



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 Fraternal Benefit Societies

Incorporated/Organized 11/13/1981 Commenced Business 12/21/1981
Statutory Home Office 301 East Fourth Street, Cincinnati, OH, US 45202

Main Administrative Office 301 East Fourth Street
(Street and Number) (City or Town, State, County and Zip 5555)
Cincinnati, OH, US 45202, 513-357-3300
(City, State, Zip) 111 Southgate, Suite 100, Cincinnati, OH, US 45202

(Any of, from, State, County and Zip Code) (Add Code) (Telephone Number)

Primary Location of Books and Records _____
(Street and Number or P.O. Box) 301 East Fourth Street

(Street and Number)
Cincinnati, OH, US 45202, 513-357-3300
(City or Town, State, Country and Zip Code) **(Area Code) (Telephone Number)**

Internet Website Address www.massmutual.com

Statutory Statement Contact: Robert Mignone, Esq., 513-412-1188
(Name) (Area Code) (Telephone Number)
rearle@gaiq.com, 513-412-1673
(E-mail Address) (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 SS: _____
County of Hamilton

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

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?
- b. If no,
 - 1. State the amendment number.....
 - 2. Date filed

Yes [] No []

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 realallowance	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	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 \$ 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	2,258,348	2,043,350
12. General expenses due or accrued		
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	554,000	
24.04 Payable to parent, subsidiaries and affiliates		
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	0	0
52. Dividends to stockholders	0	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 realallowance	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 OAC 3901-1-67:	XXX	XXX	XXX		
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:	XXX	XXX	XXX		
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 Flows	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	<u>\$ 2,868,205,220</u>	<u>\$ 2,978,705,581</u>	<u>\$ 120,102,073</u>	<u>\$ 2,691,474,543</u>	<u>\$ 56,628,604</u>	<u>\$ -</u>	<u>\$ -</u>

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
Name of Entity | 2
NAIC Company Code | 3
State of Domicile |
|---------------------|------------------------|------------------------|
|---------------------|------------------------|------------------------|
5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [] No [X] N/A [] If yes, attach an explanation.
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2016
- 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 Great American Advisors	Charlotte, NC Cincinnati, OH	NO..... NO.....	NO..... NO.....	NO..... NO.....	YES..... YES.....

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

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [] No []
 (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.
- 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 []
- 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 []
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [] No []
- 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 []
- 11.2 If yes, give full and complete information relating thereto:
- | | 1
Prior Year-End
Book/Adjusted
Carrying Value | 2
Current Quarter
Book/Adjusted
Carrying Value |
|--|--|---|
| 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 [<input type="checkbox"/>] No [<input checked="" type="checkbox"/>] | | |
| 14.2 If yes, please complete the following: | | |
| 14.21 Bonds \$ 0 | \$ 0 | \$ 0 |
| 14.22 Preferred Stock \$ 0 | \$ 0 | \$ 0 |
| 14.23 Common Stock \$ 0 | \$ 0 | \$ 0 |
| 14.24 Short-Term Investments \$ 0 | \$ 0 | \$ 0 |
| 14.25 Mortgage Loans on Real Estate \$ 0 | \$ 0 | \$ 0 |
| 14.26 All Other \$ 0 | \$ 0 | \$ 0 |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) \$ 0 | \$ 0 | \$ 0 |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above \$ 0 | \$ 0 | \$ 0 |
| 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [<input checked="" type="checkbox"/>] No [<input type="checkbox"/>] | | |
| 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [<input checked="" type="checkbox"/>] No [<input type="checkbox"/>] N/A [<input type="checkbox"/>]
If no, attach a description with this statement. | | |
| 16. For the reporting entity's security lending program, state the amount of the following as of the current statement date: | | |
| 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. \$ 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 [] 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 []
- 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
Barings 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 []

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 []

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
106006	Barings LLC	R6ZXK501NPHXSY1S07	SEC	DS.....

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

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 []

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 []

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

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1	Amount
1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
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?
- 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?
- 6.2 If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount
.....

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

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

NON-E

10

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 Active Status (a)	Direct Business Only					7 Deposit-Type Contracts	
		Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5		
		2 Life Insurance Premiums	3 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	1,200	0	
59. Subtotal		XXX	0	45,928,902	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	
95. Totals (Direct Business)		XXX	0	45,928,902	0	45,928,902	0	
96. Plus Reinsurance Assumed		XXX				0		
97. Totals (All Business)		XXX	0	45,928,902	0	45,928,902	0	
98. Less Reinsurance Ceded		XXX	0	45,928,902	0	0	0	
99. Totals (All Business) less Reinsurance Ceded		XXX	0	45,928,902	0	45,928,902	0	
DETAILS OF WRITE-INS								
58001. Other Aliens		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	
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	0	1,200	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	
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX	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

	<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

	<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

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
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 S.à.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
Baring 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

*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 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
Cornerstone 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	HU7DQL.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
Cornbrook PRS Holdings LLC	82-3307907		Delaware
Cornerstone California Mortgage Fund I LLC	95-4207717		California
Cornerstone California Mortgage Fund II LLC	95-4207717		California
Cornerstone California Mortgage Fund III LLC	95-4207717		California
Cornerstone Fort Pierce Development LLC*	56-2630592		Delaware
Cornerstone Permanent Mortgage Fund	45-2632610		Massachusetts
Cornerstone 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>
Cornerstone Permanent Mortgage Fund III	35-2531693		Massachusetts
Cornerstone 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

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	Rela-tionship 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 Per-cent-age	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							ITPS LLC	DE	NIA	ITPS Holding LLC	Ownership.....	100.000	MMLIC		
..0000		27-0105644					JFIN Parent LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC		
..0000		86-2294635					Jefferies Finance LLC	DE	NIA	JFIN Parent LLC	Ownership.....	50.000	MMLIC		1
..0000		63312	13-1935920				Glidepath Holdings Inc.	DE	UIP	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC		
..0000							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 Loca-tion	Rela-tion-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
0000		93661	31-1422717				AAG Insurance Agency, LLC	KY	NIA	Great American Life Insurance Company	Ownership	100.00	MMLIC		
0000			31-1021738				Annuity Investors Life Insurance Company	OH	RE	Great American Life Insurance Company	Ownership	100.00	MMLIC		
0000			31-1395344				Great American Advisors, LLC	OH	NIA	Great American Life Insurance Company	Ownership	100.00	MMLIC		
0000			26-3260520				Manhattan National Holding, LLC	OH	NIA	Great American Life Insurance Company	Ownership	100.00	MMLIC		
0000		67083	45-0252531				Manhattan National Life Insurance Company	OH	IA	Manhattan National Holding LLC	Ownership	100.00	MMLIC		
0000							MassMutual Mortgage Lending LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.00	MMLIC		
0000							Jefferies Private Credit BDC Inc.	MD	NIA	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000							JFIN GP Adviser LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000							JFIN Fund III LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000							Jefferies Credit Partners LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000							Apex Credit Partners LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.00	MMLIC		
0000							Jefferies Credit Management LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.00	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	100.00	MMLIC		
0000							JFAM GP LP	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.00	MMLIC		
0000							Jefferies Direct Lending Fund C LP	DE	NIA	JFAM GP LP	Ownership	100.00	MMLIC		
0000							Jefferies DLF C Holdings LLC	DE	NIA	Jefferies Direct Lending Fund C LLC	Ownership	100.00	MMLIC		
0000							Jefferies Direct Lending Fund C SPE LLC	DE	NIA	Jefferies DLF C Holdings LLC	Ownership	100.00	MMLIC		
0000							JDLF II GP LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.00	MMLIC		
0000							JDLF II GP LP	DE	NIA	JDLF II GP LLC	Ownership	100.00	MMLIC		
0000							Jefferies Direct Lending Fund II C LP	DE	NIA	JDLF II GP LP	Ownership	100.00	MMLIC		
0000							Jefferies DLF II C Holdings LLC	DE	NIA	Jefferies Direct Lending Fund II C LP	Ownership	100.00	MMLIC		
0000							Jefferies Direct Lending Fund II C SPE LLC	DE	NIA	Jefferies DLF II C Holdings LLC	Ownership	100.00	MMLIC		
0000							Jefferies Senior Lending LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000							Jefferies Senior Lending LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000							JFIN Revolver Holdings LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000							JFIN Revolver Holdings II LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000							JFIN Revolver Holdings IV LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000							JFIN Co-Issuer Corporation	DE	NIA	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000							JFIN Europe GP, S.a.r.l.	LUX	NIA	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000							Jefferies Finance Europe, S.L.P.	LUX	NIA	JFIN Europe GP, S.a.r.l.	Ownership	100.00	MMLIC		
0000							Jefferies Finance Europe, SCSp	LUX	NIA	JFIN Europe GP, S.a.r.l.	Ownership	100.00	MMLIC		
0000							Jefferies Finance Business Credit LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000							JFIN Business Credit Fund I LLC	DE	NIA	Jefferies Finance Business Credit LLC	Ownership	100.00	MMLIC		
0000							JFIN Funding 2021 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000							JFIN High Yield Investments LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000							JFIN LC Fund LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000							JFIN Revolver CLO 2017 Ltd.	CYML	NIA	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000							JFIN Revolver CLO 2017-II Ltd.	CYML	NIA	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000							JFIN Revolver CLO 2017-III Ltd.	CYML	NIA	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000							JFIN Revolver CLO 2018 Ltd.	CYML	NIA	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000							JFIN Revolver CLO 2019 Ltd.	CYML	NIA	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000							JFIN Revolver CLO 2019-II Ltd.	CYML	NIA	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000							JFIN Revolver CLO 2020 Ltd.	CYML	NIA	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000							JFIN Revolver CLO 2021-II Ltd.	CYML	NIA	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000							JFIN Revolver CLO 2021-V Ltd.	CYML	NIA	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000							JFIN Revolver CLO 2022-II Ltd.	CYML	NIA	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000							JFIN Revolver CLO 2022-III Ltd.	CYML	NIA	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000							JFIN Revolver Fund, L.P.	DE	NIA	Jefferies Finance LLC	Ownership	90.00	MMLIC		
0000							JFIN Revolver Funding 2021 Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000							JFIN Revolver Funding 2021 III Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000							JFIN Revolver Funding 2021 IV Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000							JFIN Revolver Funding 2022-I Ltd.	BMU	NIA	Jefferies Finance LLC	Ownership	100.00	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 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domestic- ciliary Loca- tion	10 Rela-tion- ship to Report-ing Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Percent- age	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Yes/No)	16 *
0000						JFIN Revolver SPE1 2022 LLC		DE	N/A	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000						Apex Credit Holdings LLC		DE	N/A	JFIN Parent LLC	Ownership	100.00	MMLIC		
0000						JFIN CLO 2012 Ltd.		CYU	N/A	Apex Credit Partners LLC	Ownership	100.00	MMLIC		
0000						JFIN CLO 2013 Ltd.		CYU	N/A	Apex Credit Partners LLC	Ownership	100.00	MMLIC		
0000						JFIN CLO 2014 Ltd.		CYU	N/A	Apex Credit Partners LLC	Ownership	100.00	MMLIC		
0000						JFIN CLO 2014-II Ltd.		CYU	N/A	Apex Credit Partners LLC	Ownership	100.00	MMLIC		
0000						JFIN CLO 2015 Ltd.		CYU	N/A	Apex Credit Partners LLC	Ownership	100.00	MMLIC		
0000						JFIN CLO 2015-II Ltd.		CYU	N/A	Apex Credit Partners LLC	Ownership	85.00	MMLIC		
0000						JFIN CLO 2016 Ltd.		CYU	N/A	Apex Credit Partners LLC	Ownership	100.00	MMLIC		
0000						JFIN CLO 2017 Ltd.		CYU	N/A	Apex Credit Partners LLC	Ownership	100.00	MMLIC		
0000						JFIN CLO 2017-II Ltd.		CYU	N/A	Apex Credit Partners LLC	Ownership	100.00	MMLIC		
0000			04-1590850			MM Copper Hill Road LLC		DE	N/A	Massachusetts Mutual Life Insurance Company	Ownership	100.00	MMLIC		
0000						MM Direct Private Investments Holding LLC		DE	N/A	Massachusetts Mutual Life Insurance Company	Ownership	100.00	MMLIC		
0000						MM Direct Private Investments UK Limited		GBR	N/A	MM Direct Private Investments Holding LLC	Ownership	100.00	MMLIC		
0000						MM Investment Holding		CYU	N/A	Massachusetts Mutual Life Insurance Company	Ownership	100.00	MMLIC		
0000		26-0073611				MassMutual Asset Finance LLC		DE	N/A	MM Investment Holding	Ownership	99.60	MMLIC		
0000		26-0073611				MassMutual Asset Finance LLC		DE	N/A	C.M. Life Insurance Company	Ownership	0.400	MMLIC		
0000		90-1005837				MMAF Equipment Finance LLC 2013-A		DE	N/A	MassMutual Asset Finance LLC	Ownership	100.00	MMLIC		
0000		36-4785301				MMAF Equipment Finance LLC 2014-A		DE	N/A	MassMutual Asset Finance LLC	Ownership	100.00	MMLIC		
0000		38-3969560				MMAF Equipment Finance LLC 2015-A		DE	N/A	MassMutual Asset Finance LLC	Ownership	100.00	MMLIC		
0000		32-0489588				MMAF Equipment Finance LLC 2016-A		DE	N/A	MassMutual Asset Finance LLC	Ownership	100.00	MMLIC		
0000		35-2590691				MMAF Equipment Finance LLC 2017-A		DE	N/A	MassMutual Asset Finance LLC	Ownership	100.00	MMLIC		
0000		32-0546197				MMAF Equipment Finance LLC 2017-B		DE	N/A	MassMutual Asset Finance LLC	Ownership	100.00	MMLIC		
0000		82-5335801				MMAF Equipment Finance LLC 2018-A		DE	N/A	MassMutual Asset Finance LLC	Ownership	100.00	MMLIC		
0000		83-3722640				MMAF Equipment Finance LLC 2019-A		DE	N/A	MassMutual Asset Finance LLC	Ownership	100.00	MMLIC		
0000						MMAF Equipment Finance LLC 2019-B		DE	N/A	MassMutual Asset Finance LLC	Ownership	100.00	MMLIC		
0000						MMAF Equipment Finance LLC 2021-A		DE	N/A	MassMutual Asset Finance LLC	Ownership	100.00	MMLIC		
0000						Rozier LLC		DE	N/A	MassMutual Asset Finance LLC	Ownership	100.00	MMLIC		
0000		04-2443240				MML Management Corporation		MA	N/A	MM Investment Holding	Ownership	100.00	MMLIC		
0000		04-3548444				MassMutual International Holding MSC, Inc.		MA	N/A	MML Management Corporation	Ownership	100.00	MMLIC		
0000		04-3341767				MassMutual Holding MSC, Inc.		MA	N/A	MML Management Corporation	Ownership	100.00	MMLIC		
0000						MML CM LLC		DE	N/A	Massachusetts Mutual Life Insurance Company	Ownership	100.00	MMLIC		
0000						Blueprint Income LLC		NY	N/A	MML CM LLC	Ownership	100.00	MMLIC		
0000						Flourish Digital Assets LLC		DE	N/A	MML CM LLC	Ownership	100.00	MMLIC		
0000						Flourish Financial LLC		DE	N/A	MML CM LLC	Ownership	100.00	MMLIC		
0000						Flourish Holding Company LLC		DE	N/A	MML CM LLC	Ownership	100.00	MMLIC		
0000						Flourish Insurance Agency LLC		DE	N/A	MML CM LLC	Ownership	100.00	MMLIC		
0000						Flourish Technologies LLC		DE	N/A	MML CM LLC	Ownership	100.00	MMLIC		
0000			04-3356880			MML Distributors LLC		MA	N/A	Massachusetts Mutual Life Insurance Company	Ownership	99.00	MMLIC		
0000			04-3356880			MML Distributors LLC		MA	N/A	MassMutual Holding LLC	Ownership	1.00	MMLIC		
0000						MML Investment Advisers, LLC		DE	N/A	Massachusetts Mutual Life Insurance Company	Ownership	100.00	MMLIC		
0000			46-3238013			MML Strategic Distributors, LLC		DE	N/A	Massachusetts Mutual Life Insurance Company	Ownership	100.00	MMLIC		
0000			06-1563535	2881445		The MassMutual Trust Company, FSB		CT	N/A	Massachusetts Mutual Life Insurance Company	Ownership	100.00	MMLIC		
0000			04-1590850			MML Private Placement Investment Company I, LLC		DE	N/A	Massachusetts Mutual Life Insurance Company	Ownership	100.00	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	Domiciliary Location	Relationship 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 Required? (Yes/No)	*
0000			04-1590850				MML Private Equity Fund Investor LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership, Management	100.00	MMILIC		
0000			04-1590850				MML Private Equity Fund Investor LLC	DE	NIA	Baring Asset Management Limited	Management		MMILIC		
0000			04-1590850				MM Private Equity Intercontinental LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.00	MMILIC		
0000			45-2738137				Pioneers Gate LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.00	MMILIC		
0000			45-2738137				Pioneers Gate LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.00	MMILIC		
0000			04-2854319	2392316			MassMutual Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.00	MMILIC		
0000			06-1597528				MassMutual Assignment Company	NC	NIA	MassMutual Holding LLC	Ownership	100.00	MMILIC		
0000			37-1732913				Fern Street LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.00	MMILIC		
0000							Low Carbon Energy Holding	GBR	NIA	MassMutual Holding LLC	Ownership	49.00	MMILIC		
0000							Sleeper Street LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.00	MMILIC		
0000			46-2252944				Haven Life Insurance Agency, LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.00	MMILIC		
0000			04-1590850				MassMutual Capital Partners LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.00	MMILIC		
0000							MassMutual Ventures Holding LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.00	MMILIC		
0000							Athens Fund Management LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.00	MMILIC		
0000							Crane Venture Partners LLP	GBR	NIA	MassMutual Ventures Holding LLC	Ownership	33.00	MMILIC		
0000							MassMutual Ventures Management LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.00	MMILIC		
0000							MassMutual Ventures SEA Management Private Limited	DE	NIA	MassMutual Ventures Management LLC	Ownership	100.00	MMILIC		
0000							MassMutual Ventures Southeast Asia I LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.00	MMILIC		
0000							MassMutual Ventures Southeast Asia II LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.00	MMILIC		
0000							MassMutual Ventures Southeast Asia III LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.00	MMILIC		
0000							MMV Digital I LLC	CYM	NIA	MassMutual Ventures Southeast Asia III LLC	Ownership	100.00	MMILIC		
0000							MassMutual Ventures UK LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.00	MMILIC		
0000			47-1296410				MassMutual Ventures US I LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.00	MMILIC		
0000							MassMutual Ventures US II LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.00	MMILIC		
0000							MassMutual Ventures US III LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.00	MMILIC		
0000							MassMutual Ventures US IV LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.00	MMILIC		
0000							Open Alternatives LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.00	MMILIC		
0000			04-1590850				MM Rothesay Holdco US LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.00	MMILIC		
0000							Rothesay Limited	GBR	NIA	MM Rothesay Holdco US LLC	Ownership	48.80	MMILIC		
0000							Rothesay Life Plc	GBR	NIA	Rothesay Limited	Ownership	100.00	MMILIC		
0000							Rothesay MA No.1 Limited	GBR	NIA	Rothesay Life PLC	Ownership	100.00	MMILIC		
0000							Rothesay MA No.2 Limited	GBR	NIA	Rothesay Life PLC	Ownership	100.00	MMILIC		
0000							Rothesay MA No.3 Limited	GBR	NIA	Rothesay Life PLC	Ownership	100.00	MMILIC		
0000							Rothesay MA No.4 Limited	GBR	NIA	Rothesay Life PLC	Ownership	100.00	MMILIC		
0000							LT Mortgage Finance Limited	GBR	NIA	Rothesay Life PLC	Ownership	100.00	MMILIC		
0000							Rothesay Property Partnership 1 LLP	GBR	NIA	Rothesay Life PLC	Ownership	100.00	MMILIC		
0000							Rothesay Foundation	GBR	NIA	Rothesay Limited	Ownership	100.00	MMILIC		
0000							Rothesay Pensions Management Limited	GBR	NIA	Rothesay Limited	Ownership	100.00	MMILIC		
0000							Rothesay Asset Management UK Limited	GBR	NIA	Rothesay Limited	Ownership	100.00	MMILIC		
0000							Rothesay Asset Management Australia Pty Ltd	AUS	NIA	Rothesay Asset Management UK Limited	Ownership	100.00	MMILIC		
0000							Rothesay Asset Management US LLC	DE	NIA	Rothesay Asset Management UK Limited	Ownership	100.00	MMILIC		
0000			47-1466022				MM Catalyst Fund LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.00	MMILIC		
0000			45-4000072				LifeScore Labs, LLC	MA	NIA	MassMutual Holding LLC	Ownership	100.00	MMILIC		
0000			45-4000072				MM Asset Management Holding LLC	MA	NIA	MassMutual Holding LLC	Ownership	100.00	MMILIC		
0000			04-1590850				Barings LLC	MA	NIA	MassMutual Holding LLC	Ownership	100.00	MMILIC		
0000			04-1590850				MML Investors Services, LLC	MA	NIA	MassMutual Holding LLC	Ownership	100.00	MMILIC		
0000			04-1590850				MML Insurance Agency, LLC	MA	NIA	MML Investors Services, LLC	Ownership	100.00	MMILIC		

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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	Baring Asset Management (Asia) 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	Baring Asset Management (Asia) Holdings Limited	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			98-1012393			Barings European Direct Lending 1 GP LLP		GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000			98-0457328			Barings Global Advisors Limited		GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000						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					GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000			98-0457576			Baring Asset Management UK Holdings Limited		GBR	NIA	Baring International Investment Management Holdings	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		

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0000						Barings Core Fund Feeder I GP S.à.r.l.	LUX	NIA		Baring Asset Management Limited	Ownership	100.00	MMLIC		
0000						Barings BME GP S.à.r.l.	GBR	NIA		Baring Asset Management Limited	Ownership	100.00	MMLIC		
0000						Barings GPC GP S.à. r.l.	LUX	NIA		Baring Asset Management Limited	Ownership	100.00	MMLIC		
0000						Barings European Core Property Fund GP Sàrl	GBR	NIA		Baring Asset Management Limited	Ownership	100.00	MMLIC		
0000						Barings Investment Fund (LUX) GP S.à. r.l.	LUX	NIA		Baring Asset Management Limited	Ownership	100.00	MMLIC		
0000						Barings Umbrella Fund (LUX) GP S.à.r.l.	LUX	NIA		Baring Asset Management Limited	Ownership	100.00	MMLIC		
0000						GPLF4(S) GP S.à.r.l.	LUX	NIA		Baring Asset Management Limited	Ownership	100.00	MMLIC		
0000						PREIF Holdings Limited Partnership	GBR	NIA		Baring Asset Management Limited	Ownership	100.00	MMLIC		
0000						BMC Holdings DE LLC	DE	NIA		Barings LLC	Ownership	100.00	MMLIC		
0000			04-3238351	3456895		Barings Real Estate Advisers Inc.	CA	NIA		Barings LLC	Ownership	100.00	MMLIC		
0000		81-2244465				Chassis Acquisition Holding LLC	DE	NIA		Massachusetts Mutual Life Insurance Company	Ownership/Influence	30.00	MMLIC		
0000		81-4258759				CRA Aircraft Holding LLC	DE	NIA		Massachusetts Mutual Life Insurance Company	Ownership/Influence	40.00	MMLIC		
0000		81-4258759				CRA Aircraft Holding LLC	DE	NIA		Barings LLC	Influence		MMLIC		
0000		83-0560183				Aland Royalty Holdings LP	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		82-2932156				GASL Holdings LLC	DE	NIA		Massachusetts Mutual Life Insurance Company	Ownership	11.300	MMLIC		
0000		82-2932156				GASL Holdings LLC	DE	NIA		Barings LLC	Board		MMLIC		
0000		46-2344300				Intermodal Holdings II LLC	DE	NIA		Company	Ownership	18.000	MMLIC		
0000		46-2344300				Intermodal Holdings II LLC	DE	NIA		Barings LLC	Management		MMLIC		
0000		47-3055009				Milestone Acquisition Holding, LLC	DE	NIA		MassMutual Holding LLC	Ownership/Influence	19.800	MMLIC		
0000						Novation Companies, Inc.	MD	NIA		Massachusetts Mutual Life Insurance Company	Ownership	17.100	MMLIC		
0000						Novation Companies, Inc.	MD	NIA		Barings LLC	Influence		MMLIC		
0000		46-5460309				Red Lake Ventures, LLC	DE	NIA		Massachusetts Mutual Life Insurance Company	Ownership/Influence	31.500	MMLIC		
0000		46-5460309				Red Lake Ventures, LLC	DE	NIA		Barings LLC	Influence		MMLIC		
0000		81-4065378				Remington L & W Holdings LLC	DE	NIA		Massachusetts Mutual Life Insurance Company	Ownership/Influence	19.900	MMLIC		
0000		81-4065378				Remington L & W Holdings LLC	DE	NIA		Barings LLC	Influence		MMLIC		
0000						Tamiami Citrus, LLC	DE	NIA		Massachusetts Mutual Life Insurance Company	Ownership	15.700	MMLIC		
0000						Tamiami Citrus, LLC	DE	NIA		Barings LLC	Management/Board		MMLIC		
0000						Teaktree Acquisition, LLC	DE	NIA		MassMutual Holding LLC	Ownership/Influence	14.700	MMLIC		
0000						Teaktree Acquisition, LLC	DE	NIA		Barings LLC	Influence		MMLIC		
0000						Techquity, LP	DE	NIA		Massachusetts Mutual Life Insurance Company	Ownership	15.600	MMLIC		
0000						Techquity, LP	DE	NIA		Barings LLC	Influence		MMLIC		
0000						EIP Holdings I, LLC	DE	NIA		Company	Ownership/Influence	29.000	MMLIC		
0000			46-0687392			Validus Holding Company LLC	DE	NIA		Barings LLC	Ownership	40.400	MMLIC		
0000						VGS Acquisition Holding, LLC	DE	NIA		MassMutual Holding LLC	Ownership/Influence	33.300	MMLIC		
0000						VGS Acquisition Holding, LLC	DE	NIA		Barings LLC	Management		MMLIC		
0000						Aland Royalty GP, LLC	DE	NIA		Barings LLC	Ownership	100.000	MMLIC		
0000						Alaska Future Fund GP, LLC	DE	NIA		Barings LLC	Ownership	100.000	MMLIC		
0000						BAI GP, LLC	DE	NIA		Barings LLC	Ownership	100.000	MMLIC		
0000						BAI Funds SLP, LLC	DE	NIA		Barings LLC	Ownership	100.000	MMLIC		
0000						Baring Asset-Based Income Fund (US) GP, LLC	DE	NIA		Barings LLC	Ownership	100.000	MMLIC		
0000						Barings CMS Fund GP, LLC	DE	NIA		Barings LLC	Ownership	100.000	MMLIC		

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 Loca-tion	Rela-tion-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
..0000						Barings Hotel Opportunity Venture I GP, LLC	DE	N/A	Barings Company	Massachusetts Mutual Life Insurance	Ownership.	100.00	MMLIC		
..0000						Barings Investment Series LLC	DE	N/A	Barings LLC	Barings	Ownership.	100.00	MMLIC		
..0000						Barings Emerging Generation Fund GP, LLC	DE	N/A	Barings LLC	Barings	Ownership.	100.00	MMLIC		
..0000						Barings Emerging Generation Fund GP II, LLC	DE	N/A	Barings LLC	Barings	Ownership.	100.00	MMLIC		
..0000						Barings ERS PE Emerging Manager III GP, LLC	DE	N/A	Barings LLC	Barings	Ownership.	100.00	MMLIC		
..0000						Barings Global Investment Funds (U.S.) Management LLC	DE	N/A	Barings LLC	Barings	Ownership.	100.00	MMLIC		
..0000			04-1590850			Barings CLO Investment Partners GP, LLC	DE	N/A	Barings LLC	Barings	Ownership.	100.00	MMLIC		
..0000						Barings Core Property Fund GP LLC	DE	N/A	Barings LLC	Barings	Ownership.	100.00	MMLIC		
..0000						Barings Direct Lending GP Ltd.	CYM	N/A	Barings LLC	Barings	Ownership.	100.00	MMLIC		
..0000						Barings Emerging Generation Fund LP	DE	N/A	Barings Company	Massachusetts Mutual Life Insurance	Ownership.	38.900	MMLIC		
..0000			84-3784245			Barings Emerging Generation Fund LP	DE	N/A	Barings LLC	Barings	Management.		MMLIC		
..0000						Barings Global Energy Infrastructure Advisors, LLC	DE	N/A	Barings LLC	Barings	Ownership.	100.00	MMLIC		
..0000						Barings North American Private Loan Fund Management, LLC	DE	N/A	Barings LLC	Barings	Ownership.	100.00	MMLIC		
..0000						Barings North American Private Loan Fund Management II, LLC	DE	N/A	Barings LLC	Barings	Ownership.	100.00	MMLIC		
..0000						Barings North American Private Loan Fund Management III, LLC	DE	N/A	Barings LLC	Barings	Ownership.	100.00	MMLIC		
..0000						Barings Global Real Assets Fund GP, LLC	DE	N/A	Barings LLC	Barings	Ownership.	100.00	MMLIC		
..0000						Barings GPSF	DE	N/A	Barings LLC	Barings	Ownership.	100.00	MMLIC		
..0000						Barings Small Business Fund LLC	DE	N/A	Barings Company	Massachusetts Mutual Life Insurance	Ownership.	51.400	MMLIC		
..0000			84-5063008			Barings Small Business Fund LLC	DE	N/A	Barings LLC	Barings	Management.		MMLIC		
..0000						Benton Street Advisors, Inc.	CYM	N/A	Barings LLC	Barings	Ownership.	100.00	MMLIC		
..0000			98-0536233			BHOVI Incentive LLC	DE	N/A	Barings LLC	Barings	Ownership.	100.00	MMLIC		
..0000						BIG Real Estate Fund GP LLC	DE	N/A	Barings LLC	Barings	Ownership.	100.00	MMLIC		
..0000						BIG Real Estate Incentive I LLC	DE	N/A	Barings LLC	Barings	Ownership.	100.00	MMLIC		
..0000						BIG Real Estate Incentive II LLC	DE	N/A	Barings LLC	Barings	Ownership.	100.00	MMLIC		
..0000						BRECS VII GP LLC	DE	N/A	Barings LLC	Barings	Ownership.	100.00	MMLIC		
..0000						BREDIF GP LLC	DE	N/A	Barings LLC	Barings	Ownership.	100.00	MMLIC		
..0000						CREF X GP LLC	DE	N/A	Barings LLC	Barings	Ownership.	100.00	MMLIC		
..0000			04-1590850			Great Lakes III GP, LLC	DE	N/A	Barings LLC	Barings	Ownership.	100.00	MMLIC		
..0000						Lake Jackson LLC	DE	N/A	Barings LLC	Barings	Ownership.	100.00	MMLIC		
..0000			04-1590850			Loan Strategies Management LLC	DE	N/A	Barings LLC	Barings	Ownership.	100.00	MMLIC		
..0000			41-2280126			Mezzco III LLC	DE	N/A	Barings LLC	Barings	Ownership.	99.300	MMLIC		
..0000			80-0920285			Mezzco IV LLC	DE	N/A	Barings LLC	Barings	Ownership.	99.300	MMLIC		
..0000						Mezzco Australia II LLC	DE	N/A	Barings LLC	Barings	Ownership.	100.00	MMLIC		
..0000						PECSA-NY GP LLC	DE	N/A	Barings LLC	Barings	Ownership.	100.00	MMLIC		
..0000			04-1590850			SBNP SIA II LLC	DE	N/A	Barings LLC	Barings	Ownership.	100.00	MMLIC		
..0000						SBNP SIA III LLC	DE	N/A	Barings LLC	Barings	Ownership.	100.00	MMLIC		
..0000			04-1590850			Somerset Special Opportunities Management LLC	DE	N/A	Barings LLC	Barings	Ownership.	100.00	MMLIC		
..0000						Anherst Long Term Holdings, LLC	DE	N/A	Barings Company	Massachusetts Mutual Life Insurance	Ownership.	24.500	MMLIC		
..0000			04-3313782			Masslmutual International LLC	DE	N/A	Massachusetts Mutual Life Insurance Company	MassMutual International LLC	Ownership.	100.00	MMLIC		
..0000						Masslmutual Solutions LLC	DE	N/A	MassMutual Solutions LLC	MassMutual International LLC	Ownership.	100.00	MMLIC		
..0000						Haven Technologies Asia Limited	HKG	N/A	Haven Technologies Asia Limited	MassMutual International LLC	Ownership.	100.00	MMLIC		
..0000						Yunfeng Financial Group Limited	HKG	N/A	Yunfeng Financial Group Limited	MassMutual International LLC	Ownership.	24.900	MMLIC		
..0000						MassMutual Asia Limited (SPV)	HKG	N/A	MassMutual Asia Limited (SPV)	MassMutual International LLC	Ownership.	100.00	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 Loca-tion	Rela-tion-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
..0000			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		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							Babson 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 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domestic- ciliary Loca- tion	10 Relation- ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Per- centage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Yes/No)	16 *
0000						Babson CLO Ltd. 2015-I	CYU	NIA	Barings LLC	Influence	MMLIC			3	
0000						Babson CLO Ltd. 2015-II	CYU	NIA	Barings LLC	Influence	MMLIC			4	
0000						Babson CLO Ltd. 2016-I	CYU	NIA	Barings LLC	Influence	MMLIC				
0000						Babson CLO Ltd. 2016-II	CYU	NIA	Barings LLC	Influence	MMLIC				
0000						Barings CLO Ltd. 2017-I	CYU	NIA	Barings LLC	Influence	MMLIC				
0000						Barings CLO 2018-I	CYU	NIA	Barings LLC	Influence	MMLIC				
0000						Barings CLO 2018-IV	CYU	NIA	Barings LLC	Influence	MMLIC				
0000						Barings CLO 2019-I	CYU	NIA	Barings LLC	Influence	MMLIC				
0000						Barings CLO 2019-IV	CYU	NIA	Barings LLC	Influence	MMLIC				
0000						Barings CLO 2020-I	CYU	NIA	Barings LLC	Influence	MMLIC				
0000						Barings CLO 2020-II	CYU	NIA	Barings LLC	Influence	MMLIC				
0000						Barings CLO 2020-III	CYU	NIA	Barings LLC	Influence	MMLIC				
0000						Barings CLO 2020-IV	CYU	NIA	Barings LLC	Influence	MMLIC				
0000						Barings CLO 2021-I	CYU	NIA	Barings LLC	Influence	MMLIC				
0000						Barings CLO 2021-II	CYU	NIA	Barings LLC	Influence	MMLIC				
0000						Barings CLO 2021-III	CYU	NIA	Barings LLC	Influence	MMLIC				
0000						Babson Euro CLO 2014-I BV	NLD	NIA	Barings LLC	Influence	MMLIC				
0000						Babson Euro CLO 2014-II BV	NLD	NIA	Barings LLC	Influence	MMLIC				
0000						Babson Euro CLO 2015-I BV	NLD	NIA	Barings LLC	Influence	MMLIC				
0000						Barings Euro CLO 2019-I BV	IRL	NIA	Barings LLC	Influence	MMLIC				
0000						Barings Euro CLO 2019-II BV	IRL	NIA	Barings LLC	Influence	MMLIC				
0000						Barings Euro CLO 2020-I DAC	IRL	NIA	Barings LLC	Influence	MMLIC				
0000						Barings Euro CLO 2021-I DAC	IRL	NIA	Barings LLC	Influence	MMLIC				
0000						Barings Euro CLO 2021-II DAC	IRL	NIA	Barings LLC	Influence	MMLIC				
0000						Barings Euro CLO 2021-III DAC	IRL	NIA	Barings LLC	Influence	MMLIC				
0000									Massachusetts Mutual Life Insurance						
0000		81-0841854				Barings CLO Investment Partners LP	DE	NIA	Company	Ownership/Influence	99.300	MMLIC			
0000		81-0841854				Barings CLO Investment Partners LP	DE	NIA	Barings LLC	Management		MMLIC			
0000						Barings Euro Value Add II (BREEVA II)	LUX	NIA	Company	Ownership/Influence	30.000	MMLIC			
0000						Barings Euro Value Add II (BREEVA II)	LUX	NIA	C.M. Life Insurance Company	Ownership	2.600	MMLIC			
0000						Barings Euro Value Add II (BREEVA II)	LUX	NIA	Barings LLC	Management		MMLIC			
0000						Barings Real Estate European Value Add I SCS	GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	44.500	MMLIC			
0000						Barings Real Estate European Value Add I SCS	GBR	NIA	C.M. Life Insurance Company	Ownership	4.900	MMLIC			
0000						Barings Real Estate European Value Add I SCS	GBR	NIA	Barings LLC	Management		MMLIC			
0000						Barings Real Estate Debt Income Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	90.800	MMLIC			
0000						Barings Real Estate Debt Income Fund LP	DE	NIA	C.M. Life Insurance Company	Influence		MMLIC			
0000						Barings Real Estate Debt Income Fund LP	DE	NIA	Barings LLC	Management		MMLIC			
0000						Barings Global Em. Markets Equity Fund	NC	NIA	Barings LLC	Management		MMLIC			
0000						Barings Global Energy Infrastructure Fund I LP	CYU	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	99.200	MMLIC			
0000						Barings Global Energy Infrastructure Fund I LP	CYU	NIA	Baring Asset Management Limited	Management		MMLIC			
0000						Barings Global Dividends Champion Fund	IRL	NIA	Barings LLC	Management		MMLIC			
0000						Barings Global Inv. Grade Strat Fund	IRL	NIA	Barings LLC	Management		MMLIC			
0000						Barings Global Real Assets Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	40.400	MMLIC			
0000						Barings Global Real Assets Fund LP	DE	NIA	C.M. Life Insurance Company	Ownership	7.100	MMLIC			
0000						Barings Global Real Assets Fund LP	DE	NIA	Barings LLC	Management		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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..0000						Barings Global Special Situations Credit Fund 3		.IRL	.NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	17.600	MMLIC		
..0000						Barings Global Special Situations Credit 4 Delaware		.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	68.200	MMLIC		
..0000						Barings Global Special Situations Credit 4 Delaware		.DE	.NIA	C.M. Life Insurance Company	Ownership	3.600	MMLIC		
..0000						Barings Global Special Situations Credit 4 Delaware		.DE	.NIA	Barings LLC	Management		MMLIC		
..0000						Barings Global Special Situations Credit 4 LUX		.LUX	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	16.500	MMLIC		
..0000						Barings Global Special Situations Credit 4 LUX		.LUX	.NIA	C.M. Life Insurance Company	Ownership	0.900	MMLIC		
..0000						Barings Global Special Situations Credit 4 LUX		.LUX	.NIA	Barings LLC	Management		MMLIC		
..0000						Barings Global Special Situations Credit Fund 3		.IRL	.NIA	Barings LLC	Management		MMLIC		
..0000						Barings Global Technology Equity Fund		.IRL	.NIA	Barings LLC	Ownership/Influence	73.700	MMLIC		
..0000		87-0977058				Barings Hotel Opportunity Venture		.CT	.NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	75.400	MMLIC		
..0000		87-0977058				Barings Hotel Opportunity Venture		.CT	.NIA	Barings LLC	Management		MMLIC		
..0000		86-3661023				Barings Innovations & Growth Real Estate Fund		.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	38.700	MMLIC		
..0000		86-3661023				Barings Innovations & Growth Real Estate Fund		.DE	.NIA	C.M. Life Insurance Company	Ownership	0.600	MMLIC		
..0000						Barings Middle Market CLO 2017-I Ltd & LLC		.CYM	.NIA	Barings LLC	Influence		MMLIC		
..0000						Barings Middle Market CLO 2018-I		.CYM	.NIA	Barings LLC	Influence		MMLIC		
..0000						Barings Middle Market CLO 2019-I		.CYM	.NIA	Barings LLC	Influence		MMLIC		
..0000		98-1612604				Barings Middle Market CLO Ltd 2021-I		.CYM	.NIA	Barings LLC	Influence		MMLIC		
..0000						Barings North American Private Loan Fund LP		.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	36.600	MMLIC		
..0000						Barings North American Private Loan Fund LP		.DE	.NIA	Baring Asset Management Limited	Management		MMLIC		
..0000		98-1332384				Barings RE Credit Strategies VII LP		.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	33.200	MMLIC		
..0000		98-1332384				Barings RE Credit Strategies VII LP		.DE	.NIA	Baring Asset Management Limited	Management		MMLIC		
..0000		98-1567942				Barings Target Yield Infrastructure Debt Fund		.LUX	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	33.300	MMLIC		
..0000		98-1567942				Barings Target Yield Infrastructure Debt Fund		.LUX	.NIA	Baring Asset Management Limited	Management		MMLIC		
..0000		87-1262754				Barings Transportation Fund LP		.DE	.NIA	MassMutual Holding LLC	Ownership/Influence	11.500	MMLIC		
..0000		87-1262754				Barings Transportation Fund LP		.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	8.100	MMLIC		
..0000						Braemar Energy Ventures I, L.P.		.DE	.NIA	Company	Ownership/Influence	89.000	MMLIC		
..0000						Braemar Energy Ventures I, L.P.		.DE	.NIA	C.M. Life Insurance Company	Ownership	1.300	MMLIC		
..0000						Braemar Energy Ventures I, L.P.		.DE	.NIA	Barings LLC	Management		MMLIC		
..0000						Barings European Core Property Fund SCSP		.LUX	.NIA	MassMutual Holding LLC	Ownership/Influence	9.000	MMLIC		
..0000						Barings European Core Property Fund SCSP		.LUX	.NIA	C.M. Life Insurance Company	Ownership	0.600	MMLIC		
..0000						Barings European Core Property Fund SCSP		.LUX	.NIA	Barings Real Estate Advisers LLC	Management		MMLIC		
..0000		46-5001122				Barings European Private Loan Fund III A		.LUX	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	68.600	MMLIC		
..0000		38-4059932				Benchmark 2018-B2 Mortgage Trust		.NY	.NIA	Barings LLC	Influence		MMLIC		
..0000						Benchmark 2018-B4		.NY	.NIA	Barings LLC	Influence		MMLIC		
..0000		38-4096530				Benchmark 2018-B8		.NY	.NIA	Barings LLC	Influence		MMLIC		
..0000						Barings Core Property Fund LP		.DE	.NIA	MassMutual Holding LLC	Ownership/Influence	22.300	MMLIC		
						20-5578089									

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domestic- ciliary Loca- tion	10 Rela- tionship to Report- ing Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Percent- age	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
..0000			20-5578089				Barings Core Property Fund LP	.DE.	.NIA.	Barings Real Estate Advisers LLC	Management		MMLIC		
..0000			46-5432619				Cornerstone Real Estate Fund X LP	.DE.	.NIA.	Massachusetts Mutual Life Insurance Company	Ownership/Influence	27.400	MMLIC		
..0000			46-5432619				Cornerstone Real Estate Fund X LP	.DE.	.NIA.	C.M. Life Insurance Company	Ownership	3.000	MMLIC		
..0000			46-5432619				Cornerstone Real Estate Fund X LP	.DE.	.NIA.	Barings Real Estate Advisers LLC	Management		MMLIC		
..0000			35-2531693				Cornerstone Permanent Mortgage Fund III LLC	.MA.	.NIA.	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MMLIC		
..0000			61-1793735				Cornerstone Permanent Mortgage Fund IV LLC	.MA.	.NIA.	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
..0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	.DE.	.NIA.	Massachusetts Mutual Life Insurance Company	Ownership/Influence	32.100	MMLIC		
..0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	.DE.	.NIA.	C.M. Life Insurance Company	Ownership	4.800	MMLIC		
..0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	.DE.	.NIA.	Barings LLC	Management		MMLIC		
..0000			37-1708623				Great Lakes III, L.P.	.DE.	.NIA.	Massachusetts Mutual Life Insurance Company	Ownership/Influence	41.400	MMLIC		
..0000			37-1708623				Great Lakes III, L.P.	.DE.	.NIA.	Barings LLC	Management		MMLIC		
..0000							GIA EU Holdings - Emerson JV Sarl	.LUX.	.NIA.	Massachusetts Mutual Life Insurance Company	Ownership/Influence	49.800	MMLIC		
..0000							GIA EU Holdings - Emerson JV Sarl	.LUX.	.NIA.	Barings LLC	Management		MMLIC		
..0000							JPMCC Commercial Mortgage Securities Trust								
..0000			38-4041011				2017-JP7								
..0000			38-4032059				JPMDB Commercial Mortgage Securities Trust								
..0000			82-1512591				2017-C5								
..0000			46-4255307				KKR-MM Vector LP	.DE.	.NIA.	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MMLIC		
..0000			04-1590850				Marco Hotel LLC	.DE.	.NIA.	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
..0000			04-1590850				Miami Douglas One GP LLC	.DE.	.NIA.	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
..0000			04-1590850				Miami Douglas One GP LLC	.DE.	.NIA.	C.M. Life Insurance Company	Ownership	5.500	MMLIC		
..0000			04-1590850				Miami Douglas Two GP LLC	.DE.	.NIA.	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
..0000			04-1590850				Miami Douglas Two GP LLC	.DE.	.NIA.	C.M. Life Insurance Company	Influence	0.000	MMLIC		
..0000			04-1590850				Miami Douglas One LP	.DE.	.NIA.	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
..0000			04-1590850				Miami Douglas One LP	.DE.	.NIA.	C.M. Life Insurance Company	Ownership	10.000	MMLIC		
..0000			04-1590850				Miami Douglas Two LP	.DE.	.NIA.	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
..0000			04-1590850				Miami Douglas Two LP	.DE.	.NIA.	C.M. Life Insurance Company	Ownership	10.000	MMLIC		
..0000			04-1590850				Miami Douglas Three MM LLC	.DE.	.NIA.	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
..0000			87-4021641				MM BIG Peninsula Co-Invest Member LLC	.DE.	.NIA.	Massachusetts Mutual Life Insurance Company	Ownership	27.000	MMLIC		
..0000			87-4021641				MM BIG Peninsula Co-Invest Member LLC	.DE.	.NIA.	C.M. Life Insurance Company	Ownership	0.800	MMLIC		
..0000			85-3886824				NYDIG Digital Assets Fund II LP	.DE.	.NIA.	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
..0000			45-3623262				HB Naples Golf Owner LLC	.DE.	.NIA.	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
..0000							MM CM Holding LLC	.DE.	.NIA.	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
..0000			81-3000420				MM Debt Participations LLC	.DE.	.NIA.	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MMLIC		
..0000			81-3000420				MM Debt Participations LLC	.DE.	.NIA.	Barings LLC	Management		MMLIC		

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			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	CYU	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

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..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				Sawgrass Village Shopping Center LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	84.200	MMLIC		
..0000			27-2977720				Sawgrass Village Shopping Center LLC	DE	NIA	C.M. Life Insurance Company	Ownership	15.800	MMLIC		
..0000							STOA Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC		
..0000			81-5273574				Three PW Office Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.100	MMLIC		
..0000			35-2484550				Twenty Two Liberty LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	35.000	MMLIC		
..0000			35-2484550				Twenty Two Liberty LLC	MA	NIA	C.M. Life Insurance Company	Ownership	35.000	MMLIC		
..0000			82-3250684				Unna, Dortmund Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		

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

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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	MMLIC		
..0000			45-5401109			Washington Gateway Apartments Venture LLC		DE	NIA	C.M. Life Insurance Company	Ownership	4.800	MMLIC		
..0000		51-0529328		0000927972	00	MassMutual Premier Main Street Fund		MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.400	MMLIC		
..0000		26-3229251		0000927972	00	MassMutual Premier Strategic Emerging Markets Fund		MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	27.400	MMLIC		
..0000		04-3512593		0000916053	00	MassMutual Select Fundamental Growth Fund		MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	2.000	MMLIC		
..0000		42-1710935		0000916053	00	MassMutual Select Mid-Cap Value Fund		MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	24.700	MMLIC		
..0000		02-0769954		0000916053	00	MassMutual Select Small Capital Value Equity Fund		MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
..0000		04-3584140		0000916053	00	MassMutual Select Small Company Value Fund		MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	9.300	MMLIC		
..0000		82-3347422		0000916053	00	MassMutual Select T. Rowe Price Retirement 2005 Fund		MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	5.700	MMLIC		
..0000		82-3355639		0000916053	00	MassMutual Select T. Rowe Price Retirement 2010 Fund		MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
..0000		82-3382389		0000916053	00	MassMutual Select T. Rowe Price Retirement 2015 Fund		MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
..0000		82-3396442		0000916053	00	MassMutual Select T. Rowe Price Retirement 2020 Fund		MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
..0000		82-3417420		0000916053	00	MassMutual Select T. Rowe Price Retirement 2025 Fund		MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
..0000		82-3430358		0000916053	00	MassMutual Select T. Rowe Price Retirement 2030 Fund		MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
..0000		82-3439837		0000916053	00	MassMutual Select T. Rowe Price Retirement 2035 Fund		MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
..0000		82-3451779		0000916053	00	MassMutual Select T. Rowe Price Retirement 2040 Fund		MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
..0000		82-3472295		0000916053	00	MassMutual Select T. Rowe Price Retirement 2045 Fund		MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
..0000		82-3481715		0000916053	00	MassMutual Select T. Rowe Price Retirement 2050 Fund		MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
..0000		82-3502011		0000916053	00	MassMutual Select T. Rowe Price Retirement 2055 Fund		MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
..0000		82-3525148		0000916053	00	MassMutual Select T. Rowe Price Retirement 2060 Fund		MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
..0000		82-3533944		0000916053	00	MassMutual Select T. Rowe Price Retirement Balanced Fund		MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
..0000		46-4257056				MML Series International Equity Fund		MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
..0000		47-3517233				MML Series II Asset Momentum Fund		MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
..0000		47-3529636				MML Series II Dynamic Bond Fund		MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
..0000		47-3544629				MML Series II Equity Rotation Fund		MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.700	MMLIC		
..0000		47-3559064				MML Series II Special Situations Fund		MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	97.400	MMLIC		
..0000		27-1933389		0000916053	00	MassMutual RetireSMART 2035 Fund		MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	2.800	MMLIC		

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

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..0000 ..			27-1932769 ..		0000916053 ..	00	MassMutual RetireSMART 2045 Fund	MA ..	NIA ..	Massachusetts Mutual Life Insurance Company	Ownership	6.200 ..	MMLIC ..		
..0000 ..			46-3289207 ..		0000916053 ..	00	MassMutual RetireSMART 2055 Fund	MA ..	NIA ..	Massachusetts Mutual Life Insurance Company	Ownership	23.600 ..	MMLIC ..		
..0000 ..			47-5326235 ..		0000916053 ..	00	MassMutual RetireSMART 2060 Fund	MA ..	NIA ..	Massachusetts Mutual Life Insurance Company	Ownership	49.700 ..	MMLIC ..		
..0000 ..			45-1618155 ..		0000916053 ..	00	MassMutual 20/80 Allocation Fund	MA ..	NIA ..	Massachusetts Mutual Life Insurance Company	Influence	0.000 ..	MMLIC ..		
..0000 ..			45-1618222 ..		0000916053 ..	00	MassMutual 80/20 Allocation Fund	MA ..	NIA ..	Massachusetts Mutual Life Insurance Company	Ownership	66.100 ..	MMLIC ..		
..0000 ..			03-0532464 ..		0000916053 ..	00	MassMutual RetireSMART In Retirement Fund	MA ..	NIA ..	Massachusetts Mutual Life Insurance Company	Ownership	2.100 ..	MMLIC ..		
..0000 ..			45-1618262 ..		0000916053 ..	00	MassMutual 40/60 Allocation Fund	MA ..	NIA ..	Massachusetts Mutual Life Insurance Company	Influence	0.000 ..	MMLIC ..		
..0000 ..			45-1618046 ..		0000916053 ..	00	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

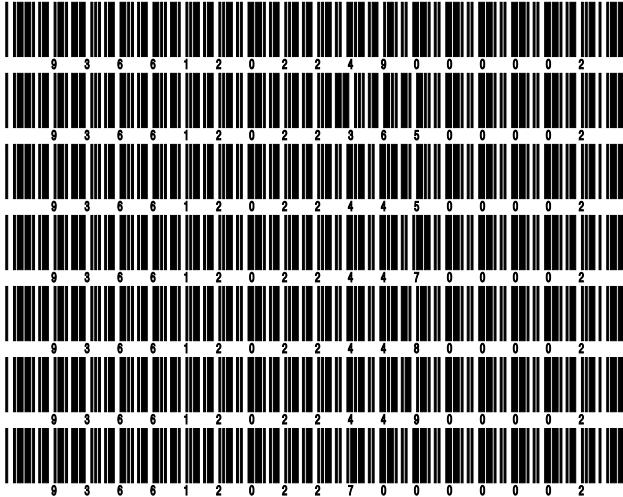
9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting 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 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		
5. Deduct amounts received on disposals		
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other than temporary impairment recognized		
8. Deduct current year's depreciation		
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)		

NONE**SCHEDULE B - VERIFICATION**

Mortgage Loans

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

NONE**SCHEDULE BA - VERIFICATION**

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	18,374,319	18,605,384
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		0
2.2 Additional investment made after acquisition	5	0
3. Capitalized deferred interest and other		0
4. Accrual of discount		0
5. Unrealized valuation increase (decrease)		0
6. Total gain (loss) on disposals		0
7. Deduct amounts received on disposals		0
8. Deduct amortization of premium and depreciation	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 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	2,196,456,865	2,366,835,759
2. Cost of bonds and stocks acquired	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	21,681
9. Deduct current year's other than temporary impairment recognized	519,607	3,233,731
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	63,750	2,196,456,865
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	0
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	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

SI02

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 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 Year To Date	2 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

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

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

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

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

Book/Adjusted Carrying Value Check

1. Part A, Section 1, Column 14.....	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 Year To Date	2 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 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7	8	9	10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative 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)		(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 WF1		.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			.1,528	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 -BCC 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-AC-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	1,308,762		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-AC-9	Chenango Park CLO Ltd-CHPK 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-AC-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-RRAN 2021-17A A2	D.	.04/28/2022	MITSUBISHI UFJ SEC I	986,350		1,000,000	.1,272	1.C FE
82670Q-AC-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 CUSIP Ident- ification	2 Description	For- eign	Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifi- cation and SVO Adminis- trative Symbol		
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value									
Oregon School Boards Ass-GENERAL OBLIGAT	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	(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	(18,258)	0	316,486	0	0	0	0	XXX	XXX	
.442331-QM-9 HOUSTON TX-GENERAL OBLIGATION LTD	HOUSTON TX-GENERAL OBLIGATION LTD	04/01/2022	CALL 100		105,000	105,000	128,453	119,810	0	(184)	0	(184)	0	(184)	0	119,626	0	(14,626)	0	3,302	03/01/2032	1.D FE	
.991305-SA-4 City of Worcester MA-GENERAL OBLIGATION	City of Worcester MA-GENERAL OBLIGATION	04/18/2022	CALL 100		80,000	80,000	85,075	82,349	0	(6)	0	(6)	0	(6)	0	82,349	0	(2,343)	0	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	(190)	0	201,969	0	(16,969)	0	5,830	XXX	XXX	
..130795-Z6-7 California Statewide Com-REVENUE BONDS	California Statewide Com-REVENUE BONDS	05/15/2022	CALL 100		35,000	35,000	48,431	46,198	0	(139)	0	(139)	0	(139)	0	46,059	0	(11,059)	0	1,321	05/15/2040	1.C FE	
..196479-F9-5 Colorado Housing and Fin-REVENUE BONDS	Colorado Housing and Fin-REVENUE BONDS	06/01/2022	CALL 100		194,695	194,695	200,493	198,385	0	(119)	0	(119)	0	(119)	0	198,266	0	(3,571)	0	1,945	03/01/2048	1.A FE	
..3133N3-U9-3 Freddie Mac Pool-FREDDIE MAC POOL-FR RE6	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6	06/01/2022	PAYDOWN		13,645	13,645	13,873	13,808	0	(163)	0	(163)	0	(163)	0	13,645	0	0	0	0	231	11/01/2049	1.A
..3133N3-X2-5 Freddie Mac Pool-FREDDIE MAC POOL-FR RE6	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6	06/01/2022	PAYDOWN		105,705	105,705	105,011	105,039	0	666	0	666	0	666	0	105,705	0	0	0	0	873	05/01/2051	1.A
..3133N3-X3-3 Freddie Mac Pool-FREDDIE MAC POOL-FR RE6	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6	06/01/2022	PAYDOWN		79,485	79,485	81,398	81,280	0	(1,795)	0	(1,795)	0	(1,795)	0	79,485	0	0	0	0	769	05/01/2051	1.A
..3133N3-XX-7 Freddie Mac Pool-FREDDIE MAC POOL-FR RE6	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6	06/01/2022	PAYDOWN		237,848	237,848	235,618	235,726	0	2,122	0	2,122	0	2,122	0	237,848	0	0	0	0	1,983	04/01/2051	1.A
..3138S3-RS-1 Fannie Mae Pool-POOL #511797	Fannie Mae Pool-POOL #511797	06/01/2022	PAYDOWN		178	178	178	175	0	3	0	3	0	3	0	178	0	0	0	0	5	01/05/2031	1.A
..31406J-2L-6 Fannie Mae Pool-POOL #811779	Fannie Mae Pool-POOL #811779	06/01/2022	PAYDOWN		168	168	171	171	0	45	0	45	0	45	0	168	0	0	0	0	4	01/01/2035	1.A
..3140HN-LY-6 Fannie Mae Pool-POOL #BK8442	Fannie Mae Pool-POOL #BK8442	06/01/2022	PAYDOWN		222,218	222,218	222,773	222,714	0	(496)	0	(496)	0	(496)	0	222,218	0	0	0	0	1,851	01/01/2051	1.A
..3140K0-EL-8 Fannie Mae Pool-POOL #B04638	Fannie Mae Pool-POOL #B04638	06/01/2022	PAYDOWN		32,960	32,960	33,017	32,988	0	(28)	0	(28)	0	(28)	0	32,960	0	0	0	0	338	11/01/2049	1.A
..31400B-N5-3 Fannie Mae Pool-POOL #CA4011	Fannie Mae Pool-POOL #CA4011	06/01/2022	PAYDOWN		17,051	17,051	17,317	17,231	0	(180)	0	(180)	0	(180)	0	17,051	0	0	0	0	264	08/01/2049	1.A
..31400C-DT-0 Fannie Mae Pool-POOL #CA4613	Fannie Mae Pool-POOL #CA4613	06/01/2022	PAYDOWN		63,256	63,256	64,257	63,914	0	(658)	0	(658)	0	(658)	0	63,256	0	0	0	0	899	11/01/2049	1.A
..31418D-YR-7 Fannie Mae Pool-POOL #MA4319	Fannie Mae Pool-POOL #MA4319	06/01/2022	PAYDOWN		209,688	209,688	208,918	208,950	0	738	0	738	0	738	0	209,688	0	0	0	0	1,756	04/01/2051	1.A
..454624-U5-4 Indiana Bond Bank-REVENUE BONDS	Indiana Bond Bank-REVENUE BONDS	04/01/2022	CALL 100		625,000	625,000	639,044	627,878	0	(192)	0	(192)	0	(192)	0	627,686	0	(2,686)	0	17,442	01/15/2024	1.B FE	
..57419R-L7-8 Maryland Community Devl-REVENUE BONDS	Maryland Community Devl-REVENUE BONDS	04/15/2022	CALL 100		810,000	810,000	810,000	809,980	0	17	0	17	0	17	0	809,997	0	3	0	20,667	09/01/2037	1.C FE	
..575832-R4-6 Massachusetts State Coll-REVENUE BONDS	Massachusetts State Coll-REVENUE BONDS	05/01/2022	SINKING PAYMENT		85,000	85,000	85,000	85,000	0	0	0	0	0	0	0	85,000	0	0	0	0	2,460	05/01/2025	1.A
..575832-R2-8 Massachusetts State Coll-REVENUE BONDS	Massachusetts State Coll-REVENUE BONDS	05/01/2022	CALL 100		85,000	85,000	85,000	85,000	0	0	0	0	0	0	0	85,000	0	0	0	0	2,460	05/01/2025	1.D FE
..59465M-C8-6 Michigan State Housing D-REVENUE BONDS	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	0	0	1,420,000	0	0	0	0	38,141	10/01/2028	1.C FE
..59465M-W9-2 Michigan State Housing D-REVENUE BONDS	Michigan State Housing D-REVENUE BONDS	06/01/2022	CALL 100		400,000	400,000	400,000	400,005	0	3	0	3	0	3	0	400,008	0	(8)	0	9,496	10/01/2033	1.C FE	
..60416Q-HA-5 Minnesota Housing Financ-REVENUE BONDS	Minnesota Housing Financ-REVENUE BONDS	06/01/2022	CALL 100		131,922	131,922	131,922	131,922	0	0	0	0	0	0	0	131,922	0	0	0	0	1,193	03/01/2048	1.A FE
..60416Q-HJ-6 Minnesota Housing Financ-REVENUE BONDS	Minnesota Housing Financ-REVENUE BONDS	06/01/2022	CALL 100		150,880	150,880	150,880	150,880	0	0	0	0	0	0	0	150,880	0	0	0	0	1,303	01/01/2049	1.A FE
..647200-4S-0 New Mexico Mortgage Fina-REVENUE BONDS	New Mexico Mortgage Fina-REVENUE BONDS	06/01/2022	CALL 100		55,000	55,000	55,000	55,000	0	0	0	0	0	0	0	55,000	0	0	0	0	444	09/01/2040	1.B FE
..64972C-BD-4 New York City Housing De-REVENUE BONDS	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	0	0	3,809	0	0	0	0	29	06/15/2036	1.C FE
..649883-SJ-5 State of New York Mortg-REVENUE BONDS	State of New York Mortg-REVENUE BONDS	04/01/2022	SINKING PAYMENT		500,000	500,000	500,000	500,000	0	0	0	0	0	0	0	500,000	0	0	0	0	8,500	10/01/2022	1.B FE
..677377-2P-7 Ohio Housing Finance Age-REVENUE BONDS	Ohio Housing Finance Age-REVENUE BONDS	06/01/2022	CALL 100		145,000	145,000	145,000	145,000	0	0	0	0	0	0	0	145,000	0	0	0	0	1,120	11/01/2041	1.A FE
..686087-MP-9 State of Oregon Housing-REVENUE BONDS	State of Oregon Housing-REVENUE BONDS	04/01/2022	CALL 100		65,000	65,000	65,000	65,000	0	0	0	0	0	0	0	65,000	0	0	0	0	1,409	07/01/2033	1.C FE
..690353-RX-7 United States Internatio-UNSECURE	United States Internatio-UNSECURE	06/30/2022	SINKING PAYMENT		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1,452	02/27/2027	1.C FE
..690353-XM-4 United States Internatio-SENIOR UNSECURE	United States Internatio-SENIOR UNSECURE	06/15/2022	SINKING PAYMENT		28,571	28,571	28,571	28,572	0	0	0	0	0	0	0	28,571	0	0	0	0	513	12/15/2030	1.A
..76221T-AN-9 Rhode Island Housing and-REVENUE BONDS	Rhode Island Housing and-REVENUE BONDS	06/15/2022	CALL 100		375,000	375,000	375,000	375,000	0	0	0	0	0	0	0	375,000	0	0	0	0	9,843	10/01/2023	1.B FE
..88275F-NU-9 Texas Department of Hous-REVENUE BONDS	Texas Department of Hous-REVENUE BONDS	06/01/2022	CALL 100		45,000	45,000	45,046	45,046	0	(2)	0	(2)	0	(2)	0	45,044	0	(44)	0	708	09/01/2039	1.B FE	
..91412G-GX-7 University of California-REVENUE BONDS	University of California-REVENUE BONDS	05/15/2022	CALL 100		60,000	60,000	63,250	61,926	0	(60)	0	(60)	0	(60)	0	61,866	0	(1,866)	0	1,439	05/15/2031	1.C FE	
..91754C-BL-3 Utah State Board of Rege-REVENUE BONDS</																							

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

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			
										11	12	13	14	15									
CUSIP Identification	Description	Foreign	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	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 Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol			
126410-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	0	0	02/01/2035	1. FM	
126410-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	0	520	01/01/2036	3. FM	
126410-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	0	0	1,207	04/01/2037	1. FM
126410-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	0	0	347	03/01/2037	1. FM
126410-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	0	0	347	03/01/2037	1. FM
126410-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	0	0	386	03/01/2037	4. FM
126410-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	0	0	772	03/01/2037	5. FM
126410-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	0	0	315	03/01/2036	1. FM
126410-TAB-2	CSMC Series 2009-5R-CSMC 2009-5R 1A2		06/01/2022	PAYOUT		15,567	15,567	11,868	11,258	0	4,302	0	4,302	0	0	0	0	0	0	0	501	06/01/2036	1.D FM
12646U-AK-4	CSMC Trust 2013-IVR1-CSMC 2013-IVR1 A2		06/01/2022	PAYOUT		17,291	17,291	16,167	16,368	0	924	0	924	0	0	0	0	0	0	0	229	03/01/2043	1.A
12646I-AH-7	CSMC Trust 2013-IVR2-CSMC 2013-IVR2 A2		06/01/2022	PAYOUT		18,933	18,933	17,690	17,896	0	1,036	0	1,036	0	0	0	0	0	0	0	207	04/01/2043	1.A
12647P-AK-4	CSMC Trust 2013-7-CSMC 2013-7 A6		06/01/2022	PAYOUT		27,913	27,913	26,901	27,004	0	909	0	909	0	0	0	0	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	0	(1)	0	(1)	0	0	0	0	0	0	0	554	01/11/2027	2.B
126670-JP-4	CHL Mortgage Pass-Through-CIHL 2005-HYB9		06/01/2022	PAYOUT		12,990	12,460	10,867	10,211	0	1,855	0	1,855	0	0	0	0	0	0	0	127	02/01/2036	1.D FM
126670-NY-0	CIWABS Asset-Backed Certi-CIHL 2005-16 2AF		06/01/2022	PAYOUT		21,409	21,409	20,504	2,765	0	18,644	0	21,409	0	0	0	0	0	0	0	381	05/01/2036	1.A FM
12667F-4N-2	Alternative Loan Trust 2-CIHL 2005-7CB		06/01/2022	PAYOUT		15,328	15,562	13,756	13,766	0	1,737	0	1,737	0	0	0	0	0	0	0	368	03/01/2038	1.D FM
12667F-5E-1	Alternative Loan Trust 2-CIHL 2005-6CB		06/01/2022	PAYOUT		19,921	20,097	18,434	17,551	0	2,325	0	2,325	0	0	0	0	0	0	0	451	04/01/2035	1.D FM
12667G-AC-7	Alternative Loan Trust 2-CIHL 2005-13CB		06/01/2022	PAYOUT		7,939	8,272	7,573	7,323	0	918	0	918	0	0	0	0	0	0	0	189	05/01/2035	1.D FM
12668A-PC-3	Alternative Loan Trust 2-CIHL 2005-54CB		06/01/2022	PAYOUT		9,750	14,976	12,857	12,857	0	1,304	0	1,304	0	0	0	0	0	0	0	346	11/01/2035	1.D FM
126694-2H-0	CHL Mortgage Pass-Through-CIHL 2006-10 1A		06/01/2022	PAYOUT		7,993	8,011	5,183	5,183	0	2,820	0	2,820	0	0	0	0	0	0	0	189	05/01/2036	1.D FM
126694-4F-2	CHL Mortgage Pass-Through-CIHL 2006-HYB3		06/01/2022	PAYOUT		10,875	10,811	10,382	10,382	0	481	0	481	0	0	0	0	0	0	0	123	05/01/2036	1.D FM
126694-CS-5	CHL Mortgage Pass-Through-CIHL 2005-21 A1		06/01/2022	PAYOUT		21,039	24,573	20,190	0	0	3,753	0	3,753	0	0	0	0	0	0	0	411	10/01/2035	4.B FM
126694-D5-4	CHL Mortgage Pass-Through-CIHL 2006-HYB2		06/01/2022	PAYOUT		28,011	27,997	24,523	18,816	0	9,150	0	9,150	0	0	0	0	0	0	0	294	04/01/2036	1.D FM
126694-D7-0	CHL Mortgage Pass-Through-CIHL 2006-HYB2		06/01/2022	PAYOUT		1,322	1,327	1,211	1,285	0	41	0	41	0	0	0	0	0	0	0	18	04/01/2036	1.A FM
126694-HP-6	CHL Mortgage Pass-Through-CIHL 2005-25 A1		05/01/2022	PAYOUT		7,049	6,983	5,306	0	0	1,728	0	1,728	0	0	0	0	0	0	0	138	11/01/2035	1.D FM
126694-LC-0	CHL Mortgage Pass-Through-CIHL 2005-24 A3		06/01/2022	PAYOUT		23,619	24,302	18,540	0	0	5,514	0	5,514	0	0	0	0	0	0	0	417	11/01/2035	3.B FM
12669D-US-5	CHL Mortgage Pass-Through-CIHL 2002-39 A1		06/01/2022	PAYOUT		1,254	1,257	1,246	1,318	0	0	0	0	0	0	0	0	0	0	0	0	0	0
12669F-VB-8	CHL Mortgage Pass-Through-CIHL 2004-HYB4		06/01/2022	PAYOUT		10,395	10,411	10,380	0	0	15	0	15	0	0	0	0	0	0	0	134	09/01/2034	1.A FM
12669G-3S-8	CHL Mortgage Pass-Through-CIHL 2005-16 A2		06/01/2022	PAYOUT		7,877	7,784	6,554	0	0	1,243	0	1,243	0	0	0	0	0	0	0	130	09/01/2035	2.B FM
12669G-4K-4	CHL Mortgage Pass-Through-CIHL 2005-J3 1A		05/01/2022	PAYOUT		6,400	7,071	5,985	0	0	983	0	983	0	0	0	0	0	0	0	98	09/01/2035	2.B FM
12669G-R4-5	CHL Mortgage Pass-Through-CIHL 2005-15 A8		06/01/2022	PAYOUT		594	594	555	401	0	194	0	194	0	0	0	0	0	0	0	61	08/01/2035	1.D FM
14576A-AA-0	Cars Net Lease Mortgage -CARM 2020-1A A1		06/15/2022	PAYOUT		5,000	5,000	4,998	4,998	0	2	0	2	0	0	0	0	0	0	0	42	12/15/2050	1.A FE
152314-KJ-8	Centex Home Equity Loan -CHIE 2004- AF5		06/01/2022	PAYOUT		59,760	59,760	59,611	59,622	0	138	0	138	0	0	0	0	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	PAYOUT		10,503	10,503	10,473	0	0	30	0	30	0	0	0	0	0	0	0	243	06/01/2032	1.A FM
161621-PV-5	Chase Mortgage Finance T-CHASE 2005-A2 1		06/01/2022	PAYOUT		1,330	1,485	1,276	975	0	488	0	488	0	0	0	0	0	0	0	19	01/01/2036	1.D FM
16162X-AD-9	Chase Mortgage Finance T-CHASE 2006-S1 1		06/25/2022	PAYOUT		862	862	752	479	0	383	0	383	0	0	0	0	0	0	0	26	11/25/2036	1.D FM
16163C-AG-7	Chase Mortgage Finance T-CHASE 2006-A1 2		06/01/2022	PAYOUT		14,465	15,494	11,429	10,994	0	4,215	0	4,215	0	0	0	0	0	0	0	233	09/01/2036	1.A FM
16165M-AG-3	ChaseFlex Trust Series 2-CFKX 2006-2 A5		06/01/2022	PAYOUT		7,721	6,174	6,042	6,042	0	200	0	200	0	0	0	0	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	0	0	0	0	0	0	24,267	06/24/2023	1.D FE
17025A-AH-5	CHL Mortgage Pass-Through-CIHL 2006-17 A8		06/25/2022	PAYOUT		1,757	1,754	1,092	0	0	663	0	663	0	0	0	0	0	0	0	48	12/25/2036	1.D FM
17181C-AA-6	CIM Small Business Loan -CIMLT 2018-1A A		06/20/2022	PAYOUT		44,778	44,778	44,778	44,776	0	1	0	1	0	0	0	0	0	0	0	278	03/20/2043	1.C FE
17307G-ED-6	Citigroup Mortgage Loan -CMLT 2004-HYB2		06/01/2022	PAYOUT		20,282	20,282	19,187	18,904	0	1,378	0	1,378	0	0	0	0	0	0	0	180	03/01/2034	1.A FM
17312H-AF-6	Citcorp Residential Mort-CRMSI 2007-2 A6		06/01/2022	PAYOUT		956	956	920	929	0	28	0	28	0	0	0	0	0	0	0	18	06/01/2037	1.A FM
17315X-AF-8	Citigroup Mortgage Loan -CMLT 2009-2 9 A		06/01/2022	PAYOUT		934	934	708	799	0	135	0	135	0	0	0	0	0	0	0	12	11/01/2035	1.D FM
17323M-AE-5	Citigroup Mortgage Loan -CMLT 2015-A B3		06/01/2022	PAYOUT		43,051	39,123	39,123	39,136	0	3,915	0	3,915	0	0	0	0	0	0	0	858	06/01/2058	1.A FE
19421U-AA-2	College Ave Student Loan-CAS 2019-A A1		06/27/2022	PAYOUT		28,982	28,982	28,842	28,862	0	119	0	119	0	0	0	0	0	0	0	171	12/28/2048	1.A FE
19687Y-AA-3	COLT 2020-RPL1 Trust-COLT 2020-RPL1 A1		06/01/2022	PAYOUT		143,131	143,131	143,128	0	0	3	0	3	0	0	0	0	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	PAYOUT		455,677	455,677	419,080	451,247	0	4,430	0	4,430	0	0	0	0	0	0	0	6,673	01/01/2036	1.A FE
20267U-AA-7	COMMONBOND STUDENT LOAN -SERIES 16-B CLA		06/25/2022	PAYOUT		27,927	27,927	27,920	0	0	5	0	5	0	0	0	0	0	0	0	299	10/25/2040	1.A FE
20826F-AA-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	0</td								

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

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 CUSIP Ident- ification	2 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	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifier and SVO Adminis- trative Symbol				
															11	12	13	14	15											
.46620J-AA-9	J.G. Wentworth XXXVIII L-HENDR 2017-1A A		.06/15/2022	PAYDOWN			3,873	3,873	3,870	0	.2	0	.2	0	0	3,873	0	0	0	0	0	0	0	0	0	0	.057	.08/16/2060	1.A FE	
.466247-RP-0	JP Morgan Mortgage Trust-JPMMT 2005-A4 2		.06/01/2022	PAYDOWN			8,873	8,873	7,875	8,096	.0	.778	0	.778	0	0	8,873	0	0	0	0	0	0	0	0	0	0	.128	.02/01/2035	1.A FM
.466247-ZP-1	JP Morgan Mortgage Trust-JPMMT 2005-S3 1		.06/01/2022	PAYDOWN			1,633	1,656	1,068	0	.580	0	.580	0	0	1,633	0	0	0	0	0	0	0	0	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	0	5,448	0	0	0	0	0	0	0	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	0	68,216	0	0	0	0	0	0	0	0	0	0	.806	.02/01/2036	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	0	7,299	0	0	0	0	0	0	0	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	0	13,450	0	0	0	0	0	0	0	0	0	0	.311	.03/01/2036	4.B FM
.46628L-AB-4	JP Morgan Mortgage Trust-JPMMT 2006-A4 1		.06/01/2022	PAYDOWN			3,628	3,628	2,894	1,311	0	2,317	0	2,317	0	0	3,628	0	0	0	0	0	0	0	0	0	0	.44	.01/01/2036	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	0	862	0	0	0	0	0	0	0	0	0	0	.110	.08/01/2036	1.D FM
.46630P-AP-0	JP Morgan Mortgage Trust-JPMMT 2007-A2 3		.06/01/2022	PAYDOWN			404	404	387	278	0	.127	0	.127	0	0	404	0	0	0	0	0	0	0	0	0	0	.5	.04/01/2037	1.D FM
.46630W-AB-6	JP Morgan Mortgage Trust-JPMMT 2007-S2 1		.06/01/2022	PAYDOWN			639	644	392	392	0	.250	0	.250	0	0	639	0	0	0	0	0	0	0	0	0	0	.15	.06/01/2037	4.B FM
.46630W-AL-4	JP Morgan Mortgage Trust-JPMMT 2007-S2 1		.06/01/2022	PAYDOWN			3,000	2,994	1,924	1,073	0	1,073	0	1,073	0	0	3,000	0	0	0	0	0	0	0	0	0	.64	.06/01/2037	4.B FM	
.46631N-AA-7	JP Morgan Mortgage Trust-JPMMT 2007-S3 1		.06/01/2022	PAYDOWN			1,333	1,333	.913	.913	0	.420	0	.420	0	0	1,333	0	0	0	0	0	0	0	0	0	.31	.08/01/2037	2.B FM	
.46631N-DT-3	JP Morgan Mortgage Trust-JPMMT 2007-S3 1		.05/01/2022	PAYDOWN			7,153	4,270	3,020	3,020	0	2,123	0	2,123	0	0	7,153	0	0	0	0	0	0	0	0	0	.110	.06/01/2037	1.D FM	
.46632T-AA-3	JP Morgan Mortgage Trust-JPMMT 2008-R2 1		.06/01/2022	PAYDOWN			30,462	24,103	25,918	0	4,545	0	4,545	0	0	30,462	0	0	0	0	0	0	0	0	0	.384	.07/01/2037	1.A FM		
.46634D-AX-6	JP Morgan Securitizati-JPMRR 2010-1 3A		.06/01/2022	PAYDOWN			22,857	26,110	12,330	14,573	0	9,778	0	9,778	0	0	22,857	0	0	0	0	0	0	0	0	0	.797	.04/01/2037	1.D FM	
.46634F-AU-7	JP Morgan Securitizati-JPMRR 2010-2 3A		.05/18/2022	DIRECT			0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	.0	.07/01/2036	6 *		
.46634F-AZ-6	JP Morgan Securitizati-JPMRR 2010-2 3A		.05/18/2022	DIRECT			0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	.0	.07/01/2036	6 *		
.46635B-AD-3	JP Morgan Securitizati-JPMRR 2010-7 1A		.06/01/2022	PAYDOWN			43,515	43,515	30,602	35,685	0	7,829	0	7,829	0	0	43,515	0	0	0	0	0	0	0	0	0	.983	.03/01/2039	1.D FM	
.46636S-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	0	0	0	0	0	0	.19,461	.08/25/2049	2. FE		
.46636S-AD-5	Jack in the Box Funding -JACK 2022-1A A2		.05/25/2022	PAYDOWN			25,000	25,000	0	0	0	0	0	0	0	0	25,000	0	0	0	0	0	0	0	0	0	.249	.02/26/2052	2.B FE	
.46636S-AC-3	JP Morgan Mortgage Trust-JPMMT 2019-7 A3		.06/01/2022	PAYDOWN			11,330	11,330	11,471	11,461	0	-(131)	0	-(131)	0	0	11,330	0	0	0	0	0	0	0	0	0	.160	.06/01/2050	1.A ..	
.472320-AA-8	Jefferies Resecuritizi-JMAC 2008-R1 A		.06/27/2022	PAYDOWN			72,781	98,570	90,874	0	5,463	0	5,463	0	0	72,781	0	0	0	0	0	0	0	0	0	.1,728	.06/25/2047	1.D FM		
.472321-AD-0	Jefferies Resecuritizi-JMAC 2008-R2 2A		.06/01/2022	PAYDOWN			23,674	23,674	10,219	12,462	0	11,212	0	11,212	0	0	23,674	0	0	0	0	0	0	0	0	0	.259	.01/01/2037	1.A FM	
.472321-AH-1	Jefferies Resecuritizi-JMAC 2008-R2 2A		.06/01/2022	PAYDOWN			0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	.0	.01/01/2037	1.D FM		
.472321-AJ-7	Jefferies Resecuritizi-JMAC 2008-R2 3A		.06/01/2022	PAYDOWN			9,409	9,409	7,441	8,924	0	486	0	486	0	0	9,409	0	0	0	0	0	0	0	0	0	.112	.01/01/2039	1.A FM	
.472321-AK-4	Jefferies Resecuritizi-JMAC 2008-R2 3A		.06/01/2022	PAYDOWN			0	0	33	12	0	.16	0	-(4)	0	0	0	0	0	0	0	0	0	0	0	.1	.01/01/2039	1.D FM		
.472321-AG-7	Jefferies Resecuritizi-JMAC 2009-R4 2A		.04/20/2022	DIRECT			0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	.0	.02/01/2037	1.A FM		
.472330-AB-7	Jefferies Resecuritizi-JMAC 2009-R1 1		.06/01/2022	PAYDOWN			252,044	250,758	39,195	181,625	0	70,177	0	70,177	0	0	252,044	0	0	0	0	0	0	0	0	0	(64,141)	.09/01/2036	1.D FM	
.477600-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	0	0	0	0	0	0	.48	.07/30/2047	2.B FE		
.483050-AA-9	Kaiser Foundation-HI-SENIOR UNSECURE		.04/01/2022	MATURITY			2,000,000	2,000,000	1,983,880	1,999,528	0	.472	0	.472	0	0	2,000,000	0	0	0	0	0	0	0	0	0	.35,000	.04/01/2022	1.D FE	
.48669R-AA-9	Great Lakes Kcap F3c Sen-KCAP 2017-1A		.06/21/2022	PAYDOWN			268,176	268,176	268,204	268,194	0	(17)	0	(17)	0	0	268,176	0	0	0	0	0	0	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	0	0	0	0	0	0	.3,555	.12/22/2035	1.A FE		
.50543L-AL-3	LABRADOR																													

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 CUSIP Ident- ification	2 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	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifer and SVO Adminis- trative Symbol	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Tempora- ry Impair- ment Recog- nized	13 Current Year's Other Than Tempora- ry Impair- ment Value	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value								
.617610-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	0	1,533	12/01/2048	1.A
.619158-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	0	17	05/25/2035	1.A FM
.62942K-AA-4	NPP 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	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	0	1,013	11/25/2025	2.C FE
.64016N-AC-1	Neighborly Issuer 2022-1-NBLY 2022-1A2		04/30/2022	PAYDOWN		17,500	17,500	.17,500	.17,500	0	0	0	0	0	17,500	0	0	0	0	181	05/30/2052	2.B Z
.643528-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	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	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	0	6	10/01/2036	1.D FM
.65251X-AN-6	NewStar Berkeley Fund CL-NSKY 2016-1A A		06/30/2022	PAYDOWN		0	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	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	0	212	03/01/2047	1.D FM
.65539C-AC-2	Nomura Resecuritization -NMR 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	0	208	12/01/2036	1.D FM
.667294-AW-2	NORTHWEST AIR 2001-1 A1-F1ST LIEN		04/01/2022	MATURITY		12,371	12,371	.12,680	.12,385	0	(14)	0	(14)	0	12,371	0	0	0	0	436	04/01/2022	3.B FE
.67098A-AB-1	OBX 2019-INV1 Trust-OBX 2019-INV1 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	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	0	0	0	0	0	4,360	0	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	4,358	4,358	0	2	0	0	2	0	4,360	0	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	0	0	1	0	0	8,167	0	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	0	0	1	0	0	6,534	0	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	0	918	01/01/2059	1.A
.68268H-AA-4	OneMain Financial Issuan-OMFIT 2016-3A		06/18/2022	PAYDOWN		316,306	316,306	325,795	317,032	0	(.725)	0	(.725)	0	316,306	0	0	0	0	4,990	06/18/2031	1.A FE
.693456-AA-3	PMT Loan Trust 2013-J1-PMLT 2023-J1 A1		06/01/2022	PAYDOWN		15,054	15,054	.14,669	.14,688	0	.367	0	.367	0	15,054	0	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	.48,022	0	0	(.997)	0	(.997)	0	.47,025	0	0	0	0	631	01/01/2050	1.A
.69374Y-AA-8	PSMC 2019-2 Trust-PSMC 2019-2 A1		05/01/2022	PAYDOWN		8,492	8,492	8,694	0	0	(.203)	0	(.203)	0	8,492	0	0	0	0	112	01/01/2049	1.A
.69375B-AA-5	PSMC 2019-3 Trust-PSMC 2019-3 A1		06/01/2022	PAYDOWN		25,336	25,336	25,704	0	0	(.445)	0	(.445)	0	25,336	0	0	0	0	393	11/01/2049	1.A
.69546T-AA-2	Pagaya AI Debt Selection-PAID 2020-3 A		06/15/2022	PAYDOWN		227,771	227,771	227,769	0	0	1	0	0	227,771	0	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	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	0	0	1,294	0	1,294	0	144,976	0	0	0	0	1,207	04/01/2051	1.A
.747262-AU-7	QVC INC-1ST LIEN		04/19/2022	PAYDOWN		824,733	824,733	.839,000	.838,611	0	.23	0	.23	0	838,634	0	(13,901)	(13,901)	0	24,984	02/15/2025	3.A FE
.74923H-AA-4	RALI Series 2007-QS4 Tru-RALI 2007 QA 3A		06/01/2022	PAYDOWN		10,784	10,784	10,086	0	0	.438	0	.438	0	10,784	0	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	0	0	2,635	0	2,635	0	26,133	0	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	.37,775	.31,120	.14,375	0	.21,514	0	.21,514	0	.37,775	0	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	8,466	6,580	0	0	8,104	0	8,104	0	8,466	0	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	30,505	.19,867	.23,539	0	.5,501	0	.5,501	0	30,505	0	0	0	0	304	08/01/2036	1.D FM
.749357-AA-1	RCKT Mortgage Trust 2019-RCKT 2019-1 A1		06/01/2022	PAYDOWN		10,145	10,145	10,301	0	0	(.102)	0	(.102)	0	10,145	0	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	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	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	0	0	0	0	0	119,951	0	0	0	0	1,743	04/26/2060	1.A FE	
.751150-AA-3	RALI Series 2006-QS13 Tr-RALI 2006-QS13		06/25/2022	PAYDOWN		31,876	34,707	25,533	0	0	8,053	0	8,053	0	31,876	0	0	0	0	91	09/25/2036	1.D FM
.75116C-ET-9	RESIDENTIAL ACCREDIT LOA-RCM 2007-QS6		06/01/2022	PAYDOWN		12,261	12,261	13,319	0	0	.371	0	.371	0	12,261	0	0	0	0	321	04/01/2037	

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	Foreign	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 Recognized	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 Contractual Maturity Date	NAIC Designation, NAIC Designation Modification and SVO Administrative 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	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	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	0	.49	10/25/2049	2.C FE
.83546D-AL-2	Sonic Capital LLC-SONIC 2020-1A1 A21W		05/20/2022	PAYDOWN		3,125	3,125	3,180	3,178	0	(53)	0	(53)	0	3,125	0	0	0	0	.27	01/20/2050	1.C FE
.83546D-AM-0	Sonic Capital LLC-SONIC 2020-1A1 A21W		04/20/2022	PAYDOWN		4,167	4,167	4,428	4,419	0	(252)	0	(252)	0	4,167	0	0	0	0	.24	01/20/2050	1.C FE
.83611M-JX-7	Soundview Home Loan Trus-SVHE 2005-0PT4		06/27/2022	PAYDOWN		27,139	27,139	20,762	26,494	0	646	0	646	0	27,139	0	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	0	.495	04/01/2028	2.B FE
.855541-AA-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	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	8,074	8,074	0	2	0	2	0	8,076	0	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	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	0	.22	04/20/2045	1.E FE
.863579-VII-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	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	0	.307	09/01/2035	1.D FM
.863608-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	0	.119	05/01/2036	1.D FM
.863638-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	0	.2,248	05/25/2047	1.E FE
.86363G-AB-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	0	.363	04/01/2047	1.D FM
.869507-AA-1	SUTTONPART 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	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	0	26,847	0	26,847	0	38,095	0	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	0	.42	03/01/2037	1.D FM
.87342R-AB-1	Taco Bell Funding LLC-BELL 2018-1A2 W		05/25/2022	PAYDOWN		5,000	5,000	5,000	5,001	0	(1)	0	(1)	0	5,000	0	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	0	.31,250	06/08/2022	2.A FE
.88156E-AB-2	Terwin Mortgage Trust 20-TMIS 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	0	.690	01/25/2038	1.A FM
.88157V-AB-3	Terwin Mortgage Trust 20-TMITS 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	0	.37	08/25/2038	1.A FM
.88159D-AA-3	TES 2017-1 LLC-TEES 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	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	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	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	0	.585	04/17/2049	1.F FE
.89657E-AB-0	Trinity Rail Leasing 201-TRL 2019-2A1		06/17/2022	PAYDOWN		36,155	36,155	36,147	36,148	0	7	0	7	0	36,155	0	0	0	0	.360	10/18/2049	1.F FE
.90352J-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	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	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	0	0	0	.268	07/02/2027	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	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	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	0	.3,034	02/15/2051	1.F 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	0	.33	07/15/2044	1.G FE
.92295J-AB-7	WaMu Mortgage Pass-Through-WAMU 2007-HY1 2		06/01/2022	PAYDOWN		11,443	11,443	10,174	11,573	0	(419)	0	(419)	0	11,443	0	0	0	0	.96	02/01/2037	3.B FM
.92338E-AM-5	WFRRS Commercial Mortgage-WFRRBS 2013-C16		05/01/2022	PAYDOWN		27,673	27,673	27,948	27,701	0	(28)	0	(28)	0	27,673	0	0	0	0	.1,953	09/01/2046	1.A FM
.933638-AA-6	WaMu Mortgage Pass-Through-WAMU 2006-AR19		06/01/2022	PAYDOWN		27,369	27,369	25,704	24,845	0	1,127	0	1,127	0	27,369	0	0	0	0	.92	01/01/2047	1.D FM
.933639-AC-4	WaMu Mortgage Pass-Through-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	0	.685	11/01/2036	3.B FM
.93394F-MD-1	Washington Mutual Mortga-WMALT 2006-2 C2		06/01/2022	PAYDOWN		6,014	9,867	7,444	7,444	0	1,426	0	1,426	0	6,014	0	0	0	0	.284	03/01/2036	4.B FM
.93934N-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	0	.138	07/01/2036	3.B FM
.93934N-AR-6	Washington Mutual Mortga-WMALT 2006-5 2C		06/25/2022	PAYDOWN		3,304	3,719	1,591	1,591	0	2,027	0	2,027	0	3,304	0	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	0	.206	01/01/2059	1.C
.95002F-AA-2	Wells Fargo Mortgage Bac-WFMB 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	0	.1,906	09/01/2049	1.A
.95002K-AA-1	Wells Fargo Mortgage Bac-WFMBs 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	0	.169	12/01/2049	1.A
.95058K-AG-3	Wendy's Funding LLC-WEN 2019-1A21		06/15/2022	PAYDOWN		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	0	.142	06/15/2024	2.B FE
.96034L-AA-9	Westgate Resorts 2020-1 -WESTR 2020-1A A		06/01/2022	PAYDOWN		67,362	67,362	67,274	67,333	0	29	0	29	0	67,362	0	0	0	0	.757	03/01/2034	1.A FE
.969282-CQ-8	William Blair & Company Trust Certificat		06/15/2022	SINKING PAYMENT		18,753	18,753	18,754	18,754	0	0	0	0	0	18,753	0	0	0	0	.416	06/15/2033	2.B
.969282-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	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</td														

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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifer and SVO Adminis- trative Symbol			
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value										
.055650-CP-2	BP CAPITAL MARKETS PLC-SR UNSECURED	D.	06/30/2022	CALL 100.843051		2,016,861	2,000,000	2,000,000	0	0	0	0	0	0	2,000,000	0	16,861	0	67,804	02/10/2024	1.G FE			
.055864-AC-2	BSPRT 2018-FL4 Issuer Lt-BSPRT 2018-FL4	D.	04/15/2022	PAYDOWN		873,797	873,797	873,698	0	99	0	0	99	0	0	0	0	0	0	4,531	09/15/2035	1.A FE		
.055877-AA-4	BSPRT 2019-FL5 Issuer Lt-BSPRT 2019-FL5	D.	06/15/2022	PAYDOWN		1,288,375	1,288,375	1,288,544	0	(169)	0	0	(169)	0	0	0	0	0	0	7,225	02/15/2029	1.A FE		
.288510-AE-3	Ellington Clo I Ltd-ECLO 2017-1A AR	D.	04/15/2022	PAYDOWN		380,132	380,132	380,085	0	47	0	0	47	0	0	0	0	0	0	3,459	10/15/2029	1.A FE		
.288525-AA-7	Ellington Clo II Ltd-ECLO 2017-2A A	D.	05/16/2022	PAYDOWN		209,228	209,228	209,092	0	136	0	0	136	0	0	0	0	0	0	1,096	02/15/2029	1.A FE		
.30312U-AA-1	Ellington Clo II Ltd-ECLO 2017-2A A	D.	05/18/2022	PAYDOWN		352,996	352,996	352,996	0	0	0	0	0	0	0	0	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	61,902	0	0	0	0	0	0	0	0	0	0	0	2,201	06/15/2034	1.A FE		
.390556-AL-2	Great Lakes CLO 2014-1 L-GRTLK 2014-1A A	D.	04/15/2022	PAYDOWN		262,693	262,693	262,703	0	(11)	0	0	(11)	0	0	0	0	0	0	2,390	10/15/2029	1.A FE		
.43133J-AA-6	Hidene TrUPs Securitiza-HITR 2019-2A A1	D.	05/23/2022	PAYDOWN		89,172	88,838	88,821	0	351	0	0	351	0	0	0	0	0	0	.937	05/22/2039	1.C FE		
.440405-4E-8	HORZN 2018-1 A	C.	05/15/2022	PAYDOWN		516	516	516	0	0	0	0	0	0	0	0	0	0	0	.10	12/15/2038	2.A FE		
.44040H-AA-2	Horizon Aircraft Finance-HORZN 2019-1 A	D.	06/15/2022	PAYDOWN		22,306	22,306	22,307	0	(1)	0	0	(1)	0	0	0	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	0	52	0	0	52	0	0	0	0	0	0	14,583	14,583	27,083	11/30/2022	2.A FE
.46603B-AN-9	Ivy Hill Middle Market C-IVH 9A AR	D.	06/30/2022	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	2,067	01/18/2030	1.FE	
.470473-AH-2	Jamestown CLO V Ltd-JTWIN 2014-5A B2R	D.	04/17/2022	PAYDOWN		245,468	245,468	245,482	0	(14)	0	0	(14)	0	0	0	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	0	0	0	0	0	0	0	0	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	30,545	30,842	0	590	0	0	590	0	0	0	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	199,877	0	11,734	0	0	11,734	0	0	0	0	0	0	1,109	05/15/2028	1.A FE		
.539191-AA-9	MF1 2020-FL3 Ltd-MF1 2020-FL3 A	C.	06/15/2022	PAYDOWN		386,449	386,449	386,449	0	0	0	0	0	0	0	0	0	0	0	4,441	07/15/2035	1.A FE		
.65130P-AW-0	Newfleet CLO 2016-1 Ltd-NEWFL 2016-1A A2	D.	04/20/2022	PAYDOWN		55,269	55,269	55,267	0	2	0	0	2	0	0	0	0	0	0	1,069	04/20/2028	1.A FE		
.69346T-AA-2	PFP 2019-5 Ltd-PFP 2019-5 A	D.	06/30/2022	PAYDOWN		0	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	0	1	0	0	1	0	0	0	0	0	0	.846	06/15/2044	2.B FE		
.74951P-DQ-08	RESI Finance LP 2005-A-RESIF 2005-A B3	D.	06/10/2022	PAYDOWN		0	0	.362	0	155	0	0	139	0	0	0	0	0	0	.2	03/10/2037	1.D FM		
.780097-BE-00	Natwest Group PLC-SENIOR UNSECURED	D.	05/15/2022	CALL 100		3,000,000	3,000,000	3,000,000	0	0	0	0	0	0	0	0	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	0	9	0	0	9	0	0	0	0	0	0	.581	03/15/2040	2.B FE		
.87275Q-AA-5	TPG Real Estate Finance -TRIX 2018-FL2 A	D.	06/30/2022	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	0	19,604	01/15/2037	1.FE		
.898203-AA-2	TruPS Financials Note Se-TFINS 2017-2A A	D.	06/21/2022	PAYDOWN		5,950	5,950	5,831	0	101	0	0	101	0	0	0	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	0	0	0	0	0	0	0	0	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	0	0	0	0	0	0	0	0	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	0	0	0	0	0	0	0	0	0	0	0	2,441	04/15/2040	1.C FE		
.96525W-AC-7	WhiteHorse X Ltd-WITHE 2015-10A B2	D.	04/17/2022	PAYDOWN		438,584	438,584	438,584	0	0	0	0	0	0	0	0	0	0	0	8,925	04/17/2027	1.A FE		
.000000-00-00	Garrison Funding 2015-1RR Ltd	D.	04/29/2022	PAYDOWN		457,773	457,773	457,778	0	0	0	0	0	0	0	0	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	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	0	XXX	XXX	
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	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	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	XXX		
5989999999. Total - Common Stocks																								

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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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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	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	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	4696.0500000	428,844	(205,610)	223,234	5,448	0	0	0	0	0	0	0	0	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	4696.0500000	142,948	(68,537)	74,411	1,979	0	0	0	0	0	0	0	0	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	4696.0500000	71,474	(34,268)	37,206	1,720	0	0	0	0	0	0	0	0	0001	
145246 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A.	E570DZI/Z7FF32TWEFAT6	01/06/2022	01/06/2023	5,707,125	4696.0500000	446,320	(213,989)	232,331	7,034	0	0	0	0	0	0	0	0	0001	
145255 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A.	E570DZI/Z7FF32TWEFAT6	01/06/2022	01/06/2023	2,238,188	4696.0500000	175,035	(83,921)	91,114	2,943	0	0	0	0	0	0	0	0	0001	
145256 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A.	E570DZI/Z7FF32TWEFAT6	01/06/2022	01/06/2023	1,238,656	4696.0500000	96,868	(46,444)	50,424	2,248	0	0	0	0	0	0	0	0	0001	
145298 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	SOCIETE GENERALE	02RNE81BXP4R0TD8PU41	01/06/2022	01/06/2023	6,526,425	4696.0500000	509,061	(244,070)	264,991	114	0	0	0	0	0	0	0	0	0001	
145763 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYSUFXT09	01/20/2022	01/20/2023	5,758,127	4482.7300000	268,905	(118,613)	150,292	751	0	0	0	0	0	0	0	0	0001	
145767 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYSUFXT09	01/20/2022	01/20/2023	3,980,458	4482.7300000	320,029	(141,163)	178,865	9,898	0	0	0	0	0	0	0	0	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	4482.7300000	174,380	(76,918)	97,462	6,017	0	0	0	0	0	0	0	0	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	4482.7300000	104,628	(46,151)	58,477	6,747	0	0	0	0	0	0	0	0	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	4482.7300000	453,388	(199,988)	253,400	19,827	0	0	0	0	0	0	0	0	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	4482.7300000	104,628	(46,151)	58,477	5,211	0	0	0	0	0	0	0	0	0001	
146415 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL	W22LROWP21HZNB6K528	02/04/2022	02/06/2023	6,076,614	4500.5300000	300,792	(119,661)	181,131	1,163	0	0	0	0	0	0	0	0	0001	
146426 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	4P0UHN3JPFGNF3BB653	02/04/2022	02/06/2023	5,409,009	4500.5300000	472,331	(187,903)	284,428	13,446	0	0	0	0	0	0	0	0	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	4500.5300000	146,356	(58,223)	88,133	4,682	0	0	0	0	0	0	0	0	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	4500.5300000	512,246	(203,782)	308,464	22,003	0	0	0	0	0	0	0	0	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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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	9R7GPTS07KV3U0JZ0078	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	9R7GPTS07KV3U0JZ0078	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	9R7GPTS07KV3U0JZ0078	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	4P0UHN3JPFGFN3BB653	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	MORGAN STANLEY & CO. INTERNATIONAL PLC	W22LR0WP21HZNBB6K528	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	4PQUHN3JPFGFN3BB653	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	4PQUHN3JPFGFN3BB653	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	4PQUHN3JPFGFN3BB653	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	9R7GPTS07KV3U0JZ0078	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	9R7GPTS07KV3U0JZ0078	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 . G5GSEF7VJP5170UK5573	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	9R7GPTS07KV3U0JZ0078	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	9R7GPTS07KV3U0JZ0078	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.	KB1H1DSPRFMVCUFXT09	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.	E570D2I27FF32T11EFAT6	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	4PQUHN3JPFGFN3BB653	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	9R7GPTS07KV3U0JZ0078	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	9R7GPTS07KV3U0JZ0078	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 . G56SEF7VJP5170UK5573	03/18/2022	03/20/2023		6,502,077	.4463.1200000		.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	03/18/2022	03/20/2023		1,400,582	.4463.1200000		.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	03/18/2022	03/20/2023		4,353,223	.4463.1200000		.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 GENERALE	02RNE81BXP4R0TD8PU41	03/18/2022	03/20/2023		1,886,379	.4463.1200000		.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.	E570DZI/Z7FF32TWEFA76	04/06/2022	04/06/2023		8,673,448	.4481.1500000		.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	ES7IP3U3RHIGC71XBU11	04/06/2022	04/06/2023		1,099,297	.4481.1500000		.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	9R7GPTS07KV3U0QJZ0078	04/06/2022	04/06/2023					.594,195	.(138,374)	.455,821		.24,043	0	0	(138,374)				0001
149357 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	THROUGH CBO	9R7GPTS07KV3U0QJZ0078	04/06/2022	04/06/2023		6,721,725	.4481.1500000												0001	
149360 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	04/06/2022	04/06/2023		1,355,830	.4481.1500000		.123,381	(28,732)	.94,648		.11,602	0	0	(28,732)				0001
149362 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	9R7GPTS07KV3U0QJZ0078	04/06/2022	04/06/2023		1,792,460	.4481.1500000		.158,452	(36,900)	.121,552		.10,356	0	0	(36,900)				0001
149392 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	THROUGH CBO	9R7GPTS07KV3U0QJZ0078	04/06/2022	04/06/2023		7,701,288	.4481.1500000		.402,777	(93,797)	.308,980		.5,511	0	0	(93,797)				0001
149986 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	THROUGH CBO	9R7GPTS07KV3U0QJZ0078	04/20/2022	04/20/2023		5,797,285	.4459.4500000		.510,159	(99,236)	.410,923		.22,742	0	0	(99,236)				0001
149989 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	THROUGH CBO	9R7GPTS07KV3U0QJZ0078	04/20/2022	04/20/2023		1,783,780	.4459.4500000		.156,972	(30,534)	.126,438		.7,631	0	0	(30,534)				0001
149991 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	THROUGH CBO	9R7GPTS07KV3U0QJZ0078	04/20/2022	04/20/2023		5,797,285	.4459.4500000		.510,159	(99,236)	.410,923		.35,591	0	0	(99,236)				0001
149993 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	THROUGH CBO	9R7GPTS07KV3U0QJZ0078	04/20/2022	04/20/2023		1,337,835	.4459.4500000		.117,729	(22,901)	.94,828		.9,896	0	0	(22,901)				0001
149995 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	THROUGH CBO	9R7GPTS07KV3U0QJZ0078	04/20/2022	04/20/2023		1,337,835	.4459.4500000		.117,729	(22,901)	.94,828		.10,581	0	0	(22,901)				0001
149997 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	THROUGH CBO	9R7GPTS07KV3U0QJZ0078	04/20/2022	04/20/2023		1,337,835	.4459.4500000		.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 . G56SEF7VJP5170UK5573	04/20/2022	04/20/2023		6,877,660	.4459.4500000		.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	4PQJHN3JPFGFNF3BB653	05/06/2022	05/05/2023		5,498,421	.4123.3400000		.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.	E570DZI/Z7FF32TWEFA76	05/06/2022	05/05/2023		1,004,220	.4123.3400000		.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 . G56SEF7VJP5170UK5573	05/06/2022	05/05/2023		1,199,793	.4123.3400000		.121,539	(18,364)	.103,175		.20,525	0	0	(18,364)				0001	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 . X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	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	9R7GPTSO7KV3U0QJZ0078 . X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	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	9R7GPTSO7KV3U0QJZ0078 . X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	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	9R7GPTSO7KV3U0QJZ0078 . X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	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 . G5GSEF7VJP5170UK5573 . MORGAN STANLEY & CO. INTERNATIONAL PLC	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	4PQUHN3JPFGFNFB653 . MORGAN STANLEY & CO. INTERNATIONAL PLC	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	4PQUHN3JPFGFNFB653 . MORGAN STANLEY & CO. INTERNATIONAL PLC	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	9R7GPTSO7KV3U0QJZ0078 . X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	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	9R7GPTSO7KV3U0QJZ0078 . X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	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. . E570DZI/Z7FF32TWEFAT6	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	9R7GPTSO7KV3U0QJZ0078 . X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	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	ROYAL BANK OF CANADA	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	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	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	CITIBANK N.A. . E570DZI/Z7FF32TWEFAT6	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	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	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	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. . E570DZI/Z7FF32TWEFAT6	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. . E570DZI/Z7FF32TWEFAT6	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	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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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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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	9R7GPTS07KV3UQJZ0078	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	9R7GPTS07KV3UQJZ0078	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	9R7GPTS07KV3UQJZ0078	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 . G5GSEF7VJP5170UK5573		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 . G5GSEF7VJP5170UK5573		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	PLC . 4PQUHN3JPFGFNFB653		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	PLC . 4PQUHN3JPFGFNFB653		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	PLC . 4PQUHN3JPFGFNFB653		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. KB1H1DSPRFMWCJUXT09		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 . G5GSEF7VJP5170UK5573		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 . G5GSEF7VJP5170UK5573		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 . G5GSEF7VJP5170UK5573		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 . G5GSEF7VJP5170UK5573		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 . G5GSEF7VJP5170UK5573		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 . G5GSEF7VJP5170UK5573		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 . G5GSEF7VJP5170UK5573		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 . G5GSEF7VJP5170UK5573		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 . G5GSEF7VJP5170UK5573		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 GENERALE 02RNE81BX4R0TD8PU41		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	9R7GPTS07KV3UQJZ0078	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	9R7GPTS07KV3UQJZ0078	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	THROUGH CBO	9R7GPTS07KV3UQJZ0078	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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141159 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTSO7KV3U0JZ0078	08/06/2021	08/05/2022	1,330,956	4436.52000000	85,848	(42,452)	8,726	213	0	0	0	0	(42,452)	0	0	0001	
141162 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTSO7KV3U0JZ0078	08/06/2021	08/05/2022	1,330,956	4436.52000000	85,848	(42,452)	8,726	217	0	0	0	0	(42,452)	0	0	0001	
141164 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTSO7KV3U0JZ0078	08/06/2021	08/05/2022	1,330,956	4436.52000000	85,848	(42,452)	8,726	234	0	0	0	0	(42,452)	0	0	0001	
141167 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTSO7KV3U0JZ0078	08/06/2021	08/05/2022	2,218,260	4436.52000000	143,080	(70,754)	14,544	415	0	0	0	0	(70,754)	0	0	0001	
141750 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQJHN3JPFGFNFB653	08/06/2021	08/05/2022	1,740,140	4436.52000000	117,669	(58,188)	11,961	226	0	0	0	0	(58,188)	0	0	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	0	0	(130,589)	0	0	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	0	0	(49,016)	0	0	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	0	0	(79,652)	0	0	0001	
141753 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQJHN3JPFGFNFB653	08/20/2021	08/19/2022	1,423,149	4441.67000000	100,288	(49,593)	14,051	369	0	0	0	0	(49,593)	0	0	0001	
141754 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQJHN3JPFGFNFB653	08/20/2021	08/19/2022	6,649,694	4441.67000000	468,597	(231,724)	65,655	2,184	0	0	0	0	(231,724)	0	0	0001	
141755 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQJHN3JPFGFNFB653	08/20/2021	08/19/2022	1,373,925	4441.67000000	96,819	(47,878)	13,565	505	0	0	0	0	(47,878)	0	0	0001	
141761 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQJHN3JPFGFNFB653	08/20/2021	08/19/2022	1,835,591	4441.67000000	129,352	(63,965)	18,124	707	0	0	0	0	(63,965)	0	0	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	0	(127,507)	0	0	0001		
141380 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTSO7KV3U0JZ0078	09/03/2021	09/06/2022	1,360,629	4535.43000000	90,483	(44,258)	16,966	338	0	0	0	0	(44,258)	0	0	0001	
141381 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTSO7KV3U0JZ0078	09/03/2021	09/06/2022	907,086	4535.43000000	60,322	(29,505)	11,310	233	0	0	0	0	(29,505)	0	0	0001	
141384 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTSO7KV3U0JZ0078	09/03/2021	09/06/2022	6,803,145	4535.43000000	452,415	(221,290)	84,828	2,166	0	0	0	0	(221,290)	0	0	0001	
141385 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTSO7KV3U0JZ0078	09/03/2021	09/06/2022	2,721,258	4535.43000000	180,966	(88,516)	33,931	963	0	0	0	0	(88,516)	0	0	0001	
141387 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTSO7KV3U0JZ0078	09/03/2021	09/06/2022	907,086	4535.43000000	60,322	(29,505)	11,310	336	0	0	0	0	(29,505)	0	0	0001	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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	9R7GPTS07KV3UQJZ0078	09/03/2021	09/06/2022	1,360,629	4535.43000000	90,483	(44,258)	16,966	518	0	0	(44,258)	0	0	0	0001		
141391 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	3,174,801	4535.43000000	211,127	(103,269)	39,586	1,353	0	0	(103,269)	0	0	0	0001		
141394 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	412	0	0	(29,505)	0	0	0	0001		
142080 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	09/03/2021	09/06/2022	6,144,502	4535.43000000	237,485	(116,161)	44,528	3	0	0	(116,161)	0	0	0	0001			
141548 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	2,614,638	4357.73000000	204,204	(100,703)	46,435	2,867	0	0	(100,703)	0	0	0	0001		
141550 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	6,972,368	4357.73000000	544,544	(268,542)	123,828	9,719	0	0	(268,542)	0	0	0	0001		
141551 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	3,486,184	4357.73000000	272,272	(134,271)	61,914	5,397	0	0	(134,271)	0	0	0	0001		
141552 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	1,743,092	4357.73000000	136,136	(67,136)	30,957	2,880	0	0	(67,136)	0	0	0	0001		
141553 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	1,307,319	4357.73000000	102,102	(50,352)	23,218	2,248	0	0	(50,352)	0	0	0	0001		
141554 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	1,307,319	4357.73000000	102,102	(50,352)	23,218	2,442	0	0	(50,352)	0	0	0	0001		
142228 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYSQJXT09	09/20/2021	09/20/2022	5,886,679	4357.73000000	293,745	(144,861)	66,797	473	0	0	(144,861)	0	0	0	0001			
141598 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	2,618,130	4363.55000000	211,020	(104,065)	57,236	3,819	0	0	(104,065)	0	0	0	0001		
141600 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	1,309,065	4363.55000000	105,510	(52,032)	28,618	3,019	0	0	(52,032)	0	0	0	0001		
141602 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	1,745,420	4363.55000000	140,680	(69,376)	38,157	4,374	0	0	(69,376)	0	0	0	0001		
141603 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	1,745,420	4363.55000000	140,680	(69,376)	38,157	4,979	0	0	(69,376)	0	0	0	0001		
142238 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYSQJXT09	10/06/2021	10/06/2022	6,646,428	4363.55000000	301,084	(148,480)	81,664	24,537	0	0	(148,480)	0	0	0	0001			

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/(Decrease)	18 Total Foreign Exchange Change in B.A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Current to Carrying Value of Hedged Item	21 Adjustment to Carrying Value of Hedged Item	22 Potential Exposure	23 Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
142840 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGNF3BB653	10/06/2021	10/06/2022		1,161,272	4363.5500000	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. KB1H1DSPRFMVMCUFXT09	10/06/2021	10/06/2022		6,428,644	4363.5500000	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. KB1H1DSPRFMVMCUFXT09	10/06/2021	10/06/2022		2,738,302	4363.5500000	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 9R7GPTS07KV3UQJZ0078	10/20/2021	10/20/2022		907,238	4536.1900000	61,510		(30,334)	19,043		1,222	0	0	(30,334)					0001
141906 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	THROUGH CBO 9R7GPTS07KV3UQJZ0078	10/20/2021	10/20/2022		1,360,857	4536.1900000	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 GENERALE MORGAN STANLEY & CO. INTERNATIONAL	02RNE81BXP4R0TD8PU41	10/20/2021	10/20/2022		6,193,215	4536.1900000	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 4PQUHN3JPFGNF3BB653	10/20/2021	10/20/2022		2,574,016	4536.1900000	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 4PQUHN3JPFGNF3BB653	10/20/2021	10/20/2022		7,318,780	4536.1900000	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 4PQUHN3JPFGNF3BB653	10/20/2021	10/20/2022		2,701,573	4536.1900000	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 4PQUHN3JPFGNF3BB653	10/20/2021	10/20/2022		1,589,526	4536.1900000	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 9R7GPTS07KV3UQJZ0078	11/05/2021	11/04/2022		3,288,271	4697.5300000	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 9R7GPTS07KV3UQJZ0078	11/05/2021	11/04/2022		7,516,048	4697.5300000	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 9R7GPTS07KV3UQJZ0078	11/05/2021	11/04/2022		3,288,271	4697.5300000	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 9R7GPTS07KV3UQJZ0078	11/05/2021	11/04/2022		939,506	4697.5300000	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 9R7GPTS07KV3UQJZ0078	11/05/2021	11/04/2022		939,506	4697.5300000	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 9R7GPTS07KV3UQJZ0078	11/05/2021	11/04/2022		1,409,259	4697.5300000	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 9R7GPTS07KV3UQJZ0078	11/05/2021	11/04/2022		1,879,012	4697.5300000	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. KB1H1DSPRFMVMCUFXT09	11/05/2021	11/04/2022		7,538,524	4697.5300000	298,526		(147,623)	104,976		3	0	0	(147,623)					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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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)
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	0	(50,668)	0	0	0001	E06.8	
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	0	(50,668)	0	0	0001		
143797 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BANK OF AMERICA, N.A.	B4TYDEB6GKMZ0031MB27	11/19/2021	11/18/2022	2,730,067	4697.96000000	203,936	(100,848)	79,558	1,479	0	0	0	(100,848)	0	0	0001		
143818 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BANK OF AMERICA, N.A.	B4TYDEB6GKMZ0031MB27	11/19/2021	11/18/2022	1,796,903	4697.96000000	134,229	(66,377)	52,364	1,028	0	0	0	(66,377)	0	0	0001		
143827 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BANK OF AMERICA, N.A.	B4TYDEB6GKMZ0031MB27	11/19/2021	11/18/2022	6,479,631	4697.96000000	484,029	(239,355)	188,824	4,694	0	0	0	(239,355)	0	0	0001		
143835 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BANK OF AMERICA, N.A.	B4TYDEB6GKMZ0031MB27	11/19/2021	11/18/2022	2,342,711	4697.96000000	175,001	(86,539)	68,270	1,831	0	0	0	(86,539)	0	0	0001		
143891 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	11/19/2021	11/18/2022	5,606,163	4697.96000000	224,247	(110,891)	87,481	8	0	0	(110,891)	0	0	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	0	(210,477)	0	0	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	0	(76,537)	0	0	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	0	(248,745)	0	0	0001		
144214 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	12/06/2021	12/06/2022	2,329,024	4591.67000000	197,967	(97,628)	86,780	4,893	0	0	0	(97,628)	0	0	0001		
144225 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	12/06/2021	12/06/2022	888,772	4591.67000000	75,546	(37,255)	33,116	1,741	0	0	0	(37,255)	0	0	0001		
144233 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	12/06/2021	12/06/2022	2,214,571	4591.67000000	188,239	(92,830)	82,516	3,570	0	0	0	(92,830)	0	0	0001		
144241 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	WELLS FARGO BANK, N.A.	KB1H1DSPRFMAMYCUFXT09	12/06/2021	12/06/2022	7,271,610	4591.67000000	367,216	(181,093)	160,972	121	0	0	0	(181,093)	0	0	0001		
144708 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	SOCIETE GENERALE	02RNE81BXP4R0TD8PU41	12/20/2021	12/20/2022	5,936,211	4568.02000000	105,071	(51,816)	50,089	151	0	0	0	(51,816)	0	0	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	0	(185,400)	0	0	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	0	(259,560)	0	0	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	0	(55,620)	0	0	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	0	(37,080)	0	0	0001		
144738 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A.	E570DZI27FF32TIIEFAT6	12/20/2021	12/20/2022	2,396,526	4568.02000000	198,945	(98,110)	94,840	4,684	0	0	0	(98,110)	0	0	0001		

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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	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	0	XXX	XXX	
0289999999. Subtotal - Purchased Options - Replications									0	0	0	0	XXX	0	0	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	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other									0	0	0	0	XXX	0	0	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	0	XXX	XXX	
0449999999. Total Purchased Options - Put Options									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other									0	0	0	0	XXX	0	0	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	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	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	0	0	XXX	XXX
145235 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	9R7GPTS07KV3U0JZ0078	01/06/2022	01/06/2023	5,743,983	4786.65220374		(363,192)	174,133	(189,059)				0	0	0	174,133		0014	
145242 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	9R7GPTS07KV3U0JZ0078	01/06/2022	01/06/2023	1,918,089	4795.22367768		(119,072)	57,089	(61,983)				0	0	0	57,089		0014	
145245 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	9R7GPTS07KV3U0JZ0078	01/06/2022	01/06/2023	983,085	4915.42579469		(46,332)	22,214	(24,118)				0	0	0	22,214		0014	
145254 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E5700ZI27FF32TWEFA76	01/06/2022	01/06/2023	5,871,743	4831.50445368		(348,728)	167,198	(181,530)				0	0	0	167,198		0014		
145257 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E5700ZI27FF32TWEFA76	01/06/2022	01/06/2023	2,308,712	4844.01909885		(133,405)	63,961	(69,444)				0	0	0	63,961		0014		
145259 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E5700ZI27FF32TWEFA76	01/06/2022	01/06/2023	1,302,562	4938.33319493		(60,328)	28,924	(31,403)				0	0	0	28,924		0014		
145299 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	SOCIETE GENERALE 02RNE81BX4R0TD8PU41	01/06/2022	01/06/2023	6,720,654	4835.80649239		(398,765)	191,188	(207,576)				0	0	0	191,188		0014		
145764 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	N.A. KB1H1DSPRFMYMCUJXT09	01/20/2022	01/20/2023	5,938,603	4623.23208459		(166,986)	73,657	(93,329)				0	0	0	73,657		0014		
145769 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	N.A. KB1H1DSPRFMYMCUJXT09	01/20/2022	01/20/2023	4,058,031	4570.09214943		(273,457)	120,621	(152,836)				0	0	0	120,621		0014		
145788 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	9R7GPTS07KV3U0JZ0078	01/20/2022	01/20/2023	1,413,951	4713.16990223		(65,385)	28,841	(36,544)				0	0	0	28,841		0014	
145830 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	9R7GPTS07KV3U0JZ0078	01/20/2022	01/20/2023	2,292,159	4584.31888098		(143,985)	63,511	(80,474)				0	0	0	63,511		0014	
145836 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	9R7GPTS07KV3U0JZ0078	01/20/2022	01/20/2023	6,003,752	4618.27050527		(349,596)	154,205	(195,391)				0	0	0	154,205		0014	
145838 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	9R7GPTS07KV3U0JZ0078	01/20/2022	01/20/2023	1,392,417	4641.38967635		(76,803)	33,877	(42,926)				0	0	0	33,877		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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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 W22LR0WP21HZNB6K528	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 4P0UHN3JPFGFNFB6K53	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 9R7GPTS07KV3U0QJZ0078	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 9R7GPTS07KV3U0QJZ0078	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 9R7GPTS07KV3U0QJZ0078	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 9R7GPTS07KV3U0QJZ0078	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 9R7GPTS07KV3U0QJZ0078	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 4P0UHN3JPFGFNFB6K53	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	GOLDMAN SACHS INTERNATIONAL W22LR0WP21HZNB6K528	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 4P0UHN3JPFGFNFB6K53	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 4P0UHN3JPFGFNFB6K53	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 4P0UHN3JPFGFNFB6K53	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 9R7GPTS07KV3U0QJZ0078	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 9R7GPTS07KV3U0QJZ0078	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 G56SEF7VJP5170UK5573	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 9R7GPTS07KV3U0QJZ0078	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 9R7GPTS07KV3U0QJZ0078	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. KB1H1DSPRFMVMUFXT09	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. E570DZI/Z7FF32TWEFAT76	03/04/2022	03/03/2023		1,593,563	.4422.80647900		.(121,920)	.39,524	(82,397)			0	0	0	39,524			0014
147911 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4P0UHN3JPFGFNF3BB653	03/04/2022	03/03/2023		4,857,318	.4413.28296500		.(377,750)	.122,458	(255,293)			0	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 9R7GPTS07KV3U0JZ0078	03/18/2022	03/20/2023		5,005,166	.4550.15084000		.(369,534)	.104,718	(264,816)			0	0	0	104,718			0014
148476 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3U0JZ0078	03/18/2022	03/20/2023		2,774,811	.4624.68494400		.(176,148)	.49,917	(126,231)			0	0	0	49,917			0014
148486 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	S&P 500 BARCLAYS BANK PLC. G56SEF7VJP5170UK5573	03/18/2022	03/20/2023		6,698,439	.4597.90622400		.(245,258)	.69,501	(175,757)			0	0	0	69,501			0014
148489 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	S&P 500 MORGAN STANLEY & CO. INTERNATIONAL PLC 4P0UHN3JPFGFNF3BB653	03/18/2022	03/20/2023		1,429,714	.4555.95289600		.(98,289)	.27,853	(70,436)			0	0	0	27,853			0014
148501 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	S&P 500 MORGAN STANLEY & CO. INTERNATIONAL PLC 4P0UHN3JPFGFNF3BB653	03/18/2022	03/20/2023		4,483,385	.4596.56728800		.(282,862)	.80,157	(202,705)			0	0	0	80,157			0014
148512 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	S&P 500 SOCIETE GENERAL 02RNE81BXP4R0TD8PU41	03/18/2022	03/20/2023		1,984,282	.4694.75592800		.(109,221)	.30,951	(78,270)			0	0	0	30,951			0014
149336 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	S&P 500 CITIBANK N.A. E570DZI/Z7FF32TWEFAT76	04/06/2022	04/06/2023		8,928,447	.4612.89581000		.(632,674)	.147,335	(485,339)			0	0	0	147,335			0014
149355 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	S&P 500 ROYAL BANK OF CANADA ES7IP3U3RHIGC71XB11	04/06/2022	04/06/2023		1,155,801	.4711.48111000		.(67,387)	.15,693	(51,694)			0	0	0	15,693			0014
149358 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	S&P 500 X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3U0JZ0078	04/06/2022	04/06/2023		6,851,454	.4567.63619500		.(515,220)	.119,983	(395,237)			0	0	0	119,983			0014
149359 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	S&P 500 ROYAL BANK OF CANADA ES7IP3U3RHIGC71XB11	04/06/2022	04/06/2023		1,429,994	.4726.26890500		.(80,672)	.18,787	(61,885)			0	0	0	18,787			0014
149362 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	S&P 500 X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3U0JZ0078	04/06/2022	04/06/2023		1,854,479	.4636.19779000		.(121,584)	.28,314	(93,270)			0	0	0	28,314			0014
149393 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	S&P 500 X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED ROYAL BANK OF CANADA ES7IP3U3RHIGC71XB11	04/06/2022	04/06/2023		7,920,005	.4608.41466000		.(279,557)	.65,102	(214,455)			0	0	0	65,102			0014
149987 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	S&P 500 X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED ROYAL BANK OF CANADA ES7IP3U3RHIGC71XB11	04/20/2022	04/20/2023		5,909,173	.4545.51738500		.(442,338)	.86,044	(356,294)			0	0	0	86,044			0014
149990 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	S&P 500 X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED ROYAL BANK OF CANADA 9R7GPTS07KV3U0JZ0078	04/20/2022	04/20/2023		1,821,596	.4553.99034000		.(134,104)	.26,086	(108,018)			0	0	0	26,086			0014
149992 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	S&P 500 X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED ROYAL BANK OF CANADA 9R7GPTS07KV3U0JZ0078	04/20/2022	04/20/2023		5,986,276	.4604.82807000		.(397,813)	.77,383	(320,430)			0	0	0	77,383			0014
149994 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	S&P 500 X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED ROYAL BANK OF CANADA 9R7GPTS07KV3U0JZ0078	04/20/2022	04/20/2023		1,393,088	.4643.62528500		.(85,314)	.16,595	(68,719)			0	0	0	16,595			0014
149996 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	S&P 500 X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED ROYAL BANK OF CANADA 9R7GPTS07KV3U0JZ0078	04/20/2022	04/20/2023		1,398,171	.4660.57119500		.(82,557)	.16,059	(66,498)			0	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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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	0	0	0	0	15,208	0	0014	
150020 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	04/20/2022	04/20/2023	7,079,863	4590.55783000	(496,773)	96,633	(400,141)	0	0	0	0	0	0	96,633	0	0014		
150393 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	PLC	4P0UHN3JPFGNF3BB653	05/06/2022	05/05/2023	5,605,090	4203.33279600	(471,263)	71,207	(400,055)	0	0	0	0	0	0	71,207	0	0014	
150402 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A.	E570DZI/Z7FF32TWEFA76	05/06/2022	05/05/2023	1,048,205	4303.94229200	(77,376)	11,691	(65,685)	0	0	0	0	0	0	11,691	0	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	0	0	0	0	13,676	0	0014		
150412 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	05/06/2022	05/05/2023	1,265,089	4351.77303600	(84,759)	12,807	(71,952)	0	0	0	0	0	0	12,807	0	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	0	0	0	0	84,734	0	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	0	0	0	0	8,417	0	0014	
150430 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	05/06/2022	05/05/2023	857,820	4289.09826800	(54,248)	8,197	(46,051)	0	0	0	0	0	0	8,197	0	0014		
150451 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	05/06/2022	05/05/2023	8,458,978	4246.62786600	(694,853)	104,992	(589,862)	0	0	0	0	0	0	104,992	0	0014		
151045 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	PLC	4P0UHN3JPFGNF3BB653	05/20/2022	05/19/2023	2,101,602	4063.65657600	(160,663)	18,097	(142,567)	0	0	0	0	0	0	18,097	0	0014	
151049 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	PLC	4P0UHN3JPFGNF3BB653	05/20/2022	05/19/2023	2,318,905	4110.08276000	(162,287)	18,280	(144,007)	0	0	0	0	0	0	18,280	0	0014	
151072 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	THROUGH CBO	9R7GPTS07KV3UQJZ0078	05/20/2022	05/19/2023	4,375,180	3977.43652000	(393,745)	44,350	(349,395)	0	0	0	0	0	0	44,350	0	0014	
151074 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	THROUGH CBO	9R7GPTS07KV3UQJZ0078	05/20/2022	05/19/2023	6,833,934	4019.96134400	(569,245)	64,118	(505,127)	0	0	0	0	0	0	64,118	0	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	0	0	0	0	34,017	0	0014		
151613 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A.	E570DZI/Z7FF32TWEFA76	06/06/2022	06/06/2023	5,639,213	4201.79788500	(478,358)	31,454	(446,904)	0	0	0	0	0	0	31,454	0	0014	
151652 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	THROUGH CBO	9R7GPTS07KV3UQJZ0078	06/06/2022	06/06/2023	1,286,010	4286.69934300	(91,818)	6,037	(85,781)	0	0	0	0	0	0	6,037	0	0014	
151661 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XB11	06/06/2022	06/06/2023	8,259,384	4245.48504300	(655,074)	43,073	(612,001)	0	0	0	0	0	0	43,073	0	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	0	0	0	0	14,418	0	0014		
151679 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A.	E570DZI/Z7FF32TWEFA76	06/06/2022	06/06/2023	980,764	4363.77008400	(61,038)	4,013	(57,024)	0	0	0	0	0	0	4,013	0	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	0	0	0	0	25,079	0	0014		

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152996 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	ROYAL BANK OF CANADA	E571P3U3RH1G71XB11	06/17/2022	06/20/2023	7,482,3273785.08620000(366,126)	12,934(353,192)	0	0	12,93400000	0014	
153003 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A.	E570DZI27FF32TWEFA76	06/17/2022	06/20/2023	3,891,826 .....	.3752.74660800 .....	.....(363,870)	12,854 .....	.....(351,016)	0	0	12,854 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....0	0014
153007 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A.	E570DZI27FF32TWEFA76	06/17/2022	06/20/2023	6,954,472 .....	.3802.72443200 .....	.....(592,610)	20,935 .....	.....(571,675)	0	0	20,935 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....0	0014
153024 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3U0QJZ0078	06/17/2022	06/20/2023	4,495,799 .....	.3746.49938000 .....	.....(415,980)	14,695 .....	.....(401,285)	0	0	14,695 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....0	0014
153027 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3U0QJZ0078	06/17/2022	06/20/2023	1,528,439 .....	.3821.09863200 .....	.....(122,916)	4,342 .....	.....(118,574)	0	0	4,342 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....0	0014
153031 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3U0QJZ0078	06/17/2022	06/20/2023	1,544,609 .....	.3861.52187200 .....	.....(114,744)	4,053 .....	.....(110,691)	0	0	4,053 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....0	0014
141117 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	THROUGH CBO	9R7GPTS07KV3U0QJZ0078	07/06/2021	07/06/2022	1,366,261 .....	.4554.20000000 .....	.....(54,207)	26,732 .....	.....(1,040)	0	0	26,732 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....0	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 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....0	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 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....0	0014
141737 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	4P0UHN3JPFGFNFB653	07/06/2021	07/06/2022	2,161,908 .....	.4430.41000000 .....	.....(114,181)	56,308 .....	.....(2,190)	0	0	56,308 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....0	0014
141738 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	4P0UHN3JPFGFNFB653	07/06/2021	07/06/2022	1,153,575 .....	.4434.75000000 .....	.....(60,188)	29,682 .....	.....(1,154)	0	0	29,682 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....0	0014
141740 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	4P0UHN3JPFGFNFB653	07/06/2021	07/06/2022	9,035,071 .....	.4480.36000000 .....	.....(416,684)	205,488 .....	.....(7,991)	0	0	205,488 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....0	0014
141827 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	WELLS FARGO BANK, N.A.	KB1H1DSPRFMAMYCUJXT09	07/06/2021	07/06/2022	1,466,035 .....	.4497.74000000 .....	.....(64,276)	31,698 .....	.....(1,233)	0	0	31,698 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....0	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 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....0	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 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....0	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 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....0	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 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....0	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 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....0	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 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....0	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 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....0	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 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....0	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 .....	.....0 .....	.....0 .....	.....0 .....	.....0 .....	.....0	0014
142101 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	SOCIETE GENERALE	02RNE81BX4R0TD8PU41	07/20/2021	07/20/2022	7,276,0424474.37000000(151,145)	74,537(8,696)	0	0	74,53700000	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	9R7GPTS07KV3UQJZ0078	08/06/2021	08/05/2022	10,048,274	4567.4000000	(462,440)	228,679	(47,006)	0	0	228,679	0	0	0	0	0014		
141155 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	916,141	4580.7100000	(40,630)	20,092	(4,130)	0	0	20,092	0	0	0	0	0014		
141158 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	1,377,539	4591.8000000	(59,187)	29,268	(6,016)	0	0	29,268	0	0	0	0	0014		
141160 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	1,380,867	4602.8900000	(57,483)	28,426	(5,843)	0	0	28,426	0	0	0	0	0014		
141163 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	1,383,529	4611.7600000	(56,139)	27,761	(5,706)	0	0	27,761	0	0	0	0	0014		
141165 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	1,394,842	4649.4700000	(50,562)	25,003	(5,140)	0	0	25,003	0	0	0	0	0014		
141166 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	2,344,701	4689.4000000	(75,130)	37,152	(7,637)	0	0	37,152	0	0	0	0	0014		
141751 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNFB653	08/06/2021	08/05/2022	1,774,943	4525.2500000	(96,962)	47,948	(9,856)	0	0	47,948	0	0	0	0	0014		
142102 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	08/06/2021	08/05/2022	6,829,780	4589.5800000	(143,000)	70,714	(14,536)	0	0	70,714	0	0	0	0	0014		
141541 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	08/20/2021	08/19/2022	1,450,301	4588.2500000	(72,094)	35,651	(10,101)	0	0	35,651	0	0	0	0	0014		
141543 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	08/20/2021	08/19/2022	2,388,733	4650.4300000	(100,614)	49,754	(14,097)	0	0	49,754	0	0	0	0	0014		
141769 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNFB653	08/20/2021	08/19/2022	1,452,324	4532.7200000	(82,783)	40,937	(11,599)	0	0	40,937	0	0	0	0	0014		
141770 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNFB653	08/20/2021	08/19/2022	6,842,535	4570.4800000	(355,552)	175,823	(49,816)	0	0	175,823	0	0	0	0	0014		
141771 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNFB653	08/20/2021	08/19/2022	1,422,012	4597.1300000	(68,928)	34,085	(9,658)	0	0	34,085	0	0	0	0	0014		
141772 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNFB653	08/20/2021	08/19/2022	1,905,343	4610.4500000	(89,153)	44,087	(12,491)	0	0	44,087	0	0	0	0	0014		
142104 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	08/20/2021	08/19/2022	6,623,966	4592.6900000	(141,256)	69,852	(19,791)	0	0	69,852	0	0	0	0	0014		
141379 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	1,387,842	4626.1400000	(74,235)	36,311	(13,919)	0	0	36,311	0	0	0	0	0014		
141382 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	THROUGH CBO	9R7GPTS07KV3UQJZ0078	09/03/2021	09/06/2022	926,135	4630.6700000	(48,982)	23,959	(9,184)	0	0	23,959	0	0	0	0	0014		

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/(Decrease)	18 Total Foreign Exchange Change in B.A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
141383 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3U0JZ0078	09/03/2021	09/06/2022	7,000,436	4666.96000000	(337,170)	164,920	(63,219)	0	0	0	0	0	0	0	0	0014	
141386 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3U0JZ0078	09/03/2021	09/06/2022	2,815,141	4691.90000000	(126,894)	62,068	(23,793)	0	0	0	0	0	0	0	0	0014	
141388 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3U0JZ0078	09/03/2021	09/06/2022	941,102	4705.51000000	(40,874)	19,993	(7,664)	0	0	0	0	0	0	0	0	0014	
141390 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3U0JZ0078	09/03/2021	09/06/2022	1,414,374	4714.58000000	(59,907)	29,302	(11,233)	0	0	0	0	0	0	0	0	0014	
141392 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3U0JZ0078	09/03/2021	09/06/2022	3,331,954	4759.93000000	(124,040)	60,672	(23,258)	0	0	0	0	0	0	0	0	0014	
141393 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3U0JZ0078	09/03/2021	09/06/2022	958,790	4793.95000000	(32,284)	15,791	(6,053)	0	0	0	0	0	0	0	0	0014	
142105 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	09/03/2021	09/06/2022	6,356,487	4691.90000000	(123,443)	60,380	(23,146)	0	0	0	0	0	0	0	0	0014		
141575 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3U0JZ0078	09/20/2021	09/20/2022	2,668,238	4447.06346500	(171,888)	84,767	(39,087)	0	0	0	0	0	0	0	0	0014	
141577 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3U0JZ0078	09/20/2021	09/20/2022	7,174,567	4484.10417000	(424,480)	209,333	(96,526)	0	0	0	0	0	0	0	0	0014	
141580 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3U0JZ0078	09/20/2021	09/20/2022	3,604,714	4505.89282000	(202,512)	99,869	(46,051)	0	0	0	0	0	0	0	0	0014	
141582 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3U0JZ0078	09/20/2021	09/20/2022	1,808,458	4521.14487500	(97,876)	48,268	(22,257)	0	0	0	0	0	0	0	0	0014	
141584 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3U0JZ0078	09/20/2021	09/20/2022	1,359,612	4532.03920000	(71,628)	35,323	(16,288)	0	0	0	0	0	0	0	0	0014	
141585 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3U0JZ0078	09/20/2021	09/20/2022	1,368,109	4560.36444500	(67,080)	33,081	(15,254)	0	0	0	0	0	0	0	0	0014	
142230 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMVMCUFXT09	09/20/2021	09/20/2022	6,083,883	4503.71395500	(179,544)	88,542	(40,828)	0	0	0	0	0	0	0	0	0014		
141605 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3U0JZ0078	10/06/2021	10/06/2022	2,670,492	4450.82100000	(179,946)	88,740	(48,807)	0	0	0	0	0	0	0	0	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

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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	0	0	0	37,605	0	0	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	0	0	0	47,652	0	0	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	0	0	0	42,082	0	0	0014	
142239 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYSMCFXT09	10/06/2021	10/06/2022	6,865,765	4507.54715000	(178,125)	87,842	(48,313)	0	0	0	0	0	87,842	0	0	0014	
142842 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	WELLS FARGO BANK, N.A.	4PQUNH3JPFGFNFB653	10/06/2021	10/06/2022	1,218,756	4579.54572500	(55,552)	27,396	(15,068)	0	0	0	0	0	27,396	0	0	0014	
142848 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYSMCFXT09	10/06/2021	10/06/2022	6,618,282	4492.27472500	(379,932)	187,364	(103,050)	0	0	0	0	0	187,364	0	0	0014	
142852 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYSMCFXT09	10/06/2021	10/06/2022	2,830,036	4509.72892500	(155,810)	76,838	(42,261)	0	0	0	0	0	76,838	0	0	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	0	0	0	18,701	0	0	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	0	0	0	25,086	0	0	0014	
142241 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	SOCIETY GENERAL MORGAN STANLEY & CO. INTERNATIONAL	02RNE81BXP4R0TD8PU41	10/20/2021	10/20/2022	6,391,400	4681.34808000	(143,683)	70,857	(44,483)	0	0	0	0	0	70,857	0	0	0014	
142656 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUNH3JPFGFNFB653	10/20/2021	10/20/2022	2,624,983	4626.00656200	(148,112)	73,042	(45,854)	0	0	0	0	0	73,042	0	0	0014	
142657 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUNH3JPFGFNFB653	10/20/2021	10/20/2022	7,538,350	4672.27570000	(379,417)	187,110	(117,463)	0	0	0	0	0	187,110	0	0	0014	
142660 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUNH3JPFGFNFB653	10/20/2021	10/20/2022	2,796,666	4695.86388800	(132,488)	65,337	(41,017)	0	0	0	0	0	65,337	0	0	0014	
142661 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUNH3JPFGFNFB653	10/20/2021	10/20/2022	1,650,883	4711.28693400	(75,092)	37,032	(23,248)	0	0	0	0	0	37,032	0	0	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	0	0	0	91,776	0	0	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	0	0	0	188,925	0	0	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	0	0	0	79,158	0	0	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	0	0	0	21,804	0	0	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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted 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	0	0	0	0	21,176	0	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	0	0	0	0	29,756	0	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	0	0	0	0	35,810	0	0014	
143747 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	WELLS FARGO BANK, N.A.	KB1H1DSPRFMVMCUFT09	11/05/2021	11/04/2022	7,783,526	4850.19972500	(164,340)	81,267	(57,790)	0	0	0	0	0	0	81,267	0	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	0	0	0	0	34,918	0	0014	
143684 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	THROUGH CBO	9R7GPTS07KV3UQJZ0078	11/19/2021	11/18/2022	1,481,126	4937.08616400	(62,394)	30,854	(24,341)	0	0	0	0	0	0	30,854	0	0014	
143798 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BANK OF AMERICA, N.A.	B4TYDEB6GKMZ0031MB27	11/19/2021	11/18/2022	2,784,395	4791.44940400	(171,421)	84,769	(66,873)	0	0	0	0	0	0	84,769	0	0014	
143820 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BANK OF AMERICA, N.A.	B4TYDEB6GKMZ0031MB27	11/19/2021	11/18/2022	1,835,177	4798.03000000	(111,390)	55,083	(43,454)	0	0	0	0	0	0	55,083	0	0014	
143824 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BANK OF AMERICA, N.A.	B4TYDEB6GKMZ0031MB27	11/19/2021	11/18/2022	6,668,188	4834.67000000	(373,487)	184,691	(145,701)	0	0	0	0	0	0	184,691	0	0014	
143836 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BANK OF AMERICA, N.A.	B4TYDEB6GKMZ0031MB27	11/19/2021	11/18/2022	2,418,615	4850.17000000	(130,817)	64,690	(51,033)	0	0	0	0	0	0	64,690	0	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	0	0	0	0	63,153	0	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	0	0	0	0	181,558	0	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	0	0	0	0	64,344	0	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	0	0	0	0	196,432	0	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	0	0	0	0	63,527	0	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	0	0	0	0	25,522	0	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	0	0	0	0	70,452	0	0014		
144242 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	WELLS FARGO BANK, N.A.	KB1H1DSPRFMVMCUFT09	12/06/2021	12/06/2022	7,494,849	4732.63426900	(237,054)	116,904	(103,914)	0	0	0	0	0	0	116,904	0	0014	
144710 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	SOCIETE GENERALE, 02RNE81BXP4R0TD8PU41	12/20/2021	12/20/2022	6,118,452	4708.25821400	0	0	0	0	0	0	0	0	0	0	0	0014		
144728 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	THROUGH CBO	9R7GPTS07KV3UQJZ0078	12/20/2021	12/20/2022	4,659,380	4659.38040000	(321,360)	158,479	(153,196)	0	0	0	0	0	0	158,479	0	0014	

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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	0	0	0	205,535	0	0	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	0	0	0	35,474	0	0	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	0	0	0	22,374	0	0	0014	
144739 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A.	E570DZI/Z7FF32TWEFAT6	12/20/2021	12/20/2022	2,474,413	4716.48065000	(153,411)	75,655	(73,133)	0	0	0	0	0	75,655	0	0	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	0	0	10,905,732	0	0	XXX	
0709999999. Subtotal - Written Options - Hedging Other								(13,081,639)	(18,913,941)	10,905,732	(17,783,417)	XXX	0	0	0	0	0	10,905,732	0	0	XXX	
0779999999. Subtotal - Written Options - Replications								0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX
0849999999. Subtotal - Written Options - Income Generation								0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX
0919999999. Subtotal - Written Options - Other								0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	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	0	0	10,905,732	0	0	XXX	
0939999999. Total Written Options - Put Options								0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX
0949999999. Total Written Options - Caps								0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX
0959999999. Total Written Options - Floors								0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX
0969999999. Total Written Options - Collars								0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX
0979999999. Total Written Options - Other								0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX
0989999999. Total Written Options								(13,081,639)	(18,913,941)	10,905,732	(17,783,417)	XXX	0	0	0	0	0	10,905,732	0	0	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	0	0	0	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108								0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX
1169999999. Subtotal - Swaps - Hedging Other								0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX
1229999999. Subtotal - Swaps - Replication								0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX
1289999999. Subtotal - Swaps - Income Generation								0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX
1349999999. Subtotal - Swaps - Other								0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX
1359999999. Total Swaps - Interest Rate								0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX
1369999999. Total Swaps - Credit Default								0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX
1379999999. Total Swaps - Foreign Exchange								0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX
1389999999. Total Swaps - Total Return								0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX
1399999999. Total Swaps - Other								0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX
1409999999. Total Swaps								0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX
1479999999. Subtotal - Forwards								0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments								0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108								0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108								0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	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	0	XXX		
1719999999. Subtotal - Replication								0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX
1729999999. Subtotal - Income Generation								0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX
1739999999. Subtotal - Other								0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives								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	0	XXX		
1759999999 - Totals																						

(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

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SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12 Potential Exposure	13 Off-Balance Sheet Exposure
			4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral		
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX				0			0		0
Bank of America, N.A.	84TYDE86GKUZ0031MB27	Y	Y			.81,954		.81,954		.81,954		
Barclays Bank PLC	653SEF7VJP5170K5573	Y	Y			886,404		886,404		886,404		
Citibank N.A.	E570DZVZ7FF32TWEFA76	Y	Y	365,546		517,452		151,906		517,452		151,906
Goldman Sachs International	W2LROIPI21HZNBB6K528	Y	Y			124,896		124,896		124,896		
Morgan Stanley & Co International PLC ISDA Uncleared	4PQJHN3JPFGFNF3BB653	Y	Y	340,000		545,565		205,565		545,565		205,565
MORGAN STANLEY/CBO	4PQJHN3JPFGFNF3BB653	Y	Y			1,905,978		1,905,978		1,905,978		
Royal Bank of Canada	ES71P3J3RH1GC71XB011	Y	Y	290,000		392,552		102,552		392,552		102,552
Societe Generale	02RNE81BXPAR0TD8PU41	Y	Y	40,000		188,685		148,685		188,685		148,685
Wells Fargo Bank, N.A.	KB1H1DSPRFM1YMCUFXT09	Y	Y	80,000		362,636		282,636		362,636		282,636
0299999999. Total NAIC 1 Designation			1,115,546	0	5,006,122	0	3,890,576	5,006,122	0	3,890,576		0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)							0			0		
.....												
.....												
.....												
.....												
.....												
0999999999 - Gross Totals			1,115,546	0	5,006,122	0	3,890,576	5,006,122	0	3,890,576		0
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					5,006,122	0						

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SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
0199999999 - Total							XXX	XXX

NONE

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Citibank NA	E570DZIIZ7FF32TWEFA76	Cash.....	Cash Collateral	365,546	365,546	365,546	XXX..	V.....
Morgan Stanley & Co International PLC	4PQJHN3JPPGFNF3B653	Cash.....	Cash Collateral	340,000	340,000	340,000	XXX..	V.....
Royal Bank of Canada	ES71P3U3PH1G71XBU11	Cash.....	Cash Collateral	290,000	290,000	290,000	XXX..	V.....
Societe Generale	02RNEB1BXP4ROTDBPU41	Cash.....	Cash Collateral	40,000	40,000	40,000	XXX..	V.....
Wells Fargo Bank NA	KB1H1DSPRFMYSUFXT09	Cash.....	Cash Collateral	80,000	80,000	80,000	XXX..	V.....
0299999999 - Total				1,115,546	1,115,546	1,115,546	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 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
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 ... 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 ... 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

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SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
.....	AGILENT TECHNOLOGIES INC COMMERCIAL PAPER		06/28/2022	0.000	07/05/2022	4,998.967	0	.775
.....	AMCOR FLEXIBLES NORTH AMERICA INC COMMERCIAL PAPER		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 COMMERCIAL PAPER		06/24/2022	0.000	07/20/2022	4,994.667	0	.1,962
.....	AUTOPRIME 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
.....	ENERGY KANSAS CENTRAL INC COMMERCIAL PAPER		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
.....	RELEX 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