2022		1,420,624	4323.06000000	99,444		(49,041)	5,721		217	0	0	(49,041)				0001
141499 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC	07/20/2021	07/20/2022		1,097,112	4323.06000000	76,798		(37,873)	4,419		176	0	0	(37,873)				0001
141500 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC	07/20/2021	07/20/2022		1,121,026	4323.06000000	78,472		(38,698)	4,515		184	0	0	(38,698)				0001
141502 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC	07/20/2021	07/20/2022		1,903,555	4323.06000000	133,249		(65,712)	7,666		324	0	0	(65,712)				0001
141503 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC	07/20/2021	07/20/2022		1,355,621	4323.06000000	94,893		(46,797)	5,460		245	0	0	(46,797)				0001
142075 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	SOCIETE GENERAL X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	07/20/2021	07/20/2022		7,029,991	4323.06000000	286,824		(141,447)	16,502		3,535	0	0	(141,447)				0001
141147 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	08/06/2021	08/05/2022		9,760,344	4436.52000000	629,552		(311,317)	63,993		1,376	0	0	(311,317)				0001
141156 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	08/06/2021	08/05/2022		887,304	4436.52000000	57,232		(28,302)	5,818		132	0	0	(28,302)				0001
141157 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	08/06/2021	08/05/2022		1,330,956	4436.52000000	85,848		(42,452)	8,726		206	0	0	(42,452)				0001

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SCHEDULE DB - PART A - SECTION 1

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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)
141159 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	08/06/2021	08/05/2022	1,330,956	4436.52000000	85,848		(42,452)	8,726		213	0	0	(42,452)				0001
141162 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	08/06/2021	08/05/2022	1,330,956	4436.52000000	85,848		(42,452)	8,726		217	0	0	(42,452)				0001
141164 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	08/06/2021	08/05/2022	1,330,956	4436.52000000	85,848		(42,452)	8,726		234	0	0	(42,452)				0001
141167 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	08/06/2021	08/05/2022	2,218,260	4436.52000000	143,080		(70,754)	14,544		415	0	0	(70,754)				0001
141750 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	08/06/2021	08/05/2022	1,740,140	4436.52000000	117,669		(58,188)	11,961		226	0	0	(58,188)				0001
142077 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	08/06/2021	08/05/2022	6,602,011	4436.52000000	264,080		(130,589)	26,843		22	0	0	(130,589)				0001
141544 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	08/20/2021	08/19/2022	1,403,970	4441.67000000	99,120		(49,016)	13,888		509	0	0	(49,016)				0001
141545 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	08/20/2021	08/19/2022	2,281,502	4441.67000000	161,074		(79,652)	22,568		1,015	0	0	(79,652)				0001
141753 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	08/20/2021	08/19/2022	1,423,149	4441.67000000	100,288		(49,593)	14,051		369	0	0	(49,593)				0001
141754 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	08/20/2021	08/19/2022	6,649,694	4441.67000000	468,597		(231,724)	65,655		2,184	0	0	(231,724)				0001
141755 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	08/20/2021	08/19/2022	1,373,925	4441.67000000	96,819		(47,878)	13,565		505	0	0	(47,878)				0001
141761 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	08/20/2021	08/19/2022	1,835,591	4441.67000000	129,352		(63,965)	18,124		707	0	0	(63,965)				0001
142079 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	08/20/2021	08/19/2022	6,406,157	4441.67000000	257,848		(127,507)	36,127		5	0	0	(127,507)				0001
141380 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	09/03/2021	09/06/2022	1,360,629	4535.43000000	90,483		(44,258)	16,966		338	0	0	(44,258)				0001
141381 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	09/03/2021	09/06/2022	907,086	4535.43000000	60,322		(29,505)	11,310		233	0	0	(29,505)				0001
141384 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	09/03/2021	09/06/2022	6,803,145	4535.43000000	452,415		(221,290)	84,828		2,166	0	0	(221,290)				0001
141385 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	09/03/2021	09/06/2022	2,721,258	4535.43000000	180,966		(88,516)	33,931		963	0	0	(88,516)				0001
141387 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	09/03/2021	09/06/2022	907,086	4535.43000000	60,322		(29,505)	11,310		336	0	0	(29,505)				0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
141389 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/03/2021	09/06/2022		1,360,629	4535.43000000	90,483		(44,258)	16,966		518	0	0	(44,258)				0001
141391 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/03/2021	09/06/2022		3,174,801	4535.43000000	211,127		(103,269)	39,586		1,353	0	0	(103,269)				0001
141394 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/03/2021	09/06/2022		907,086	4535.43000000	60,322		(29,505)	11,310		412	0	0	(29,505)				0001
142080 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/03/2021	09/06/2022		6,144,502	4535.43000000	237,485		(116,161)	44,528		3	0	0	(116,161)				0001
141548 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/20/2021	09/20/2022		2,614,638	4357.73000000	204,204		(100,703)	46,435		2,867	0	0	(100,703)				0001
141550 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/20/2021	09/20/2022		6,972,368	4357.73000000	544,544		(268,542)	123,828		9,719	0	0	(268,542)				0001
141551 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/20/2021	09/20/2022		3,486,184	4357.73000000	272,272		(134,271)	61,914		5,397	0	0	(134,271)				0001
141552 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/20/2021	09/20/2022		1,743,092	4357.73000000	136,136		(67,136)	30,957		2,880	0	0	(67,136)				0001
141553 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/20/2021	09/20/2022		1,307,319	4357.73000000	102,102		(50,352)	23,218		2,248	0	0	(50,352)				0001
141554 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/20/2021	09/20/2022		1,307,319	4357.73000000	102,102		(50,352)	23,218		2,442	0	0	(50,352)				0001
142228 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	WELLS FARGO BANK, N.A.	09/20/2021	09/20/2022		5,886,679	4357.73000000	293,745		(144,861)	66,797		473	0	0	(144,861)				0001
141598 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	10/06/2021	10/06/2022		2,618,130	4363.55000000	211,020		(104,065)	57,236		3,819	0	0	(104,065)				0001
141600 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	10/06/2021	10/06/2022		1,309,065	4363.55000000	105,510		(52,032)	28,618		3,019	0	0	(52,032)				0001
141602 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	10/06/2021	10/06/2022		1,745,420	4363.55000000	140,680		(69,376)	38,157		4,374	0	0	(69,376)				0001
141603 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	10/06/2021	10/06/2022		1,745,420	4363.55000000	140,680		(69,376)	38,157		4,979	0	0	(69,376)				0001
142238 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	WELLS FARGO BANK, N.A.	10/06/2021	10/06/2022		6,646,428	4363.55000000	301,084		(148,480)	81,664		24,537	0	0	(148,480)				0001

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142840 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	10/06/2021	10/06/2022		1,161,272	4363.55000000	87,835		(43,316)	23,824		2,910	0	0	(43,316)				0001	
142847 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	WELLS FARGO BANK, N.A.	10/06/2021	10/06/2022		6,428,644	4363.55000000	490,504		(241,892)	133,041		(10,207)	0	0	(241,892)				0001	
142851 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	WELLS FARGO BANK, N.A.	10/06/2021	10/06/2022		2,738,302	4363.55000000	208,933		(103,035)	56,670		5,525	0	0	(103,035)				0001	
141905 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	10/20/2021	10/20/2022		907,238	4536.19000000	61,510		(30,334)	19,043		1,222	0	0	(30,334)				0001	
141906 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	10/20/2021	10/20/2022		1,360,857	4536.19000000	92,265		(45,501)	28,564		2,010	0	0	(45,501)				0001	
142240 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	SOCIETE GENERAL	10/20/2021	10/20/2022		6,193,215	4536.19000000	251,445		(124,000)	77,845		49	0	0	(124,000)				0001	
142655 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	10/20/2021	10/20/2022		2,574,016	4536.19000000	178,743		(88,147)	55,337		1,879	0	0	(88,147)				0001	
142658 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	10/20/2021	10/20/2022		7,318,780	4536.19000000	508,227		(250,633)	157,342		7,332	0	0	(250,633)				0001	
142659 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	10/20/2021	10/20/2022		2,701,573	4536.19000000	187,600		(92,515)	58,079		3,024	0	0	(92,515)				0001	
142662 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	10/20/2021	10/20/2022		1,589,526	4536.19000000	110,380		(54,434)	34,172		1,891	0	0	(54,434)				0001	
143645 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	11/05/2021	11/04/2022		3,288,271	4697.53000000	224,588		(111,060)	78,976		1,457	0	0	(111,060)				0001	
143652 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	11/05/2021	11/04/2022		7,516,048	4697.53000000	513,344		(253,851)	180,517		4,480	0	0	(253,851)				0001	
143655 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	11/05/2021	11/04/2022		3,288,271	4697.53000000	224,588		(111,060)	78,976		2,129	0	0	(111,060)				0001	
143659 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	11/05/2021	11/04/2022		939,506	4697.53000000	64,168		(31,731)	22,565		645	0	0	(31,731)				0001	
143661 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	11/05/2021	11/04/2022		939,506	4697.53000000	64,168		(31,731)	22,565		673	0	0	(31,731)				0001	
143677 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	11/05/2021	11/04/2022		1,409,259	4697.53000000	96,252		(47,597)	33,847		1,089	0	0	(47,597)				0001	
143679 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	11/05/2021	11/04/2022		1,879,012	4697.53000000	128,336		(63,463)	45,129		1,586	0	0	(63,463)				0001	
143748 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	WELLS FARGO BANK, N.A.	11/05/2021	11/04/2022		7,538,524	4697.53000000	298,526		(147,623)	104,976		3	0	0	(147,623)				0001	

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143681 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078 ..	11/19/2021 ..	11/18/2022 ..	1,409,388 ..	4697.96000000 ..	102,462 ..		(50,668) ..	39,971 ..		1,321 ..	0 ..	0 ..	(50,668) ..				0001
143683 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078 ..	11/19/2021 ..	11/18/2022 ..	1,409,388 ..	4697.96000000 ..	102,462 ..		(50,668) ..	39,971 ..		1,529 ..	0 ..	0 ..	(50,668) ..				0001
143797 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BANK OF AMERICA, N.A.	B4TYDEB6KMZ0031MB27 ..	11/19/2021 ..	11/18/2022 ..	2,730,067 ..	4697.96000000 ..	203,936 ..		(100,848) ..	79,558 ..		1,479 ..	0 ..	0 ..	(100,848) ..				0001
143818 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BANK OF AMERICA, N.A.	B4TYDEB6KMZ0031MB27 ..	11/19/2021 ..	11/18/2022 ..	1,796,903 ..	4697.96000000 ..	134,229 ..		(66,377) ..	52,364 ..		1,028 ..	0 ..	0 ..	(66,377) ..				0001
143827 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BANK OF AMERICA, N.A.	B4TYDEB6KMZ0031MB27 ..	11/19/2021 ..	11/18/2022 ..	6,479,631 ..	4697.96000000 ..	484,029 ..		(239,355) ..	188,824 ..		4,694 ..	0 ..	0 ..	(239,355) ..				0001
143835 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BANK OF AMERICA, N.A.	B4TYDEB6KMZ0031MB27 ..	11/19/2021 ..	11/18/2022 ..	2,342,711 ..	4697.96000000 ..	175,001 ..		(86,539) ..	68,270 ..		1,831 ..	0 ..	0 ..	(86,539) ..				0001
143891 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC . X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	G5GSEF7VJP5170UK5573 ..	11/19/2021 ..	11/18/2022 ..	5,606,163 ..	4697.96000000 ..	224,247 ..		(110,891) ..	87,481 ..		8 ..	0 ..	0 ..	(110,891) ..				0001
144170 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078 ..	12/06/2021 ..	12/06/2022 ..	5,050,837 ..	4591.67000000 ..	426,800 ..		(210,477) ..	187,090 ..		5,367 ..	0 ..	0 ..	(210,477) ..				0001
144175 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078 ..	12/06/2021 ..	12/06/2022 ..	1,836,668 ..	4591.67000000 ..	155,200 ..		(76,537) ..	68,033 ..		2,210 ..	0 ..	0 ..	(76,537) ..				0001
144178 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078 ..	12/06/2021 ..	12/06/2022 ..	5,969,171 ..	4591.67000000 ..	504,400 ..		(248,745) ..	221,107 ..		8,967 ..	0 ..	0 ..	(248,745) ..				0001
144214 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC . X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	G5GSEF7VJP5170UK5573 ..	12/06/2021 ..	12/06/2022 ..	2,329,024 ..	4591.67000000 ..	197,967 ..		(97,628) ..	86,780 ..		4,893 ..	0 ..	0 ..	(97,628) ..				0001
144225 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC . X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	G5GSEF7VJP5170UK5573 ..	12/06/2021 ..	12/06/2022 ..	888,772 ..	4591.67000000 ..	75,546 ..		(37,255) ..	33,116 ..		1,741 ..	0 ..	0 ..	(37,255) ..				0001
144233 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC . X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	G5GSEF7VJP5170UK5573 ..	12/06/2021 ..	12/06/2022 ..	2,214,571 ..	4591.67000000 ..	188,239 ..		(92,830) ..	82,516 ..		3,570 ..	0 ..	0 ..	(92,830) ..				0001
144241 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	WELLS FARGO BANK, N.A.	KB1H1DSPRFMVMOUFXT09 ..	12/06/2021 ..	12/06/2022 ..	7,271,610 ..	4591.67000000 ..	367,216 ..		(181,093) ..	160,972 ..		121 ..	0 ..	0 ..	(181,093) ..				0001
144708 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	SOCIETE GENERAL . X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	02RNE81BXP4ROTDBPU41 ..	12/20/2021 ..	12/20/2022 ..	5,936,211 ..	4568.02000000 ..	105,071 ..		(51,816) ..	50,089 ..		151 ..	0 ..	0 ..	(51,816) ..				0001
144727 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078 ..	12/20/2021 ..	12/20/2022 ..	4,568,020 ..	4568.02000000 ..	375,950 ..		(185,400) ..	179,220 ..		6,425 ..	0 ..	0 ..	(185,400) ..				0001
144729 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078 ..	12/20/2021 ..	12/20/2022 ..	6,395,228 ..	4568.02000000 ..	526,330 ..		(259,560) ..	250,908 ..		11,903 ..	0 ..	0 ..	(259,560) ..				0001
144731 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078 ..	12/20/2021 ..	12/20/2022 ..	1,370,406 ..	4568.02000000 ..	112,785 ..		(55,620) ..	53,766 ..		3,844 ..	0 ..	0 ..	(55,620) ..				0001
144733 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078 ..	12/20/2021 ..	12/20/2022 ..	913,604 ..	4568.02000000 ..	75,190 ..		(37,080) ..	35,844 ..		2,702 ..	0 ..	0 ..	(37,080) ..				0001
144738 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A.	E570DZIWZ7FF32TWEFA76 ..	12/20/2021 ..	12/20/2022 ..	2,396,526 ..	4568.02000000 ..	198,945 ..		(98,110) ..	94,840 ..		4,684 ..	0 ..	0 ..	(98,110) ..				0001

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
OAC 3901-1-67 Equity Options Adjustment																(11,112,062)						
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										18,545,287	23,837,459	(14,825,435)	22,789,539	XXX	2,252,558	(11,112,062)	0	(14,825,435)	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										18,545,287	23,837,459	(14,825,435)	22,789,539	XXX	2,252,558	(11,112,062)	0	(14,825,435)	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
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										18,545,287	23,837,459	(14,825,435)	22,789,539	XXX	2,252,558	(11,112,062)	0	(14,825,435)	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										18,545,287	23,837,459	(14,825,435)	22,789,539	XXX	2,252,558	(11,112,062)	0	(14,825,435)	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
145235 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	01/06/2022	01/06/2023	5,743,983	4786.65220374		(363,192)	174,133	(189,059)			0	0	174,133				0014
145242 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	01/06/2022	01/06/2023	1,918,089	4795.22367768		(119,072)	57,089	(61,983)			0	0	57,089				0014
145245 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	01/06/2022	01/06/2023	983,085	4915.42579469		(46,332)	22,214	(24,118)			0	0	22,214				0014
145254 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A.	E570DZIWZ7FF32TWEFA76	01/06/2022	01/06/2023	5,871,743	4831.50445368		(348,728)	167,198	(181,530)			0	0	167,198				0014
145257 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A.	E570DZIWZ7FF32TWEFA76	01/06/2022	01/06/2023	2,308,712	4844.01909885		(133,405)	63,961	(69,444)			0	0	63,961				0014
145259 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A.	E570DZIWZ7FF32TWEFA76	01/06/2022	01/06/2023	1,302,562	4938.33319493		(60,328)	28,924	(31,403)			0	0	28,924				0014
145299 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	SOCIETE GENERAL	02PNE81BXP4ROT8PU41	01/06/2022	01/06/2023	6,720,654	4835.80649239		(398,765)	191,188	(207,576)			0	0	191,188				0014
145764 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	WELLS FARGO BANK, N.A.	KB1H1DSRPFMYMCUFXT09	01/20/2022	01/20/2023	5,938,603	4623.23208459		(166,986)	73,657	(93,329)			0	0	73,657				0014
145769 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	WELLS FARGO BANK, N.A.	KB1H1DSRPFMYMCUFXT09	01/20/2022	01/20/2023	4,058,031	4570.09214943		(273,457)	120,621	(152,836)			0	0	120,621				0014
145788 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	01/20/2022	01/20/2023	1,413,951	4713.16990223		(65,385)	28,841	(36,544)			0	0	28,841				0014
145830 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	01/20/2022	01/20/2023	2,292,159	4584.31888098		(143,985)	63,511	(80,474)			0	0	63,511				0014
145836 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	01/20/2022	01/20/2023	6,003,752	4618.27050527		(349,596)	154,205	(195,391)			0	0	154,205				0014
145838 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	01/20/2022	01/20/2023	1,392,417	4641.38967635		(76,803)	33,877	(42,926)			0	0	33,877				0014

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of 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)
146417 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL MORGAN STANLEY & CO. INTERNATIONAL	02/04/2022	02/06/2023		6,258,912	4635.54590000		(197,490)	78,565	(118,924)			0	0	78,565				0014
146429 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	PLC X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	02/04/2022	02/06/2023		5,513,944	4587.84028200		(409,587)	162,942	(246,645)			0	0	162,942				0014
146450 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	02/04/2022	02/06/2023		1,837,656	4594.14102400		(124,016)	49,336	(74,680)			0	0	49,336				0014
146452 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	02/04/2022	02/06/2023		6,485,984	4632.84558200		(403,368)	160,468	(242,900)			0	0	160,468				0014
146454 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	02/04/2022	02/06/2023		2,795,639	4659.39870900		(164,016)	65,249	(98,767)			0	0	65,249				0014
146456 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	02/04/2022	02/06/2023		944,661	4723.30623500		(47,832)	19,029	(28,803)			0	0	19,029				0014
146458 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	THROUGH CBO MORGAN STANLEY & CO. INTERNATIONAL	02/04/2022	02/06/2023		948,442	4742.20846100		(45,888)	18,255	(27,633)			0	0	18,255				0014
147098 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	PLC GOLDMAN SACHS INTERNATIONAL	02/18/2022	02/17/2023		5,069,223	4433.23807800		(373,748)	135,535	(238,213)			0	0	135,535				0014
147100 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL	02/18/2022	02/17/2023		5,923,878	4478.90121300		(211,095)	76,551	(134,544)			0	0	76,551				0014
147114 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	PLC MORGAN STANLEY & CO. INTERNATIONAL	02/18/2022	02/17/2023		1,451,125	4447.15446200		(104,129)	37,761	(66,368)			0	0	37,761				0014
147130 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	PLC MORGAN STANLEY & CO. INTERNATIONAL	02/18/2022	02/17/2023		4,777,172	4479.33610000		(320,762)	116,320	(204,442)			0	0	116,320				0014
147132 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	PLC X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	02/18/2022	02/17/2023		2,612,631	4501.51533700		(167,443)	60,721	(106,722)			0	0	60,721				0014
147147 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	02/18/2022	02/17/2023		1,374,330	4581.09965800		(71,835)	26,050	(45,785)			0	0	26,050				0014
147149 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	THROUGH CBO	02/18/2022	02/17/2023		1,380,592	4601.97423400		(68,637)	24,890	(43,747)			0	0	24,890				0014
147837 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	03/04/2022	03/03/2023		1,918,020	4521.07182800		(126,111)	40,882	(85,229)			0	0	40,882				0014
147850 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	03/04/2022	03/03/2023		4,458,736	4458.73610000		(323,110)	104,744	(218,366)			0	0	104,744				0014
147855 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	THROUGH CBO	03/04/2022	03/03/2023		3,138,690	4483.84354600		(216,475)	70,176	(146,299)			0	0	70,176				0014
147868 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMVMOUFXTO9	03/04/2022	03/03/2023		6,162,478	4460.90053500		(256,546)	83,166	(173,380)			0	0	83,166				0014

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147909 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E570DZVZ7FF32TWEFA76	03/04/2022	03/03/2023		1,593,563	4422.80647900		(121,920)	39,524	(82,397)			0	0	39,524				0014
147911 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPF6GNF3BB653	03/04/2022	03/03/2023		4,857,318	4413.28296500		(377,750)	122,458	(255,293)			0	0	122,458				0014
148470 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	03/18/2022	03/20/2023		5,005,166	4550.15084000		(369,534)	104,718	(264,816)			0	0	104,718				0014
148476 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	03/18/2022	03/20/2023		2,774,811	4624.68494400		(176,148)	49,917	(126,231)			0	0	49,917				0014
148486 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC MORGAN STANLEY & CO. INTERNATIONAL PLC 65GSEF7VJP5170UK5573	03/18/2022	03/20/2023		6,698,439	4597.90622400		(245,258)	69,501	(175,757)			0	0	69,501				0014
148489 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPF6GNF3BB653	03/18/2022	03/20/2023		1,429,714	4555.95289600		(98,289)	27,853	(70,436)			0	0	27,853				0014
148501 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPF6GNF3BB653	03/18/2022	03/20/2023		4,483,385	4596.56728800		(282,862)	80,157	(202,705)			0	0	80,157				0014
148512 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	SOCIETE GENERAL 02RNE81BX4R0TD8PU41	03/18/2022	03/20/2023		1,984,282	4694.75592800		(109,221)	30,951	(78,270)			0	0	30,951				0014
149336 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E570DZVZ7FF32TWEFA76	04/06/2022	04/06/2023		8,928,447	4612.89581000		(632,674)	147,335	(485,339)			0	0	147,335				0014
149355 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	ROYAL BANK OF CANADA ES71P3U3RH1G71XBU11	04/06/2022	04/06/2023		1,155,801	4711.48111000		(67,387)	15,693	(51,694)			0	0	15,693				0014
149358 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	04/06/2022	04/06/2023		6,851,454	4567.63619500		(515,220)	119,983	(395,237)			0	0	119,983				0014
149359 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	ROYAL BANK OF CANADA ES71P3U3RH1G71XBU11	04/06/2022	04/06/2023		1,429,994	4726.26890500		(80,672)	18,787	(61,885)			0	0	18,787				0014
149362 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	04/06/2022	04/06/2023		1,854,479	4636.19779000		(121,584)	28,314	(93,270)			0	0	28,314				0014
149393 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	ROYAL BANK OF CANADA ES71P3U3RH1G71XBU11	04/06/2022	04/06/2023		7,920,005	4608.41466000		(279,557)	65,102	(214,455)			0	0	65,102				0014
149987 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	04/20/2022	04/20/2023		5,909,173	4545.51738500		(442,338)	86,044	(356,294)			0	0	86,044				0014
149990 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	04/20/2022	04/20/2023		1,821,596	4553.99034000		(134,104)	26,086	(108,018)			0	0	26,086				0014
149992 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	04/20/2022	04/20/2023		5,986,276	4604.82807000		(397,813)	77,383	(320,430)			0	0	77,383				0014
149994 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	04/20/2022	04/20/2023		1,393,088	4643.62528500		(85,314)	16,595	(68,719)			0	0	16,595				0014
149996 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	04/20/2022	04/20/2023		1,398,171	4660.57119500		(82,557)	16,059	(66,498)			0	0	16,059				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)
149998 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	04/20/2022	04/20/2023	1,406,332	4687.77384000		(78,183)	15,208	(62,975)			0	0	15,208				0014
150020 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC MORGAN STANLEY & CO. INTERNATIONAL	G5GSEF7VJP5170UK5573	04/20/2022	04/20/2023	7,079,863	4590.55783000		(496,773)	96,633	(400,141)			0	0	96,633				0014
150393 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	PLC	4PQUHN3JPF6GNF3BB653	05/06/2022	05/05/2023	5,605,090	4203.33279600		(471,263)	71,207	(400,055)			0	0	71,207				0014
150402 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A.	E570DZWZ7FF32WIEFA76	05/06/2022	05/05/2023	1,048,205	4303.94229200		(77,376)	11,691	(65,685)			0	0	11,691				0014
150404 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	05/06/2022	05/05/2023	1,255,224	4313.83830800		(90,512)	13,676	(76,836)			0	0	13,676				0014
150412 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	G5GSEF7VJP5170UK5573	05/06/2022	05/05/2023	1,265,089	4351.77303600		(84,759)	12,807	(71,952)			0	0	12,807				0014
150425 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	05/06/2022	05/05/2023	8,065,459	4244.97853000		(560,785)	84,734	(476,051)			0	0	84,734				0014
150427 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	05/06/2022	05/05/2023	855,098	4275.49124600		(55,708)	8,417	(47,291)			0	0	8,417				0014
150430 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	05/06/2022	05/05/2023	857,820	4289.09826800		(54,248)	8,197	(46,051)			0	0	8,197				0014
150451 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC MORGAN STANLEY & CO. INTERNATIONAL	G5GSEF7VJP5170UK5573	05/06/2022	05/05/2023	8,458,978	4246.62786600		(694,853)	104,992	(589,862)			0	0	104,992				0014
151045 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	PLC	4PQUHN3JPF6GNF3BB653	05/20/2022	05/19/2023	2,101,602	4063.65657600		(160,663)	18,097	(142,567)			0	0	18,097				0014
151049 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPF6GNF3BB653	05/20/2022	05/19/2023	2,318,905	4110.08276000		(162,287)	18,280	(144,007)			0	0	18,280				0014
151072 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	05/20/2022	05/19/2023	4,375,180	3977.43652000		(393,745)	44,350	(349,395)			0	0	44,350				0014
151074 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	05/20/2022	05/19/2023	6,833,934	4019.96134400		(569,245)	64,118	(505,127)			0	0	64,118				0014
151097 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	05/20/2022	05/19/2023	6,847,572	4019.57120800		(302,003)	34,017	(267,986)			0	0	34,017				0014
151613 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A.	E570DZWZ7FF32WIEFA76	06/06/2022	06/06/2023	5,639,213	4201.79788500		(478,358)	31,454	(446,904)			0	0	31,454				0014
151652 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	06/06/2022	06/06/2023	1,286,010	4286.69934300		(91,818)	6,037	(85,781)			0	0	6,037				0014
151661 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	ROYAL BANK OF CANADA	ES71P3U3RH1GCT1XBU11	06/06/2022	06/06/2023	8,259,384	4245.48504300		(655,074)	43,073	(612,001)			0	0	43,073				0014
151673 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	06/06/2022	06/06/2023	3,355,815	4339.86579000		(219,277)	14,418	(204,859)			0	0	14,418				0014
151679 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A.	E570DZWZ7FF32WIEFA76	06/06/2022	06/06/2023	980,764	4363.77008400		(61,038)	4,013	(57,024)			0	0	4,013				0014
151703 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	06/06/2022	06/06/2023	9,212,183	4243.83647100		(381,404)	25,079	(356,325)			0	0	25,079				0014

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152996 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	ROYAL BANK OF CANADA ES71P3U8RHIGC71XBU11	.06/17/2022	.06/20/2023		7,482,327	.3785.08520000		(.366,126)	12,934	(.353,192)			.0	.0	12,934				0014
153003 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E570DZVZ7FF32TWEFA76	.06/17/2022	.06/20/2023		3,891,826	.3752.74660800		(.363,870)	12,854	(.351,016)			.0	.0	12,854				0014
153007 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E570DZVZ7FF32TWEFA76	.06/17/2022	.06/20/2023		6,954,472	.3802.72443200		(.592,610)	20,935	(.571,675)			.0	.0	20,935				0014
153024 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	.06/17/2022	.06/20/2023		4,495,799	.3746.49938000		(.415,980)	14,695	(.401,285)			.0	.0	14,695				0014
153027 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	.06/17/2022	.06/20/2023		1,528,439	.3821.09863200		(.122,916)	4,342	(.118,574)			.0	.0	4,342				0014
153031 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZQ078	.06/17/2022	.06/20/2023		1,544,609	.3861.52187200		(.114,744)	4,053	(.110,691)			.0	.0	4,053				0014
141117 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	THROUGH CBO 9R7GPTS07KV3UQJZQ078	.07/06/2021	.07/06/2022		1,366,261	.4554.20000000		(.54,207)	26,732	(.1,040)			.0	.0	26,732				0014
141347 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.07/06/2021	.07/06/2022		1,680,440	.4510.77000000		(.77,881)	38,407	(.1,494)			.0	.0	38,407				0014
141348 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.07/06/2021	.07/06/2022		1,386,469	.4525.97000000		(.61,712)	30,434	(.1,184)			.0	.0	30,434				0014
141737 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	.07/06/2021	.07/06/2022		2,161,908	.4430.41000000		(.114,181)	56,308	(.2,190)			.0	.0	56,308				0014
141738 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	.07/06/2021	.07/06/2022		1,153,575	.4434.75000000		(.60,188)	29,682	(.1,154)			.0	.0	29,682				0014
141740 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	.07/06/2021	.07/06/2022		9,035,071	.4480.36000000		(.416,684)	205,488	(.7,991)			.0	.0	205,488				0014
141827 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	.07/06/2021	.07/06/2022		1,466,035	.4487.74000000		(.64,276)	31,698	(.1,233)			.0	.0	31,698				0014
142099 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.07/06/2021	.07/06/2022		7,829,466	.4493.39000000		(.164,763)	81,253	(.3,160)			.0	.0	81,253				0014
141532 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.07/20/2021	.07/20/2022		1,431,536	.4565.15000000		(.53,357)	26,313	(.3,070)			.0	.0	26,313				0014
141533 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.07/20/2021	.07/20/2022		1,994,926	.4530.57000000		(.82,119)	40,497	(.4,725)			.0	.0	40,497				0014
141535 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.07/20/2021	.07/20/2022		1,170,912	.4515.44000000		(.50,289)	24,800	(.2,893)			.0	.0	24,800				0014
141536 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.07/20/2021	.07/20/2022		1,143,191	.4504.63000000		(.50,588)	24,947	(.2,911)			.0	.0	24,947				0014
141537 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.07/20/2021	.07/20/2022		1,474,608	.4487.34000000		(.68,488)	33,775	(.3,940)			.0	.0	33,775				0014
141538 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.07/20/2021	.07/20/2022		2,011,959	.4411.68000000		(.113,896)	56,168	(.6,553)			.0	.0	56,168				0014
141539 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.07/20/2021	.07/20/2022		9,492,400	.4457.07000000		(.477,842)	235,648	(.27,492)			.0	.0	235,648				0014
141540 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.07/20/2021	.07/20/2022		1,755,675	.4474.37000000		(.84,425)	41,634	(.4,857)			.0	.0	41,634				0014
142101 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	SOCIETE GENERAL 02RNE81BX4R0TD8PU41	.07/20/2021	.07/20/2022		7,276,042	.4474.37000000		(.151,145)	74,537	(.8,696)			.0	.0	74,537				0014

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141152 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	08/06/2021	08/05/2022		10,048,274	4567.40000000	(462,440)		228,679	(47,006)			0	0	228,679				0014
141155 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	08/06/2021	08/05/2022		916,141	4580.71000000	(40,630)		20,092	(4,130)			0	0	20,092				0014
141158 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	08/06/2021	08/05/2022		1,377,539	4591.80000000	(59,187)		29,268	(6,016)			0	0	29,268				0014
141160 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	08/06/2021	08/05/2022		1,380,867	4602.89000000	(57,483)		28,426	(5,843)			0	0	28,426				0014
141163 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	08/06/2021	08/05/2022		1,383,529	4611.76000000	(56,139)		27,761	(5,706)			0	0	27,761				0014
141165 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	08/06/2021	08/05/2022		1,394,842	4649.47000000	(50,562)		25,003	(5,140)			0	0	25,003				0014
141166 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	08/06/2021	08/05/2022		2,344,701	4689.40000000	(75,130)		37,152	(7,637)			0	0	37,152				0014
141751 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	08/06/2021	08/05/2022		1,774,943	4525.25000000	(96,962)		47,948	(9,856)			0	0	47,948				0014
142102 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC	08/06/2021	08/05/2022		6,829,780	4589.58000000	(143,000)		70,714	(14,536)			0	0	70,714				0014
141541 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC	08/20/2021	08/19/2022		1,450,301	4588.25000000	(72,094)		35,651	(10,101)			0	0	35,651				0014
141543 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC	08/20/2021	08/19/2022		2,388,733	4650.43000000	(100,614)		49,754	(14,097)			0	0	49,754				0014
141769 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	08/20/2021	08/19/2022		1,452,324	4532.72000000	(82,783)		40,937	(11,599)			0	0	40,937				0014
141770 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	08/20/2021	08/19/2022		6,842,535	4570.48000000	(355,552)		175,823	(49,816)			0	0	175,823				0014
141771 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	08/20/2021	08/19/2022		1,422,012	4597.13000000	(68,928)		34,085	(9,658)			0	0	34,085				0014
141772 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	08/20/2021	08/19/2022		1,905,343	4610.45000000	(89,153)		44,087	(12,491)			0	0	44,087				0014
142104 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC	08/20/2021	08/19/2022		6,623,966	4592.69000000	(141,256)		69,852	(19,791)			0	0	69,852				0014
141379 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/03/2021	09/06/2022		1,387,842	4626.14000000	(74,235)		36,311	(13,919)			0	0	36,311				0014
141382 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/03/2021	09/06/2022		926,135	4630.67000000	(48,982)		23,959	(9,184)			0	0	23,959				0014

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141383 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	09/03/2021	09/06/2022	7,000,436	4666.96000000	(337,170)		164,920	(63,219)			0	0	164,920				0014
141386 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	09/03/2021	09/06/2022	2,815,141	4691.90000000	(126,894)		62,068	(23,793)			0	0	62,068				0014
141388 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	09/03/2021	09/06/2022	941,102	4705.51000000	(40,874)		19,993	(7,664)			0	0	19,993				0014
141390 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	09/03/2021	09/06/2022	1,414,374	4714.58000000	(59,907)		29,302	(11,233)			0	0	29,302				0014
141392 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	09/03/2021	09/06/2022	3,331,954	4759.93000000	(124,040)		60,672	(23,258)			0	0	60,672				0014
141393 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	09/03/2021	09/06/2022	958,790	4793.95000000	(32,284)		15,791	(6,053)			0	0	15,791				0014
142105 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	G5GSEF7VJP5170UK5573	09/03/2021	09/06/2022	6,356,487	4691.90000000	(123,443)		60,380	(23,146)			0	0	60,380				0014
141575 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	09/20/2021	09/20/2022	2,668,238	4447.06346500	(171,888)		84,767	(39,087)			0	0	84,767				0014
141577 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	09/20/2021	09/20/2022	7,174,567	4484.10417000	(424,480)		209,333	(96,526)			0	0	209,333				0014
141580 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	09/20/2021	09/20/2022	3,604,714	4505.89282000	(202,512)		99,869	(46,051)			0	0	99,869				0014
141582 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	09/20/2021	09/20/2022	1,808,458	4521.14487500	(97,876)		48,268	(22,257)			0	0	48,268				0014
141584 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	09/20/2021	09/20/2022	1,359,612	4532.03920000	(71,628)		35,323	(16,288)			0	0	35,323				0014
141585 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	09/20/2021	09/20/2022	1,368,109	4560.36444500	(67,080)		33,081	(15,254)			0	0	33,081				0014
142230 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	WELLS FARGO BANK, N.A. X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	KB1H1DSPRFMYMCUFXT09	09/20/2021	09/20/2022	6,083,883	4503.71395500	(179,544)		88,542	(40,828)			0	0	88,542				0014
141605 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	10/06/2021	10/06/2022	2,670,492	4450.82100000	(179,946)		88,740	(48,807)			0	0	88,740				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)
141607 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	10/06/2021	10/06/2022	1,360,119	4533.72845000	(76,254)		37,605	(20,683)			0	0	37,605				0014
141609 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	10/06/2021	10/06/2022	1,823,092	4557.72797500	(96,628)		47,652	(26,209)			0	0	47,652				0014
141612 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	10/06/2021	10/06/2022	1,845,780	4614.45412500	(85,332)		42,082	(23,145)			0	0	42,082				0014
142239 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCJFXT09	10/06/2021	10/06/2022	6,865,765	4507.54715000	(178,125)		87,842	(48,313)			0	0	87,842				0014
142842 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	10/06/2021	10/06/2022	1,218,756	4579.54572500	(55,552)		27,396	(15,068)			0	0	27,396				0014
142848 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCJFXT09	10/06/2021	10/06/2022	6,618,282	4492.27472500	(379,932)		187,364	(103,050)			0	0	187,364				0014
142852 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCJFXT09	10/06/2021	10/06/2022	2,830,036	4509.72892500	(155,810)		76,838	(42,261)			0	0	76,838				0014
141907 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	10/20/2021	10/20/2022	949,062	4745.30835900	(37,922)		18,701	(11,740)			0	0	18,701				0014
141908 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	10/20/2021	10/20/2022	1,435,977	4786.58768800	(50,868)		25,086	(15,748)			0	0	25,086				0014
142241 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	SOCIETE GENERAL	02RNE81BXP4R0TD8PU41	10/20/2021	10/20/2022	6,391,400	4681.34808000	(143,683)		70,857	(44,483)			0	0	70,857				0014
142656 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	10/20/2021	10/20/2022	2,624,983	4626.00656200	(148,112)		73,042	(45,854)			0	0	73,042				0014
142657 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	10/20/2021	10/20/2022	7,538,350	4672.27570000	(379,417)		187,110	(117,463)			0	0	187,110				0014
142660 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	10/20/2021	10/20/2022	2,796,666	4695.86388800	(132,488)		65,337	(41,017)			0	0	65,337				0014
142661 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	10/20/2021	10/20/2022	1,650,883	4711.28693400	(75,092)		37,032	(23,248)			0	0	37,032				0014
143649 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	11/05/2021	11/04/2022	3,353,708	4791.01084700	(185,591)		91,776	(65,263)			0	0	91,776				0014
143653 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	11/05/2021	11/04/2022	7,741,529	4838.45590000	(382,048)		188,925	(134,347)			0	0	188,925				0014
143657 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	11/05/2021	11/04/2022	3,400,072	4857.24602000	(160,076)		79,158	(56,290)			0	0	79,158				0014
143660 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	11/05/2021	11/04/2022	974,550	4872.74786900	(44,092)		21,804	(15,505)			0	0	21,804				0014

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
143663 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	11/05/2021	11/04/2022	976,992	4884.96144700	(42,822)		21,176	(15,058)			0	0	21,176				0014
143678 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	11/05/2021	11/04/2022	1,473,521	4911.73736800	(60,174)		29,756	(21,160)			0	0	29,756				0014
143680 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	11/05/2021	11/04/2022	1,980,854	4952.13612600	(72,416)		35,810	(25,465)			0	0	35,810				0014
143747 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	11/05/2021	11/04/2022	7,783,526	4850.19972500	(164,340)		81,267	(57,790)			0	0	81,267				0014
143682 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	11/19/2021	11/18/2022	1,464,918	4883.05962400	(70,611)		34,918	(27,546)			0	0	34,918				0014
143684 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	11/19/2021	11/18/2022	1,481,126	4937.08616400	(62,394)		30,854	(24,341)			0	0	30,854				0014
143798 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BANK OF AMERICA, N.A.	B4TYDEB6KMZ0031MB27	11/19/2021	11/18/2022	2,784,395	4791.44940400	(171,421)		84,769	(66,873)			0	0	84,769				0014
143820 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BANK OF AMERICA, N.A.	B4TYDEB6KMZ0031MB27	11/19/2021	11/18/2022	1,835,177	4798.03000000	(111,390)		55,083	(43,454)			0	0	55,083				0014
143829 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BANK OF AMERICA, N.A.	B4TYDEB6KMZ0031MB27	11/19/2021	11/18/2022	6,668,188	4834.67000000	(373,487)		184,691	(145,701)			0	0	184,691				0014
143836 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BANK OF AMERICA, N.A.	B4TYDEB6KMZ0031MB27	11/19/2021	11/18/2022	2,418,615	4850.17000000	(130,817)		64,690	(51,033)			0	0	64,690				0014
143892 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	11/19/2021	11/18/2022	5,785,000	4847.82000000	(127,708)		63,153	(49,820)			0	0	63,153				0014
144173 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	12/06/2021	12/06/2022	5,148,823	4680.74839800	(368,159)		181,558	(161,385)			0	0	181,558				0014
144176 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	12/06/2021	12/06/2022	1,878,177	4695.44174200	(130,476)		64,344	(57,195)			0	0	64,344				0014
144179 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	12/06/2021	12/06/2022	6,149,440	4730.33843400	(398,320)		196,432	(174,606)			0	0	196,432				0014
144222 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	12/06/2021	12/06/2022	2,451,531	4833.19000000	(128,818)		63,527	(56,468)			0	0	63,527				0014
144226 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	12/06/2021	12/06/2022	930,456	4807.02000000	(51,753)		25,522	(22,686)			0	0	25,522				0014
144234 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	12/06/2021	12/06/2022	2,292,303	4752.84000000	(142,862)		70,452	(62,624)			0	0	70,452				0014
144242 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	12/06/2021	12/06/2022	7,494,849	4732.63426900	(237,054)		116,904	(103,914)			0	0	116,904				0014
144710 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	SOCIETE GENERAL	O2RNE81BXP4ROTDBPU41	12/20/2021	12/20/2022	6,118,452	4708.25821400	0		0				0	0					0014
144728 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	12/20/2021	12/20/2022	4,659,380	4659.38040000	(321,360)		158,479	(153,196)			0	0	158,479				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)
144730 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	12/20/2021	12/20/2022	6,581,329	4700.94938200	(416,780)		205,535	(198,684)			0	0	205,535				0014
144732 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	12/20/2021	12/20/2022	1,442,489	4808.29785200	(71,934)		35,474	(34,292)			0	0	35,474				0014
144734 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	12/20/2021	12/20/2022	966,776	4833.87876400	(45,370)		22,374	(21,628)			0	0	22,374				0014
144739 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A.	E570DZIWZ7FF32WFEA76	12/20/2021	12/20/2022	2,474,413	4716.48065000	(153,411)		75,655	(73,133)			0	0	75,655				0014
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(13,081,639)	(18,913,941)	10,905,732	(17,783,417)	XXX	0	0	0	10,905,732	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(13,081,639)	(18,913,941)	10,905,732	(17,783,417)	XXX	0	0	0	10,905,732	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										(13,081,639)	(18,913,941)	10,905,732	(17,783,417)	XXX	0	0	0	10,905,732	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										(13,081,639)	(18,913,941)	10,905,732	(17,783,417)	XXX	0	0	0	10,905,732	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										5,463,648	4,923,518	(3,919,703)	5,006,122	XXX	2,252,558	(11,112,062)	0	(3,919,703)	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										5,463,648	4,923,518	(3,919,703)	5,006,122	XXX	2,252,558	(11,112,062)	0	(3,919,703)	0	0	XXX	XXX

(a)	Code	Description of Hedged Risk(s)

STATEMENT AS OF JUNE 30, 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

(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

SCHEDULE DB - PART D - SECTION 1

[illegible]

STATEMENT AS OF JUNE 30, 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

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

Collateral Pledged to Reporting Entity

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	Cash	E570DZVZ7FF32TIEFA76	Cash Collateral	365,546	365,546	XXX		V
Morgan Stanley & Co International PLC	Cash	4PQUHN3JPFGFNF3BB653	Cash Collateral	340,000	340,000	XXX		V
Royal Bank of Canada	Cash	ES71P3U3RAH1G071XBU11	Cash Collateral	290,000	290,000	XXX		V
Societe Generale	Cash	02RNE81BXP4ROTD8PLJ41	Cash Collateral	40,000	40,000	XXX		V
Wells Fargo Bank NA	Cash	KB1H1DSPRFMYMCUFXT09	Cash Collateral	80,000	80,000	XXX		V
0299999999 - Total				1,115,546	1,115,546	XXX	XXX	XXX

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	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
					First Month	Second Month	Third Month	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date				*
PNC Bank Pittsburgh, PA		0.000			1,139,226	1,351,144	2,807,584	XXX
Morgan Stanley		0.000			11,994,975	11,994,975	5,997,487	XXX
Bank of New York Mellon New York, NY		0.000			1,215,435	2,373,001	1,614,937	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	14,349,636	15,719,120	10,420,008	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	14,349,636	15,719,120	10,420,008	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	0	0	14,349,636	15,719,120	10,420,008	XXX

STATEMENT AS OF JUNE 30, 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 PAPE		.06/28/2022	0.000	.07/05/2022	4,998,967	.0	.775
	AMCOR FLEXIBLES NORTH AMERICA INC COMMER		.06/28/2022	0.000	.07/28/2022	4,992,387	.0	.563
	AMEREN CORP COMMERCIAL PAPER		.06/08/2022	0.000	.07/11/2022	4,997,845	.0	4,734
	AMERICAN ELECTRIC POWER CO INC COMMERCIA		.06/24/2022	0.000	.07/20/2022	4,994,667	.0	1,962
	AUTOZONE INC COMMERCIAL PAPER		.06/23/2022	0.000	.07/08/2022	4,998,201	.0	2,055
	DENTSPLY SIRONA INC COMMERCIAL PAPER		.06/21/2022	0.000	.07/05/2022	1,999,555	.0	1,111
	DENTSPLY SIRONA INC COMMERCIAL PAPER		.06/28/2022	0.000	.07/12/2022	2,998,075	.0	.525
	DOLLAR GENERAL CORP COMMERCIAL PAPER		.06/23/2022	0.000	.07/07/2022	4,998,458	.0	2,055
	EVERGY KANSAS CENTRAL INC COMMERCIAL PAP		.06/28/2022	0.000	.07/06/2022	4,998,701	.0	.779
	GENERAL MILLS INC COMMERCIAL PAPER		.06/23/2022	0.000	.07/14/2022	4,996,568	.0	2,110
	MOHAWK INDUSTRIES INC COMMERCIAL PAPER		.06/27/2022	0.000	.07/12/2022	4,997,020	.0	.812
	OGE ENERGY CORP COMMERCIAL PAPER		.06/24/2022	0.000	.07/13/2022	4,996,666	.0	1,110
	RELX INC COMMERCIAL PAPER		.06/28/2022	0.000	.07/06/2022	4,998,708	.0	.775
	RYDER SYSTEM INC COMMERCIAL PAPER		.06/08/2022	0.000	.07/12/2022	4,997,783	.0	4,630
	SHERWIN-WILLIAMS CO/THE COMMERCIAL PAPER		.06/03/2022	0.000	.07/05/2022	2,999,566	.0	3,033
	SPIRE INC COMMERCIAL PAPER		.06/22/2022	0.000	.07/13/2022	4,996,748	.0	2,436
	TAMPA ELECTRIC CO COMMERCIAL PAPER		.06/27/2022	0.000	.07/14/2022	4,996,388	.0	1,110
	VF CORP COMMERCIAL PAPER		.06/30/2022	0.000	.07/13/2022	4,996,833	.0	.264
	WPP CP LLC COMMERCIAL PAPER		.06/23/2022	0.000	.07/11/2022	4,997,290	.0	2,165
	SUNCOR ENERGY INC COMMERCIAL PAPER		.06/21/2022	0.000	.07/21/2022	3,745,831	.0	2,081
	THOMSON REUTERS CORP COMMERCIAL PAPER		.06/22/2022	0.000	.07/20/2022	4,994,852	.0	2,435
	EXPERIAN FINANCE PLC COMMERCIAL PAPER		.06/24/2022	0.000	.07/11/2022	.999,500	.0	.350
1019999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					97,690,609	0	37,870
1109999999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds					97,690,609	0	37,870
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					97,690,609	0	37,870
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					97,690,609	0	37,870
09248U-71-8	BLACKROCK LIQUIDITY FUND-EXEMPT MONEY MA		.06/30/2022	1.340		2,000,000	.0	0
8209999999	Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO					2,000,000	0	0
8609999999	Total Cash Equivalents					99,690,609	0	37,870