



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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2022

OF THE CONDITION AND AFFAIRS OF THE

ANNUITY INVESTORS LIFE INSURANCE COMPANY

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

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

Country of Domicile United States of America

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

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

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

Main Administrative Office 301 East Fourth Street (Street and Number), Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code), 513-361-9000 (Area Code) (Telephone Number)

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

Primary Location of Books and Records 301 East Fourth Street (Street and Number), Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code), 513-361-9000 (Area Code) (Telephone Number)

Internet Website Address www.massmutual.com

Statutory Statement Contact Robert Mayhew Earle II (Name), 513-361-9077 (Area Code) (Telephone Number), rearle@mmascend.com (E-mail Address), 513-345-9484 (FAX Number)

OFFICERS

President Mark Francis Muething

Treasurer Brian Patrick Sponaugle #

Secretary John Paul Gruber

Appointed Actuary Richard Lee Sutton

OTHER

Adrienne Susan Baglier

Michael Robert Fanning

Michael Harrison Haney

DIRECTORS OR TRUSTEES

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

State of Ohio

County of Hamilton SS:

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

Mark Francis Muething
President

John Paul Gruber
Secretary

Brian Patrick Sponaugle
Treasurer

Subscribed and sworn to before me this day of November 2022

a. Is this an original filing? Yes [X] No []

b. If no,

1. State the amendment number.....

2. Date filed

3. Number of pages attached.....

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

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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	2,308,936,754		2,308,936,754	2,189,149,427
2. Stocks:				
2.1 Preferred stocks	2,000,000		2,000,000	7,307,314
2.2 Common stocks			0	124
3. Mortgage loans on real estate:				
3.1 First liens			0	
3.2 Other than first liens			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)			0	
4.2 Properties held for the production of income (less \$ encumbrances)			0	
4.3 Properties held for sale (less \$ encumbrances)			0	
5. Cash (\$12,758,066), cash equivalents (\$63,414,954) and short-term investments (\$9,981,139)	86,154,159		86,154,159	229,235,013
6. Contract loans (including \$ premium notes)	45,139,540		45,139,540	47,190,707
7. Derivatives	4,883,788		4,883,788	16,529,016
8. Other invested assets	18,193,270		18,193,270	18,374,319
9. Receivables for securities			0	26,954
10. Securities lending reinvested collateral assets			0	
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	2,465,307,511	0	2,465,307,511	2,507,812,874
13. Title plants less \$ charged off (for Title insurers only)			0	
14. Investment income due and accrued	23,973,030		23,973,030	21,363,802
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection			0	
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	40,626	40,626	0	
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers			0	
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon	1,790,893		1,790,893	
18.2 Net deferred tax asset	1,411,626		1,411,626	1,201,225
19. Guaranty funds receivable or on deposit	3,679		3,679	4,983
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets (\$)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates	2,390		2,390	1,500,787
24. Health care (\$) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	1,209,254	16,698	1,192,556	3,076,864
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,493,739,009	57,324	2,493,681,685	2,534,960,535
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	475,545,044		475,545,044	690,771,210
28. Total (Lines 26 and 27)	2,969,284,053	57,324	2,969,226,729	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	807,095		807,095	794,204
2502. Other assets	218,198	16,698	201,500	21,500
2503. Receivable for marketing reallowance	183,961		183,961	221,160
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)	1,209,254	16,698	1,192,556	3,076,864

STATEMENT AS OF SEPTEMBER 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 \$2,054,000,727 less \$ included in Line 6.3 (including \$ Modco Reserve)	2,054,000,727	2,110,187,855
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)		
3. Liability for deposit-type contracts (including \$ Modco Reserve)	16,882,790	18,065,509
4. Contract claims:		
4.1 Life	6,501,601	5,119,354
4.2 Accident and health		0
5. Policyholders' dividends/refunds to members \$ and coupons \$ due and unpaid		0
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ Modco)		
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ Modco)		
6.3 Coupons and similar benefits (including \$ Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$ accident and health premiums		0
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of \$ accident and health experience rating refunds of which \$ 0 is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including \$ 0 assumed and \$ 0 ceded	0	
9.4 Interest Maintenance Reserve	5,353,115	6,059,191
10. Commissions to agents due or accrued-life and annuity contracts \$0 , accident and health \$ and deposit-type contract funds \$		
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	2,358,348	2,043,350
13. Transfers to Separate Accounts due or accrued (net) (including \$98,084 accrued for expense allowances recognized in reserves, net of reinsured allowances)	98,084	(119)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	168,975	395,165
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)		2,053,902
15.2 Net deferred tax liability		
16. Unearned investment income		
17. Amounts withheld or retained by reporting entity as agent or trustee	84,071	48,466
18. Amounts held for agents' account, including \$809,993 agents' credit balances	809,993	755,664
19. Remittances and items not allocated	980,620	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	17,807,181	16,219,967
24.02 Reinsurance in unauthorized and certified (\$) companies		0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	1,263,877	
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives		0
24.09 Payable for securities	4,032,230	31,321
24.10 Payable for securities lending		
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	2,216,594	2,946,037
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	2,112,558,206	2,164,458,575
27. From Separate Accounts Statement	475,545,044	690,771,210
28. Total liabilities (Lines 26 and 27)	2,588,103,250	2,855,229,785
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes		
33. Gross paid in and contributed surplus	171,550,000	171,550,000
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	207,073,479	196,451,960
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 \$)		
36.2 shares preferred (value included in Line 30 \$)		
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement)	378,623,479	368,001,960
38. Totals of Lines 29, 30 and 37	381,123,479	370,501,960
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	2,969,226,729	3,225,731,745
DETAILS OF WRITE-INS		
2501. Liability for funds held as collateral	1,146,898	2,040,137
2502. Unclaimed property	1,069,696	905,900
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,216,594	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 SEPTEMBER 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	65,052,565	75,641,542	97,433,638
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	69,504,661	80,404,192	105,178,864
4. Amortization of Interest Maintenance Reserve (IMR)	1,290,265	646,896	1,444,447
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded			
7. Reserve adjustments on reinsurance ceded			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	5,820,818	6,890,393	9,258,331
8.2 Charges and fees for deposit-type contracts	124,377	165,269	190,905
8.3 Aggregate write-ins for miscellaneous income	2,301,476	2,475,540	3,305,182
9. Totals (Lines 1 to 8.3)	144,094,162	166,223,832	216,811,367
10. Death benefits			
11. Matured endowments (excluding guaranteed annual pure endowments)			
12. Annuity benefits	15,497,313	12,432,083	17,072,911
13. Disability benefits and benefits under accident and health contracts			
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	183,380,817	219,799,550	283,633,118
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	3,114,193	3,622,512	4,530,593
18. Payments on supplementary contracts with life contingencies			
19. Increase in aggregate reserves for life and accident and health contracts	(52,769,627)	(51,695,084)	(65,290,003)
20. Totals (Lines 10 to 19)	149,222,696	184,159,061	239,946,619
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	5,512,694	6,514,794	8,691,264
22. Commissions and expense allowances on reinsurance assumed			
23. General insurance expenses and fraternal expenses	9,260,998	10,058,544	12,349,060
24. Insurance taxes, licenses and fees, excluding federal income taxes	211,309	211,001	918,742
25. Increase in loading on deferred and uncollected premiums			
26. Net transfers to or (from) Separate Accounts net of reinsurance	(43,352,862)	(60,294,405)	(76,609,193)
27. Aggregate write-ins for deductions	0	0	0
28. Totals (Lines 20 to 27)	120,854,835	140,648,995	185,296,492
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	23,239,327	25,574,837	31,514,875
30. Dividends to policyholders and refunds to members			
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	23,239,327	25,574,837	31,514,875
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	2,218,502	4,023,256	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)	21,020,825	21,551,581	26,194,025
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ (113,183) (excluding taxes of \$ 155,291 transferred to the IMR)	(732,836)	356,375	1,920,608
35. Net income (Line 33 plus Line 34)	20,287,989	21,907,956	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)	20,287,989	21,907,956	28,114,633
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (141,706) (533,083)	(533,083)	(2,236,454)	(330,638)
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	(2,274,148)	(248,512)	106,625
41. Change in nonadmitted assets	239,714	203,974	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	(1,587,214)	(618,243)	(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
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			
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)	10,621,519	19,008,721	27,230,269
55. Capital and surplus, as of statement date (Lines 36 + 54)	381,123,479	362,280,412	370,501,960
DETAILS OF WRITE-INS			
08.301. Contractual rider fee income	1,176,374	1,165,001	1,558,967
08.302. Marketing reallowance	972,224	1,148,126	1,544,118
08.303. Contractual annual maintenance and surrender charge fees	152,853	162,388	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)	2,301,476	2,475,540	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 SEPTEMBER 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	65,052,565	75,641,542	97,433,638
2. Net investment income	73,310,155	89,473,500	117,492,731
3. Miscellaneous income	8,109,404	9,346,709	12,552,150
4. Total (Lines 1 to 3)	146,472,124	174,461,751	227,478,519
5. Benefit and loss related payments	200,913,384	232,830,151	300,140,709
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(43,451,065)	(61,520,679)	(78,190,466)
7. Commissions, expenses paid and aggregate write-ins for deductions	14,834,249	16,274,118	21,497,616
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ 42,108 tax on capital gains (losses)	7,721,262	6,581,020	6,581,020
10. Total (Lines 5 through 9)	180,017,830	194,164,610	250,028,879
11. Net cash from operations (Line 4 minus Line 10)	(33,545,706)	(19,702,859)	(22,550,360)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	233,441,521	305,230,438	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)	233,441,521	307,238,486	428,176,813
13. Cost of investments acquired (long-term only):			
13.1 Bonds	344,570,339	182,483,622	247,091,423
13.2 Stocks	2,000,000	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	3,348,006	9,869,898	13,623,260
13.7 Total investments acquired (Lines 13.1 to 13.6)	349,918,350	192,353,520	260,714,683
14. Net increase (or decrease) in contract loans and premium notes	(2,051,167)	(2,631,496)	(3,452,096)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(114,425,662)	117,516,462	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	(4,172,535)	(4,889,192)	(6,337,820)
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	9,063,049	1,638,768	(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)	4,890,514	(3,250,424)	(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)	(143,080,854)	94,563,179	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)	86,154,159	183,313,267	229,235,013

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

20.0001. Bond conversions and refinancing	4,813,418		
20.0002. Bond conversions	7,000,000		
20.0003. Exchanges		4,597,987	14,210,125
20.0004. Transfers		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	47,342,402	58,464,565	77,140,435
4. Credit life (group and individual)			0
5. Group life insurance			0
6. Group annuities	17,710,163	17,176,977	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)	65,052,565	75,641,542	97,433,638
12. Fraternal (Fraternal Benefit Societies Only)			0
13. Subtotal (Lines 11 through 12)	65,052,565	75,641,542	97,433,638
14. Deposit-type contracts	0		0
15. Total (Lines 13 and 14)	65,052,565	75,641,542	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 #	09/30/2022	12/31/2021
(1) State basis	XXX	XXX	XXX	\$ 20,287,989	\$ 28,114,633
(2) State prescribed practices that increase/(decrease) NAIC SAP	XXX	XXX	XXX		
OAC 3901-1-67:					
Derivative instruments	86	2, 4	7, 3	(7,907,546)	-
Reserves for fixed indexed annuities	51	3, 4	1, 19	(3,385,632)	-
Tax impact	101	2, 4	18.2, 32	(334,602)	-
(3) State permitted practices that increase/(decrease) NAIC SAP	XXX	XXX	XXX	-	-
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ 31,915,769	\$ 28,114,633
Surplus					
(5) Statutory surplus state basis	XXX	XXX	XXX	\$ 381,123,479	\$ 370,501,960
(6) State prescribed practices that increase/(decrease) NAIC SAP					
OAC 3901-1-67:					
Derivative instruments	86	2, 4	7, 3	(6,133,090)	-
Reserves for fixed indexed annuities	51	3, 4	1, 19	31,870	-
Tax impact	101	2, 4	18.2, 32	1,848,219	-
(7) State permitted practices that increase/(decrease) NAIC SAP	XXX	XXX	XXX	-	-
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 385,376,480	\$ 370,501,960

B, C & D – No significant changes.

Note 2 – Accounting Changes and Corrections of Errors

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

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

Change in fixed indexed annuity reserves	\$ 3,417,502
Change in net deferred income tax	2,182,821
Derivatives instruments	(11,112,062)
Total decrease in statutory surplus	\$ (5,511,739)

Note 3 – Business Combinations and Goodwill

Not applicable.

Note 4 – Discontinued Operations

Not applicable.

Note 5 – Investments

A, B & C – No significant changes.

NOTES TO FINANCIAL STATEMENTS

D. Loan-Backed Securities

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

CUSIP	Amortized Cost Before OTTI	Present Value of Projected Cash Flow s	OTTI Charge Recognized in Income Statement	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date Reported
05949CHM1	380,676	347,943	32,733	347,943	357,865	3/31/2022
57643MLZ5	54,956	53,283	1,673	53,283	53,735	3/31/2022
02147WAT6	254,695	248,452	6,243	248,452	228,809	6/30/2022
07386XAH9	688,941	659,083	29,858	659,083	594,752	6/30/2022
12566UA E4	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
57430U301	340,561	251,093	89,468	251,093	200,857	9/30/2022
61751DAE4	270,138	253,109	17,029	253,109	355,148	9/30/2022
07386XAH9	650,123	633,063	17,060	633,063	549,390	9/30/2022
12566UA E4	141,627	137,170	4,457	137,170	123,985	9/30/2022
12566UAN4	430,379	409,912	20,467	409,912	429,238	9/30/2022
12628LAD2	288,997	264,493	24,504	264,493	225,987	9/30/2022
126670JP4	115,335	108,947	6,388	108,947	108,549	9/30/2022
12667F4N2	305,399	295,928	9,471	295,928	287,960	9/30/2022
12668APC3	264,194	259,221	4,973	259,221	257,596	9/30/2022
17307GED6	145,496	138,941	6,555	138,941	140,777	9/30/2022
46627MAD9	113,191	109,486	3,705	109,486	105,690	9/30/2022
46627MEJ2	322,501	303,746	18,755	303,746	261,419	9/30/2022
59020UW43	201,005	187,287	13,718	187,287	141,473	9/30/2022
643528AB8	16,684	15,216	1,468	15,216	14,848	9/30/2022
643529AC4	65,467	60,286	5,181	60,286	72,463	9/30/2022
65535VSJ8	264,947	261,552	3,395	261,552	228,867	9/30/2022
74923HAQ4	111,578	112,206	(628)	112,206	98,348	9/30/2022
75116CET9	197,884	124,934	72,950	124,934	172,420	9/30/2022
761118SC3	231,203	230,170	1,033	230,170	196,730	9/30/2022
87222EAB4	454,504	432,353	22,151	432,353	427,539	9/30/2022
87222EAC2	508,151	484,282	23,869	484,282	442,031	9/30/2022
93934FMD1	306,689	267,421	39,268	267,421	273,659	9/30/2022
05949CHM1	315,258	308,317	6,941	308,317	310,460	9/30/2022
12544DAG4	55,972	56,089	(117)	56,089	48,533	9/30/2022
12545EAK2	79,326	78,168	1,158	78,168	67,272	9/30/2022
12638PAB5	245,739	242,585	3,154	242,585	189,193	9/30/2022
1266942H0	104,382	103,371	1,011	103,371	86,966	9/30/2022
126694CS5	623,176	622,612	564	622,612	504,346	9/30/2022
126694HP6	46,541	45,249	1,292	45,249	44,058	9/30/2022
12669DUS5	55,425	55,347	78	55,347	53,203	9/30/2022
12669G3S8	187,145	187,165	(20)	187,165	167,194	9/30/2022
12669G4K4	204,076	202,035	2,041	202,035	184,928	9/30/2022
12669GR45	205,689	201,980	3,709	201,980	186,671	9/30/2022
16165MAG3	270,164	268,360	1,804	268,360	229,252	9/30/2022
17025AAH5	69,208	66,667	2,541	66,667	60,845	9/30/2022
2254582Y3	254,519	246,629	7,890	246,629	218,373	9/30/2022
225458L55	103,123	103,123	-	103,123	87,676	9/30/2022
466247ZP1	66,360	64,318	2,042	64,318	61,270	9/30/2022
46631NAA7	157,469	153,660	3,809	153,660	130,885	9/30/2022
46631NDT3	384,457	384,482	(25)	384,482	391,998	9/30/2022
57643MLZ5	45,725	44,549	1,176	44,549	42,256	9/30/2022
863579XC7	305,121	296,675	8,446	296,675	300,535	9/30/2022
86363GAF1	188,569	180,220	8,349	180,220	177,707	9/30/2022
Total			\$ 980,688			

NOTES TO FINANCIAL STATEMENTS

(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		\$41,667,825
2. 12 months or longer		1,046,385
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 months		\$533,738,314
2. 12 months or longer		4,876,717

(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 September 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.
- P. Short Sales – Not applicable.
- Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPS	2	0
(2) Aggregate amount of investment income	\$ 81,145	\$ -

- 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 MassMutual Ascend Life Insurance Company (“MMALIC”), formerly known as Great American Life Insurance Company. See Schedule Y, Part 1, Organizational Chart.

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

4/11/2022	\$ 4,228,230
9/16/2022	\$ 1,877,175

The Company did not receive capital contributions from MMALIC.

- D. The Company reported \$2,390 due from and \$1,263,877 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:

NOTES TO FINANCIAL STATEMENTS

- (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 MMALIC, 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 MMALIC.
 - H. The Company does not own shares of any upstream intermediate entity or its ultimate parent.
 - I. The Company has no investment in a subsidiary.
 - J. The Company did not recognize any impairment or write down for its investments in subsidiary, controlled or affiliated companies during the statement period.
 - K. The Company has no investment in a foreign insurance subsidiary.
 - L. The Company does not hold an investment in a downstream non-insurance holding company.
 - M. Valuation of Subsidiary, Controlled and Affiliated Entities (excluding U.S. Insurance Entities) – Not applicable.
 - N. The Company has no investments in insurance subsidiary, controlled, or affiliated entities.
 - O. Subsidiary, Controlled, and Affiliated Entities Loss Tracking – Not applicable.

Note 11 – Debt

Not applicable.

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

A., B., C. & D.

The Company did not participate in a defined benefit plan.

E. Defined Contribution Plan

The Company participates in the retirement plans of MMALIC. MMALIC 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 \$32,521,276 as of September 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 \$256,016 for the nine months ended September 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.

NOTES TO FINANCIAL STATEMENTS

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	\$ -	\$ 132,725	\$ -	\$ -	\$ 132,725
Total bonds	-	132,725	-	-	132,725
Non-affiliated common stock	-	-	-	-	-
Variable annuity assets (separate accounts)	-	475,545,044	-	-	475,545,044
Total assets accounted for at fair value/NAV	\$ -	\$ 475,677,769	\$ -	\$ -	\$ 475,677,769
Liabilities at fair value					
Variable annuity liabilities (separate accounts)	\$ -	\$ 475,545,044	\$ -	\$ -	\$ 475,545,044
Total liabilities at fair value	-	475,545,044	-	-	475,545,044

(2) The Company does not have any Level 3 securities carried at fair value.

(3) Fair Value Recognition of Transfers Between Levels

The Company recognizes and records the transfer of securities into and out of Level 3 due to changes in availability of market observable inputs. There were no level 3 transfers during the reporting period.

(4) Inputs and Techniques Used in Estimating Fair Value

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

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

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

NOTES TO FINANCIAL STATEMENTS

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	\$ 403,680	\$ 418,844	\$ -	\$ 403,680	\$ -	\$ -	\$ -
All other governments	987,450	999,114	-	987,450	-	-	-
States, territories and possessions	33,370,517	35,225,703	-	33,370,517	-	-	-
Political subdivisions of states, territories	26,704,566	27,710,400	-	26,704,566	-	-	-
Special revenue	178,860,374	197,945,476	-	178,860,374	-	-	-
Industrial and miscellaneous	1,865,362,308	2,032,162,224	-	1,860,194,520	5,167,788	-	-
Hybrid Securities	13,307,411	14,474,993	-	10,816,411	2,491,000	-	-
Total bonds	\$ 2,118,996,306	\$ 2,308,936,754	\$ -	\$ 2,111,337,518	\$ 7,658,788	\$ -	\$ -
Non-affiliated common stock	-	-	-	-	-	-	-
Equity index call options	2,491,073	4,883,788	-	2,491,073	-	-	-
Variable annuity assets (separate accounts)	475,545,044	475,545,044	-	475,545,044	-	-	-
Cash, cash equivalents and short-term investments	86,154,159	86,154,159	86,154,159	-	-	-	-
Policy loans	45,139,540	45,139,540	-	-	45,139,540	-	-
Total financial assets/NAV	\$ 2,728,326,122	\$ 2,920,659,285	\$ 86,154,159	\$ 2,589,373,635	\$ 52,798,328	\$ -	\$ -

D. Not Practicable to Estimate Fair Value – The Company has no financial instruments that fall under this classification.

E. NAV Practical Expedient Investments – The Company has no financial instruments that fall under this classification.

Note 21 – Other Items

No significant change.

Note 22 – Events Subsequent/Other Items of Note

No significant change.

Note 23 – Reinsurance

Not applicable.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not applicable.

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

Not applicable.

Note 26 – Intercompany Pooling Arrangements

Not applicable.

Note 27 – Structured Settlements

Not applicable.

Note 28 – Health Care Receivables

Not applicable.

Note 29 – Participating Policies

Not applicable.

Note 30 – Premium Deficiency Reserves

Not applicable.

Note 31 – Reserves for Life Contracts and Annuity Contracts

No significant change.

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

No significant change.

Note 33 – Analysis of Life Actuarial Reserves by Withdrawal Characteristics

Not applicable.

NOTES TO FINANCIAL STATEMENTS

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 SEPTEMBER 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 [☒]
- 1.2

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

Yes [☐] No [☐]
- 2.1

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

Yes [☐] No [☒]
- 2.2

If yes, date of change:
- 3.1

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

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

Yes [☒] No [☐]
- 3.2

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

Yes [☐] No [☒]
- 3.3

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

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

Yes [☐] No [☒]
- 3.5

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

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

Yes [☐] No [☒]
- 4.2

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

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

If yes, attach an explanation.

Yes [☐] No [☒] N/A [☐]
- 6.1

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

12/31/2016
- 6.2

State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released.

12/31/2016
- 6.3

State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date).

01/11/2018
- 6.4

By what department or departments?
State of Ohio Department of Insurance
- 6.5

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?

Yes [☐] No [☐] N/A [☒]
- 6.6

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

Yes [☐] No [☐] N/A [☒]
- 7.1

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

Yes [☐] No [☒]
- 7.2

If yes, give full information:
- 8.1

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

Yes [☐] No [☒]
- 8.2

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

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

Yes [☒] No [☐]
- 8.4

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Barings LLC	Charlotte, NC	NO	NO	NO	YES
Great American Advisors	Cincinnati, OH	NO	NO	NO	YES

GENERAL INTERROGATORIES

- 9.1

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

Yes [X] No []
- 9.11

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

Has the code of ethics for senior managers been amended?

Yes [] No [X]
- 9.21

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

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

Yes [] No [X]
- 9.31

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

FINANCIAL

- 10.1

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

Yes [X] No []
- 10.2

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

\$ 2,390

INVESTMENT

- 11.1

Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.)

Yes [] No [X]
- 11.2

If yes, give full and complete information relating thereto:
12.

Amount of real estate and mortgages held in other invested assets in Schedule BA:

\$
13.

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

\$
- 14.1

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

Yes [] No [X]
- 14.2

If yes, please complete the following:

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

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

Yes [X] No []
- 15.2

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

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

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

16.1

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

\$ 0

16.2

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

\$ 0

16.3

Total payable for securities lending reported on the liability page.

\$ 0

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

GENERAL INTERROGATORIES

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

1 Name of Custodian(s)	2 Custodian Address
Bank of New York Mellon	1 Wall Street, New York, NY 10286

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

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

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

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

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

1 Name of Firm or Individual	2 Affiliation
Bar ings LLC	A.....

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

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

1 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	Bar ings LLC	549300ZJLZRM500RUR64	SEC	DS.....

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes [X] No []
- 18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
 - b. Issuer or obligor is current on all contracted interest and principal payments.
 - c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5GI securities? Yes [] No [X]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
- a. The security was purchased prior to January 1, 2018.
 - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
 - d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
- Has the reporting entity self-designated PLGI securities? Yes [] No [X]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
- a. The shares were purchased prior to January 1, 2019.
 - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
 - d. The fund only or predominantly holds bonds in its portfolio.
 - e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
 - f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
- Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [] No [X]

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1.

Report the statement value of mortgage loans at the end of this reporting period for the following categories:

1

Amount

1.1

Long-Term Mortgages In Good Standing

1.11

Farm Mortgages

\$

1.12

Residential Mortgages

\$

1.13

Commercial Mortgages

\$

1.14

Total Mortgages in Good Standing

\$

0

1.2

Long-Term Mortgages In Good Standing with Restructured Terms

1.21

Total Mortgages in Good Standing with Restructured Terms

\$

1.3

Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months

1.31

Farm Mortgages

\$

1.32

Residential Mortgages

\$

1.33

Commercial Mortgages

\$

1.34

Total Mortgages with Interest Overdue more than Three Months

\$

0

1.4

Long-Term Mortgage Loans in Process of Foreclosure

1.41

Farm Mortgages

\$

1.42

Residential Mortgages

\$

1.43

Commercial Mortgages

\$

1.44

Total Mortgages in Process of Foreclosure

\$

0

1.5

Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)

\$

0

1.6

Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter

1.61

Farm Mortgages

\$

1.62

Residential Mortgages

\$

1.63

Commercial Mortgages

\$

1.64

Total Mortgages Foreclosed and Transferred to Real Estate

\$

0

2.

Operating Percentages:

2.1

A&H loss percent

%

2.2

A&H cost containment percent

%

2.3

A&H expense percent excluding cost containment expenses

%

3.1

Do you act as a custodian for health savings accounts?

Yes

[

]

No

[

X

]

3.2

If yes, please provide the amount of custodial funds held as of the reporting date

\$

3.3

Do you act as an administrator for health savings accounts?

Yes

[

]

No

[

X

]

3.4

If yes, please provide the balance of the funds administered as of the reporting date

\$

4.

Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?

Yes

[

X

]

No

[

]

4.1

If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?

Yes

[

]

No

[

]

Fraternal Benefit Societies Only:

5.1

In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?

Yes

[

]

No

[

]

N/A

[

]

5.2

If no, explain:

6.1

Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?

Yes

[

]

No

[

]

6.2

If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

STATEMENT AS OF SEPTEMBER 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	Life Contracts		Direct Business Only			
				2	3	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
			Active Status (a)	Life Insurance Premiums	Annuity Considerations				
1.	Alabama	AL	L		349,651			349,651	
2.	Alaska	AK	L		5,835			5,835	
3.	Arizona	AZ	L		546,191			546,191	
4.	Arkansas	AR	L		72,450			72,450	
5.	California	CA	L		9,023,407			9,023,407	
6.	Colorado	CO	L		102,215			102,215	
7.	Connecticut	CT	L		1,053,545			1,053,545	
8.	Delaware	DE	L		65,160			65,160	
9.	District of Columbia	DC	L		17,522			17,522	
10.	Florida	FL	L		5,375,628			5,375,628	
11.	Georgia	GA	L		286,864			286,864	
12.	Hawaii	HI	L		658,678			658,678	
13.	Idaho	ID	L		196,699			196,699	
14.	Illinois	IL	L		1,668,138			1,668,138	
15.	Indiana	IN	L		365,423			365,423	
16.	Iowa	IA	L		332,332			332,332	
17.	Kansas	KS	L		97,850			97,850	
18.	Kentucky	KY	L		624,796			624,796	
19.	Louisiana	LA	L		239,293			239,293	
20.	Maine	ME	L		587,758			587,758	
21.	Maryland	MD	L		140,884			140,884	
22.	Massachusetts	MA	L		1,809,315			1,809,315	
23.	Michigan	MI	L		2,019,016			2,019,016	
24.	Minnesota	MN	L		386,749			386,749	
25.	Mississippi	MS	L		125,698			125,698	
26.	Missouri	MO	L		212,237			212,237	
27.	Montana	MT	L		251,349			251,349	
28.	Nebraska	NE	L		60,132			60,132	
29.	Nevada	NV	L		943,862			943,862	
30.	New Hampshire	NH	L		218,907			218,907	
31.	New Jersey	NJ	L		1,728,450			1,728,450	
32.	New Mexico	NM	L		181,522			181,522	
33.	New York	NY	N		166,650			166,650	
34.	North Carolina	NC	L		16,909,796			16,909,796	
35.	North Dakota	ND	L		50,990			50,990	
36.	Ohio	OH	L		4,612,172			4,612,172	
37.	Oklahoma	OK	L		27,443			27,443	
38.	Oregon	OR	L		150,754			150,754	
39.	Pennsylvania	PA	L		1,236,100			1,236,100	
40.	Rhode Island	RI	L		534,856			534,856	
41.	South Carolina	SC	L		340,751			340,751	
42.	South Dakota	SD	L		22,750			22,750	
43.	Tennessee	TN	L		1,953,196			1,953,196	
44.	Texas	TX	L		6,715,086			6,715,086	
45.	Utah	UT	L		918,567			918,567	
46.	Vermont	VT	N		32,615			32,615	
47.	Virginia	VA	L		404,773			404,773	
48.	Washington	WA	L		1,081,579			1,081,579	
49.	West Virginia	WV	L		40,522			40,522	
50.	Wisconsin	WI	L		82,213			82,213	
51.	Wyoming	WY	L		21,996			21,996	
52.	American Samoa	AS	N		0			0	
53.	Guam	GU	N		0			0	
54.	Puerto Rico	PR	N		0			0	
55.	U.S. Virgin Islands	VI	N		400			400	
56.	Northern Mariana Islands	MP	N		0			0	
57.	Canada	CAN	N		0			0	
58.	Aggregate Other Aliens	OT	XXX	0	1,800	0	0	1,800	0
59.	Subtotal	XXX		0	65,052,565	0	0	65,052,565	0
90.	Reporting entity contributions for employee benefits plans	XXX						0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX						0	
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX						0	
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX						0	
94.	Aggregate or other amounts not allocable by State	XXX		0	0	0	0	0	0
95.	Totals (Direct Business)	XXX		0	65,052,565	0	0	65,052,565	0
96.	Plus Reinsurance Assumed	XXX						0	
97.	Totals (All Business)	XXX		0	65,052,565	0	0	65,052,565	0
98.	Less Reinsurance Ceded	XXX						0	
99.	Totals (All Business) less Reinsurance Ceded	XXX		0	65,052,565	0	0	65,052,565	0
DETAILS OF WRITE-INS									
58001.	Other Alien	XXX			1,800			1,800	
58002.	.....	XXX							
58003.	.....	XXX							
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX		0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX		0	1,800	0	0	1,800	0
9401.	.....	XXX							
9402.	.....	XXX							
9403.	.....	XXX							
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX		0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX		0	0	0	0	0	0

(a) Active Status Counts:

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

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

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

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
MASSACHUSETTS MUTUAL LIFE INSURANCE COMPANY	04-1590850	65935	Massachusetts
Direct & Indirect Owned Subsidiaries:			
C.M. Life Insurance Company	06-1041383	93432	Connecticut
MML Bay State Life Insurance Company	43-0581430	70416	Connecticut
CML Mezzanine Investor III, LLC	06-1041383		Delaware
CML Special Situations Investor LLC	None		Delaware
CML Global Capabilities LLC	None		Delaware
MM Global Capabilities I LLC	None		Delaware
MassMutual Global Business Services India LLP	None		India
MM Global Capabilities (Netherlands) B.V.	None		Netherlands
MassMutual Global Business Services Romania S.R.L.	None		Romania
MM Global Capabilities I I LLC	None		Delaware
MM Global Capabilities I II LLC	None		Delaware
MM/Barings Multifamily TEBS 2020 LLC	None		Delaware
Berkshire Way LLC	04-1590850		Delaware
MML Special Situations Investor LLC	None		Delaware
MassMutual Ventures Europe/APAC I GP, 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
MassMutual Ventures US IV, GP, LLC	None		Delaware
MassMutual Ventures US IV, L.P.	None		Delaware
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

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

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

	Federal Tax ID	NAIC Co Code	State of
JCP Direct Lending CLO 2022 LLC	None		Delaware
JFAM GP LLC	None		Delaware
JFAM GP LP	None		Delaware
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
Jefferies Credit Partners BDC Inc	None		Maryland
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

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

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

12.2

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
JFIN Revolver SPE1 2022 LLC	None		Delaware
JFIN Revolver SPE3 2022 LLC	None		Delaware
JFIN Revolver SPE4 2022 LLC	None		Delaware
SFL Parkway Funding 2022 LLC	None		Delaware
Apex Credit Holdings LLC	None		Delaware
JFIN CLO 2012 Ltd.	None		Cayman Islands
JFIN CLO 2013 Ltd.	None		Cayman Islands
JFIN CLO 2014 Ltd.	None		Cayman Islands
JFIN CLO 2014-II Ltd.	None		Cayman Islands
JFIN CLO 2015 Ltd.	None		Cayman Islands
JFIN CLO 2015-II Ltd.	None		Cayman Islands
JFIN CLO 2016 Ltd.	None		Cayman Islands
JFIN CLO 2017 Ltd.	None		Cayman Islands
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 Investment 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

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

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

12.3

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
MassMutual Holding MSC, Inc.	04-3341767		Massachusetts
MML CM LLC	None		Delaware
Blueprint Income LLC	None		New York
Flourish Digital Assets LLC	None		Delaware
Flourish Financial LLC	None		Delaware
Flourish Holding Company LLC	None		Delaware
Flourish Insurance Agency LLC	None		Delaware
Flourish Technologies LLC	None		Delaware
MML Distributors LLC*	04-3356880		Massachusetts
MML Investment Advisers, LLC	None		Delaware
MML Strategic Distributors, LLC	46-3238013		Delaware
The MassMutual Trust Company, FSB	06-1563535		Connecticut
MML Private Placement Investment Company I, LLC	04-1590850		Delaware
MML Private Equity Fund Investor LLC	04-1590850		Delaware
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
Aland Royalty Holdings LP	None		Delaware
GASL Holdings LLC	None		Delaware
Barings Asset-Based Income Fund (US) LP	None		Delaware
Babson Capital Global Special Situation Credit Fund 2*	98-1206017		Delaware
Barings Global Real Assets Fund LP	82-3867745		Delaware
Barings Global Special Situations Credit Fund 3	None		Ireland
Barings North American Private Loan Fund LP	38-4010344		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

*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>
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 Mortgages Limited	None		United Kingdom
Rothesay Life Plc	None		United Kingdom
Rothesay MA No.1 Limited	None		United Kingdom
Rothesay MA No.3 Limited	None		United Kingdom
Rothesay MA No.4 Limited	None		United Kingdom
LT Mortgage Finance Limited	None		United Kingdom
Rothesay Property Partnership 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 Real Estate Holdings Pty Ltd	None		Australia
Barings Australia Real Estate Pty Ltd	14-0045656		Australia
Altis Property Partners Holdings 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

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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 Securities LLC	04-3238351		Delaware
Barings Guernsey Limited	98-0437588		Guernsey
Barings Europe Limited	None		United Kingdom
Barings Asset Management Spain SL	None		Spain
Barings GmbH	None		Germany
Barings Italy S.r.l.	None		Italy
Barings Sweden AB	None		Sweden
Barings Netherlands B.V.	None		Netherlands
Barings Real Estate UK Holdings Limited	None		Delaware
Barings (U.K.) Limited	98-0432153		United Kingdom
Baring Asset Management Limited	98-0241935		United Kingdom
Barings European Direct Lending 1 GP LLP	None		United Kingdom
Barings Global Advisors Limited	98-1012393		United Kingdom
Baring International Investment Limited	98-0457328		United Kingdom
Baring International Investment Management Holdings	98-0457587		United Kingdom
Baring Asset Management UK Holdings Limited	98-0457576		United Kingdom
Baring International Fund Managers (Ireland) Limited	98-0524272		Ireland
Baring Asset Management Switzerland Sàrl	None		Switzerland
Baring France SAS	98-0497550		France
Baring Fund Managers Limited	98-0457586		United Kingdom
BCGSS 2 GP LLP	None		United Kingdom
Baring Investment Services Limited	98-0457578		United Kingdom
Barings Core Fund Feeder I GP S.à.r.l.	None		Luxembourg
Barings Investment Fund (LUX) GP S.à r.l.	None		Luxembourg
Barings BME GP S.à.r.l.	None		United Kingdom
Barings GPC GP S.à.r.l.	None		Luxembourg
Barings European Core Property Fund GP Sà.r.l	None		United Kingdom
Barings Umbrella Fund (LUX) GP S.à.r.l.	None		Luxembourg
GPLF4(S) GP S.à r.l	None		Luxembourg
PREIF Holdings Limited Partnership	None		United Kingdom
BMC Holdings DE LLC	None		Delaware
Barings Real Estate Advisers Inc.	04-3238351		Delaware
CRA Aircraft Holding LLC*	81-4258759		Delaware
Chassis Acquisition Holding LLC	81-2244465		Delaware
EIP Holdings I, 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

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

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	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
Teaktree Acquisition, LLC	None		Delaware
Techquity, LP	None		Delaware
Validus Holding Company LLC	46-0687392		Delaware
VGS Acquisition Holding, LLC	None		Delaware
Aland Royalty GP, LLC	None		Delaware
Alaska Future Fund GP, LLC	None		Delaware
BAI Funds SLP, LLC	None		Delaware
BAI GP, LLC	None		Delaware
Baring Asset-Based Income Fund (US) GP, LLC	None		Delaware
Barings CMS Fund GP, LLC	None		Delaware
Barings Infiniti Fund Management LLC	None		Delaware
Barings Hotel Opportunity Venture I GP, LLC	None		Delaware
Barings Investment Series LLC	None		Delaware
Barings Emerging Generation Fund GP, LLC	None		Delaware
Barings Emerging Generation Fund GP II, LLC	None		Delaware
Barings ERS PE Emerging Manager III GP, LLC	None		Delaware
Barings Global Investment Funds (U.S.) Management LLC	04-1590850		Delaware
Barings CLO Investment Partners GP, LLC	None		Delaware
Barings Core Property Fund GP LLC	None		Delaware
Barings Direct Lending GP Ltd.	None		Cayman Islands
Barings Emerging Generation Fund LP	84-3784245		Delaware
Barings Global Energy Infrastructure Advisors, LLC	None		Delaware
Barings Centre Street CLO Equity Partnership GP, LLC	None		Delaware
Barings Centre Street CLO Equity Partnership LP	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 II Management, LLC	None		Delaware
Barings North American Private Loan Fund III Management, LLC	None		Delaware
Barings Global Special Situations Credit Fund 4 GP (Delaware) LLC	None		Delaware
Barings - MM Revolver Fund GP LLC	None		Delaware
BMT RE Debt Fund GP 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

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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>
Great Lakes III GP, LLC	04-1590850		Delaware
Lake Jackson LLC	None		Delaware
Loan Strategies Management LLC	04-1590850		Delaware
Mezzco III LLC	41-2280126		Delaware
Mezzco IV LLC	80-0920285		Delaware
Mezzco Australia II LLC	None		Delaware
RECSA-NY GP LLC	None		Delaware
SBNP SIA II LLC	None		Delaware
SBNP SIA III LLC	None		Delaware
Somerset Special Opportunities Management LLC	04-1590850		Delaware
Amherst Long Term Holdings, LLC	None		Delaware
MassMutual International LLC	04-3313782		Delaware
MassMutual Solutions LLC	None		Delaware
Haven Technologies Asia Limited	None		Hong Kong
Yunfeng Financial Group Limited	None		Hong Kong
MassMutual Asia Limited (SPV)	None		Hong Kong
MML Mezzanine Investor II, LLC	04-1590850		Delaware
MML Mezzanine Investor III, LLC	04-1590850		Delaware
MassMutual External Benefits Group LLC	27-3576835		Delaware
Other Affiliates & Funds:			
100 w. 3 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 Emerging Markets Corporate Bond Fund*	None		Ireland
Barings European Real Estate Debt Income Fund	None		Luxembourg
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

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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 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	ZJX0J1.99999.SL.136		Cayman Islands
Barings CLO 2021-II	EPXAC4.99999.SL.136 (GIIN)		Cayman Islands
Barings CLO 2021-III	None		Cayman Islands
Barings CLO 2022-I	98-1624360		Cayman Island
Barings CLO 2022-II	None		Cayman Island
Babson Euro CLO 2014-I BV	None		Netherlands
Babson Euro CLO 2014-II BV	None		Netherlands
Babson Euro CLO 2015-I BV	None		Netherlands
Barings Euro CLO 2019-I	3603726OH		Ireland
Barings Euro CLO 2019-II	None		Ireland
Barings Euro CLO 2020-I DAC	None		Ireland
Barings Euro CLO 2021-I DAC	3715576VH		Ireland
Barings Euro CLO 2021-II DAC	3750378QH		Ireland
Barings Euro CLO 2021-III DAC	None		Ireland
Barings Global Em. Markets Equity Fund	82-5330194		North Carolina
Barings Global Energy Infrastructure Fund I LP	98-1332384		Cayman Islands
Barings Global 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 Europe Select Fund	None		Ireland
Barings Hotel Opportunity Venture	87-0977058		Connecticut
Barings Innovations & Growth Real Estate Fund*	86-3661023		Delaware
Barings Middle Market CLO 2017-I Ltd & LLC	None		Cayman Islands
Barings Middle Market CLO 2018-I	None		Cayman Islands
Barings Middle Market CLO 2019-I	None		Cayman Islands
Barings Middle Market CLO Ltd 2021-I	98-1612604		Cayman Islands
Barings 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

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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>
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	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
KKR-MM Vector LP	82-1512591		Delaware
Marco Hotel LLC	46-4255307		Delaware
Martello Re	None		Bermuda
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
MM Direct Private Investment Holding	04-1590850		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
Barings Affiliates & Funds:			
Babson Capital Loan Strategies Master Fund LP	None		Cayman Islands
Barings China Aggregate Bond Private Securities Investment Fund	None		Peoples Republic of China
Barings European Growth Trust Fund	HU7DQ1.00015.SF.826		United Kingdom
Barings Global High Yield Fund	47-3790192		Massachusetts
CCIC Fund	None		Peoples Republic of China
Great Lakes II LLC*	71-1018134		Delaware
Wood Creek Venture Fund LLC	04-1590850		Delaware
Barings Real Estate Affiliates & Funds:			
Barings California Mortgage Fund IV	None		California

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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 Umbrella Fund LUX SCSp SICAV RAIF*	None		Luxembourg
Calgary Railway Holding LLC*	82-2285211		Delaware
Combrook 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
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
STOA Holding LLC	None		Delaware
Three PW Office Holding LLC	81-5273574		Delaware
Trailside MM Member II LLC	04-1590850		Delaware
Unna, Dortmund Holding LLC	82-3250684		Delaware
Washington Gateway Apartments Venture LLC*	45-5401109		Delaware
West 37th Street Hotel LLC*	88-3861481		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

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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 2010 Fund	82-3355639		Massachusetts
MassMutual Select T. Rowe Price Retirement 2015 Fund	82-3382389		Massachusetts
MassMutual Select T. Rowe Price Retirement 2020 Fund	82-3396442		Massachusetts
MassMutual Select T. Rowe Price Retirement 2025 Fund	82-3417420		Massachusetts
MassMutual Select T. Rowe Price Retirement 2030 Fund	82-3430358		Massachusetts
MassMutual Select T. Rowe Price Retirement 2035 Fund	82-3439837		Massachusetts
MassMutual Select T. Rowe Price Retirement 2040 Fund	82-3451779		Massachusetts
MassMutual Select T. Rowe Price Retirement 2045 Fund	82-3472295		Massachusetts
MassMutual Select T. Rowe Price Retirement 2050 Fund	82-3481715		Massachusetts
MassMutual Select T. Rowe Price Retirement 2055 Fund	82-3502011		Massachusetts
MassMutual Select T. Rowe Price Retirement 2060 Fund	82-3525148		Massachusetts
MassMutual Select T. Rowe Price Retirement Balanced Fund	82-3533944		Massachusetts
MML Series Investment Funds:			
MML Series International Equity Fund	46-4257056		Massachusetts
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

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.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	.DS	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
.0000							CML Special Situations Investor LLC	.DE	.DS	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
.0000							CML Global Capabilities LLC	.DE	.DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MM Global Capabilities I LLC	.DE	.DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MassMutual Global Business Services India LLP	.IND	.DS	MM Global Capabilities I LLC	Ownership	100.000	MMLIC		
.0000							MM Global Capabilities (Netherlands) B.V.	.NLD	.DS	MM Global Capabilities I LLC	Ownership	100.000	MMLIC		
.0000							MassMutual Global Business Services Romania S.R.L.	.ROU	.DS	MM Global Capabilities (Netherlands) B.V.	Ownership	100.000	MMLIC		
.0000							MM Global Capabilities II LLC	.DE	.DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MM Global Capabilities III LLC	.DE	.DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MM/Barings Multifamily TEBS 2020 LLC	.DE	.DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MML Special Situations Investor LLC	.DE	.DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MassMutual Ventures Europe/APAC I GP, LLC	.DE	.DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			47-5322979				Timberland Forest Holding LLC	.DE	.DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			47-5322979				Timberland Forest Holding LLC	.DE	.DS	C.M. Life Insurance Company	Influence	0.000	MMLIC		
.0000			47-5322979				Timberland Forest Holding LLC	.DE	.DS	Wood Creek Capital Management LLC	Management		MMLIC		
.0000							Lyme Adirondack Forest Company, LLC	.DE	.DS	Timberland Forest Holding LLC	Ownership	100.000	MMLIC		
.0000							Lyme Adirondack Timberlands I, LLC	.DE	.DS	Lyme Adirondack Forest Company, LLC	Ownership	100.000	MMLIC		
.0000							Lyme Adirondack Timberlands II, LLC	.DE	.DS	Lyme Adirondack Forest Company, LLC	Ownership	100.000	MMLIC		
.0000							Lyme Adirondack Timber Sales, LLC	.DE	.DS	Lyme Adirondack Forest Company, LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				Berkshire Way LLC	.DE	.DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-1590850				MSP-SC, LLC	.DE	.DS	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							Massmutual Ventures US IV, GP, LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							Massmutual Ventures US IV, L.P.	.DE	.NIA	Massmutual Ventures US IV, GP, LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				Insurance Road LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-1590850				MassMutual Trad Private Equity LLC	.DE	.NIA	Insurance Road LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				MassMutual Intellectual Property LLC	.DE	.NIA	Insurance Road LLC	Ownership	100.000	MMLIC		
.0000							Trad Investments I LLC	.DE	.NIA	Insurance Road LLC	Ownership	100.000	MMLIC		
.0000							ITPSHolding LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							HITPS LLC	.DE	.NIA	ITPS Holding LLC	Ownership	100.000	MMLIC		

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0000			27-0105644				JFIN Parent LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							Jefferies Finance LLC	.DE	.NIA	JFIN Parent LLC	Ownership	50.000	MMLIC		1
.0000							Glidepath Holdings Inc.	.DE	.UIP	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0435	Massachusetts Mut Life Ins Co	.63312	86-2294635				Great American Life Insurance Company	.OH	.UDP	Glidepath Holdings Inc.	Ownership	100.000	MMLIC		
.0000			31-1935920				AAG Insurance Agency, LLC	.KY	.DS	Great American Life Insurance Company	Ownership	100.000	MMLIC		
.0435	Massachusetts Mut Life Ins Co	.93661	31-1021738				Annuity Investors Life Insurance Company	.OH	.RE	Great American Life Insurance Company	Ownership	100.000	MMLIC		
.0000			31-1395344				Great American Advisors, LLC	.OH	.DS	Great American Life Insurance Company	Ownership	100.000	MMLIC		
.0000			26-3260520				Manhattan National Holding, LLC	.OH	.DS	Great American Life Insurance Company	Ownership	100.000	MMLIC		
.0435	Massachusetts Mut Life Ins Co	.67083	45-0252531				Manhattan National Life Insurance Company	.OH	.IA	Manhattan National Holding LLC	Ownership	100.000	MMLIC		
.0000							MassMutual Mortgage Lending LLC	.DE	.DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							Jefferies Private Credit BDC Inc.	.MD	.NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN GP Adviser LLC	.DE	.NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Fund III LLC	.DE	.NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							Jefferies Credit Partners LLC	.DE	.NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							Apex Credit Partners LLC	.DE	.NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							Jefferies Credit Management LLC	.DE	.NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JCP Direct Lending CLO 2022 LLC	.DE	.NIA	Jefferies Credit Partners LLC	Ownership	9.900	MMLIC		
.0000							JFAM GP LLC	.DE	.NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JFAM GP LP	.DE	.NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							Jefferies Direct Lending Fund C LP	.DE	.NIA	JFAM GP LP	Ownership	100.000	MMLIC		
.0000							Jefferies DLF C Holdings LLC	.DE	.NIA	Jefferies Direct Lending Fund C LLC	Ownership	100.000	MMLIC		
.0000							Jefferies Direct Lending Fund C SPE LLC	.DE	.NIA	Jefferies DLF C Holdings LLC	Ownership	100.000	MMLIC		
.0000							JDLF II GP LLC	.DE	.NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JDLF II GP LP	.DE	.NIA	JDLF II GP LLC	Ownership	100.000	MMLIC		
.0000							Jefferies Direct Lending Fund II C LP	.DE	.NIA	JDLF II GP LP	Ownership	100.000	MMLIC		
.0000							Jefferies DLF II C Holdings LLC	.DE	.NIA	Jefferies Direct Lending Fund II C LP	Ownership	100.000	MMLIC		
.0000							Jefferies Direct Lending Fund II C SPE LLC	.DE	.NIA	Jefferies DLF II C Holdings LLC	Ownership	100.000	MMLIC		
.0000							Jefferies Senior Lending LLC	.DE	.NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							Jefferies Senior Lending LLC	.DE	.NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							Jefferies Credit Partners BDC Inc	.MD	.NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver Holdings LLC	.DE	.NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver Holdings II LLC	.DE	.NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver Holdings IV LLC	.DE	.NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Co-Issuer Corporation	.DE	.NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Europe GP, S.a.r.l.	.LUX	.NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							Jefferies Finance Europe, S.L.P.	.LUX	.NIA	JFIN Europe GP, S.a.r.l.	Ownership	100.000	MMLIC		
.0000							Jefferies Finance Europe, SCSp	.LUX	.NIA	JFIN Europe GP, S.a.r.l.	Ownership	100.000	MMLIC		
.0000							Jefferies Finance Business Credit LLC	.DE	.NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Business Credit Fund I LLC	.DE	.NIA	Jefferies Finance Business Credit LLC	Ownership	100.000	MMLIC		
.0000							JFIN Funding 2021 LLC	.DE	.NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN High Yield Investments LLC	.DE	.NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN LC Fund LLC	.DE	.NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2017 Ltd.	.CYM	.NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2017-II Ltd.	.CYM	.NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2017-III Ltd.	.CYM	.NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2018 Ltd.	.CYM	.NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2019 Ltd.	.CYM	.NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2019-II Ltd.	.CYM	.NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2020 Ltd.	.CYM	.NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2021-II Ltd.	.CYM	.NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2021-V Ltd.	.CYM	.NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		

STATEMENT AS OF SEPTEMBER 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	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0000							JFIN Revolver CLO 2022-II Ltd.	.CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2022-III Ltd.	.CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver Fund, L.P.	.DE	NIA	Jefferies Finance LLC	Ownership	90.000	MMLIC		
.0000							JFIN Revolver Funding 2021 Ltd.	.DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver Funding 2021 III Ltd.	.DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver Funding 2021 IV Ltd.	.DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver Funding 2022-I Ltd.	.BMU	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver SPE1 2022 LLC	.DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver SPE3 2022 LLC	.DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver SPE4 2022 LLC	.DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							SFL Parkway Funding 2022 LLC	.DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							Apex Credit Holdings LLC	.DE	NIA	JFIN Parent LLC	Ownership	100.000	MMLIC		
.0000							JFIN CLO 2012 Ltd.	.CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JFIN CLO 2013 Ltd.	.CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JFIN CLO 2014 Ltd.	.CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JFIN CLO 2014-II Ltd.	.CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JFIN CLO 2015 Ltd.	.CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JFIN CLO 2015-II Ltd.	.CYM	NIA	Apex Credit Partners LLC	Ownership	85.000	MMLIC		
.0000							JFIN CLO 2016 Ltd.	.CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JFIN CLO 2017 Ltd.	.CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JFIN CLO 2017-II Ltd.	.CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				MM Copper Hill Road LLC	.DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MM Direct Private Investments Holding LLC	.DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MM Direct Private Investments UK Limited	.GBR	DS	MM Direct Private Investments Holding LLC	Ownership	100.000	MMLIC		
.0000							MM Investment Holding	.CYM	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			26-0073611				MassMutual Asset Finance LLC	.DE	DS	MM Investment Holding	Ownership	99.600	MMLIC		
.0000			26-0073611				MassMutual Asset Finance LLC	.DE	DS	C.M. Life Insurance Company	Ownership	0.400	MMLIC		
.0000			90-1005837				MMAF Equipment Finance LLC 2013-A	.DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000			36-4785301				MMAF Equipment Finance LLC 2014-A	.DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000			38-3969560				MMAF Equipment Finance LLC 2015-A	.DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000			32-0489588				MMAF Equipment Finance LLC 2016-A	.DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000			35-2590691				MMAF Equipment Finance LLC 2017-A	.DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000			32-0546197				MMAF Equipment Finance LLC 2017-B	.DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000			82-5335801				MMAF Equipment Finance LLC 2018-A	.DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000			83-3722640				MMAF Equipment Finance LLC 2019-A	.DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000							MMAF Equipment Finance LLC 2019-B	.DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000							MMAF Equipment Finance LLC 2021-A	.DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000							Rozier LLC	.DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000			04-2443240				MM Management Corporation	.MA	DS	MM Investment Holding	Ownership	100.000	MMLIC		
.0000			04-3548444				MassMutual International Holding MSC, Inc.	.MA	DS	MML Management Corporation	Ownership	100.000	MMLIC		
.0000			04-3341767				MassMutual Holding MSC, Inc.	.MA	DS	MML Management Corporation	Ownership	100.000	MMLIC		
.0000							MML CM LLC	.DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							Blueprint Income LLC	.NY	DS	MML CM LLC	Ownership	100.000	MMLIC		
.0000							Flourish Digital Assets LLC	.DE	DS	MML CM LLC	Ownership	100.000	MMLIC		
.0000							Flourish Financial LLC	.DE	DS	MML CM LLC	Ownership	100.000	MMLIC		
.0000							Flourish Holding Company LLC	.DE	DS	MML CM LLC	Ownership	100.000	MMLIC		
.0000							Flourish Insurance Agency LLC	.DE	DS	MML CM LLC	Ownership	100.000	MMLIC		
.0000							Flourish Technologies LLC	.DE	DS	MML CM LLC	Ownership	100.000	MMLIC		
.0000			04-3356880				MML Distributors LLC	.MA	DS	Massachusetts Mutual Life Insurance Company	Ownership	99.000	MMLIC		

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Per-centage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0000			04-3356880				MML Distributors LLC	MA	DS	MassMutual Holding LLC	Ownership	1.000	MMLIC		
.0000							MML Investment Advisers, LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			46-3238013				MML Strategic Distributors, LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			06-1563535	2881445			The MassMutual Trust Company, FSB	CT	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-1590850				MML Private Placement Investment Company I, LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-1590850				MML Private Equity Fund Investor LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-1590850				MML Private Equity Fund Investor LLC	DE	NIA	Baring Asset Management Limited	Management		MMLIC		
.0000			04-1590850				MM Private Equity Intercontinental LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			45-2738137				Pioneers Gate LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			45-2738137				Pioneers Gate LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-2854319	2392316			MassMutual Holding LLC	DE	DS	Company	Ownership	100.000	MMLIC		
.0000			06-1597528				MassMutual Assignment Company	NC	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			37-1732913				Fern Street LLC	DE	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000							Low Carbon Energy Holding	GBR	DS	MassMutual Holding LLC	Ownership	49.000	MMLIC		
.0000							Sleeper Street LLC	DE	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			46-2252944				Haven Life Insurance Agency, LLC	DE	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				MassMutual Capital Partners LLC	DE	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000							MassMutual Ventures Holding LLC	DE	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000							Athens Fund Management LLC	DE	DS	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000							Crane Venture Partners LLP	GBR	DS	MassMutual Ventures Holding LLC	Ownership	33.000	MMLIC		
.0000							MassMutual Ventures Management LLC	DE	DS	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000							MassMutual Ventures SEA Management Private Limited	DE	DS	MassMutual Ventures Management LLC	Ownership	100.000	MMLIC		
.0000							MassMutual Ventures Southeast Asia I LLC	DE	DS	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000							MassMutual Ventures Southeast Asia II LLC	DE	DS	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000							MassMutual Ventures Southeast Asia III LLC	DE	DS	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000							MMV Digital I LLC	CYM	DS	MassMutual Ventures Southeast Asia III LLC	Ownership	100.000	MMLIC		
.0000							MassMutual Ventures UK LLC	DE	DS	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000			47-1296410				MassMutual Ventures US I LLC	DE	DS	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000							MassMutual Ventures US II LLC	DE	DS	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000							MassMutual Ventures US III LLC	DE	DS	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000							MassMutual Ventures US IV LLC	DE	DS	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000							Open Alternatives LLC	DE	DS	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				MM Rothesay Holdco US LLC	DE	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000							Rothesay Limited	GBR	DS	MM Rothesay Holdco US LLC	Ownership	48.800	MMLIC		
.0000							Rothesay Life Plc	GBR	DS	Rothesay Limited	Ownership	100.000	MMLIC		
.0000							Rothesay MA No.1 Limited	GBR	DS	Rothesay Life PLC	Ownership	100.000	MMLIC		
.0000							Rothesay Mortgages Limited	GBR	DS	Rothesay Limited	Ownership	100.000	MMLIC		
.0000							Rothesay MA No.3 Limited	GBR	DS	Rothesay Life PLC	Ownership	100.000	MMLIC		
.0000							Rothesay MA No.4 Limited	GBR	DS	Rothesay Life PLC	Ownership	100.000	MMLIC		
.0000							LT Mortgage Finance Limited	GBR	DS	Rothesay Life PLC	Ownership	100.000	MMLIC		
.0000							Rothesay Property Partnership 1 LLP	GBR	DS	Rothesay Life PLC	Ownership	100.000	MMLIC		
.0000							Rothesay Foundation	GBR	DS	Rothesay Limited	Ownership	100.000	MMLIC		
.0000							Rothesay Pensions Management Limited	GBR	DS	Rothesay Limited	Ownership	100.000	MMLIC		

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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.0000							Rothesay Asset Management UK Limited	.GBR	DS	Rothesay Limited	Ownership.....	100.000	MMLIC		
.0000							Rothesay Asset Management Australia Pty Ltd	.AUS	DS	Rothesay Asset Management UK Limited	Ownership.....	100.000	MMLIC		
.0000							Rothesay Asset Management US LLC	.DE	DS	Rothesay Asset Management UK Limited	Ownership.....	100.000	MMLIC		
.0000							MM Catalyst Fund LLC	.DE	DS	MassMutual Holding LLC	Ownership.....	100.000	MMLIC		
.0000			47-1466022				LifeScore Labs, LLC	.MA	DS	MassMutual Holding LLC	Ownership.....	100.000	MMLIC		
.0000			45-4000072				MM Asset Management Holding LLC	.MA	DS	MassMutual Holding LLC	Ownership.....	100.000	MMLIC		
.0000			45-4000072				Barings LLC	.MA	DS	MassMutual Holding LLC	Ownership.....	100.000	MMLIC		
.0000			04-1590850				MML Investors Services, LLC	.MA	DS	MassMutual Holding LLC	Ownership.....	100.000	MMLIC		
.0000			04-1590850				MML Insurance Agency, LLC	.MA	DS	MML Investors Services, LLC	Ownership.....	100.000	MMLIC		
.0000			41-2011634				MMLISI Financial Alliances, LLC	.DE	DS	MML Investors Services, LLC	Ownership.....	100.000	MMLIC		
.0000			51-0504477				Barings LLC	.DE	DS	MassMutual Asset Management Holding LLC	Ownership.....	100.000	MMLIC		
.0000			98-0524271				Baring Asset Management (Asia) Holdings Limited	.HKG	DS	Barings LLC	Ownership.....	100.000	MMLIC		
.0000			98-0457465				Baring International Fund Managers (Bermuda) Limited	.BMU	DS	Baring Asset Management (Asia) Holdings Limited	Ownership.....	100.000	MMLIC		
.0000			98-0457463				Baring Asset Management (Asia) Limited	.HKG	DS	Baring Asset Management (Asia) Holdings Limited	Ownership.....	100.000	MMLIC		
.0000							Baring Asset Management Korea Limited	.KOR	DS	Baring Asset Management (Asia) Limited	Ownership.....	100.000	MMLIC		
.0000							Barings Investment Management (Shanghai) Limited	.HKG	DS	Baring Asset Management (Asia) Limited	Ownership.....	100.000	MMLIC		
.0000							Barings Overseas Investment Fund Management (Shanghai) Limited	.HKG	DS	Barings Investment Management (Shanghai) Limited	Ownership.....	100.000	MMLIC		
.0000			98-0457707				Baring SICE (Taiwan) Limited	.TWN	DS	Baring Asset Management (Asia) Holdings Limited	Ownership.....	100.000	MMLIC		
.0000							Barings Singapore Pte. Ltd.	.SGP	DS	Baring Asset Management (Asia) Holdings Limited	Ownership.....	100.000	MMLIC		
.0000			98-0236449				Barings Japan Limited	.JPN	DS	Baring Asset Management (Asia) Holdings Limited	Ownership.....	100.000	MMLIC		
.0000							Barings Australia Real Estate Holdings Pty Ltd	.AUS	DS	Barings LLC	Ownership.....	100.000	MMLIC		
.0000			14-0045656				Barings Australia Real Estate Pty Ltd	.AUS	DS	Barings Australia Real Estate Holdings Pty Ltd	Ownership.....	100.000	MMLIC		
.0000			98-0457456				Altis Property Partners Holdings Pty Ltd	.AUS	DS	Barings Australia Real Estate Pty Ltd	Ownership.....	100.000	MMLIC		
.0000			80-0875475				Barings Finance LLC	.DE	DS	Barings LLC	Ownership.....	100.000	MMLIC		
.0000							BCF Europe Funding Limited	.IRL	DS	Barings Finance LLC	Ownership.....	100.000	MMLIC		
.0000							BCF Senior Funding I LLC	.DE	DS	Barings Finance LLC	Ownership.....	100.000	MMLIC		
.0000							BCF Senior Funding I Designated Activity Company	.IRL	DS	Barings Finance LLC	Ownership.....	100.000	MMLIC		
.0000							Barings Real Estate Acquisitions LLC	.DE	DS	Barings LLC	Ownership.....	100.000	MMLIC		
.0000			04-3238351				Barings Securities LLC	.DE	DS	Barings LLC	Ownership.....	100.000	MMLIC		
.0000			98-0437588				Barings Guernsey Limited	.GGY	DS	Barings LLC	Ownership.....	100.000	MMLIC		
.0000							Barings Europe Limited	.GBR	DS	Barings Guernsey Limited	Ownership.....	100.000	MMLIC		
.0000							Barings Asset Management Spain SL	.ESP	DS	Barings Europe Limited	Ownership.....	100.000	MMLIC		
.0000							Barings GmbH	.DEU	DS	Barings Europe Limited	Ownership.....	100.000	MMLIC		
.0000							Barings Italy S.r.l.	.ITA	DS	Barings Europe Limited	Ownership.....	100.000	MMLIC		
.0000							Barings Sweden AB	.SWE	DS	Barings Europe Limited	Ownership.....	100.000	MMLIC		
.0000							Barings Netherlands B.V.	.NLD	DS	Barings Europe Limited	Ownership.....	100.000	MMLIC		
.0000							Barings Real Estate UK Holdings Limited	.DE	DS	Barings Europe Limited	Ownership.....	100.000	MMLIC		
.0000			98-0432153				Barings (U.K.) Limited	.GBR	DS	Barings Europe Limited	Ownership.....	100.000	MMLIC		
.0000			98-0241935				Baring Asset Management Limited	.GBR	DS	Barings Europe Limited	Ownership.....	100.000	MMLIC		
.0000							Barings European Direct Lending 1 GP LLP	.GBR	DS	Baring Asset Management Limited	Ownership.....	100.000	MMLIC		
.0000			98-1012393				Barings Global Advisors Limited	.GBR	DS	Baring Asset Management Limited	Ownership.....	100.000	MMLIC		
.0000			98-0457328				Baring International Investment Limited	.GBR	DS	Baring Asset Management Limited	Ownership.....	100.000	MMLIC		

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0000			98-0457587				Baring International Investment Management Holdings	.GBR	.DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000			98-0457576				Baring Asset Management UK Holdings Limited	.GBR	.DS	Baring International Investment Management Holdings	Ownership	100.000	MMLIC		
.0000			98-0524272				Baring International Fund Managers (Ireland) Limited	.IRL	.DS	Baring Asset Management UK Holdings Limited	Ownership	100.000	MMLIC		
.0000							Baring Asset Management Switzerland Sàrl	.CHE	.DS	Baring Asset Management UK Holdings Limited	Ownership	100.000	MMLIC		
.0000			98-0497550				Baring France SAS	.FRA	.DS	Baring Asset Management UK Holdings Limited	Ownership	100.000	MMLIC		
.0000			98-0457586				Barings Fund Managers Limited	.GBR	.DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000							BCGSS 2 GP LLP	.GBR	.DS	Baring Fund Managers Limited	Ownership	100.000	MMLIC		
.0000			98-0457578				Barings Investment Services Limited	.GBR	.DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000							Barings Core Fund Feeder I GP S.à.r.l.	.LUX	.DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000							Barings BME GP S.à.r.l.	.GBR	.DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000							Barings GPC GP S.à. r.l.	.LUX	.DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000							Barings European Core Property Fund GP Sàrl	.GBR	.DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000							Barings Investment Fund (LUX) GP S.à. r.l.	.LUX	.DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000							Barings Umbrella Fund (LUX) GP S.à.r.l.	.LUX	.DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000							GPLF4(S) GP S.à. r.l.	.LUX	.DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000							PREIF Holdings Limited Partnership	.GBR	.DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000							BMC Holdings DE LLC	.DE	.DS	Barings LLC	Ownership	100.000	MMLIC		
.0000			04-3238351	3456895			Barings Real Estate Advisers Inc.	.CA	.DS	Barings LLC	Ownership	100.000	MMLIC		
.0000			81-2244465				Chassis Acquisition Holding LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	30.000	MMLIC		
.0000			81-4258759				CRA Aircraft Holding LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	40.000	MMLIC		
.0000			81-4258759				CRA Aircraft Holding LLC	.DE	.NIA	Barings LLC	Influence		MMLIC		
.0000			83-0560183				Aland Royalty Holdings LP	.DE	.NIA	MassMutual Holding LLC	Ownership/Influence	26.700	MMLIC		
.0000			83-0560183				Aland Royalty Holdings LP	.DE	.NIA	Barings LLC	Management		MMLIC		
.0000			82-2932156				GASL Holdings LLC	.DE	.NIA	MassMutual Holding LLC	Ownership	11.300	MMLIC		
.0000			82-2932156				GASL Holdings LLC	.DE	.NIA	Barings LLC	Board		MMLIC		
.0000			46-2344300				Intermodal Holdings II LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	18.000	MMLIC		
.0000			46-2344300				Intermodal Holdings II LLC	.DE	.NIA	Barings LLC	Management		MMLIC		
.0000			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		

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0000			46-0687392				EIP Holdings I, LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	29.000	MMLIC		
.0000							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	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							Alaska Future Fund GP, LLC	.DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							BAI GP, LLC	.DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							BAI Funds SLP, LLC	.DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							Baring Asset-Based Income Fund (US) GP, LLC	.DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings CMS Fund GP, LLC	.DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Infiniti Fund Management LLC	.DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Hotel Opportunity Venture I GP, LLC	.DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							Barings Investment Series LLC	.DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Emerging Generation Fund GP, LLC	.DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Emerging Generation Fund GP II, LLC	.DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings ERS PE Emerging Manager III GP, LLC	.DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				Barings Global Investment Funds (U.S.) Management LLC	.DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings CLO Investment Partners GP, LLC	.DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Core Property Fund GP LLC	.DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Direct Lending GP Ltd.	.CYM	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000			84-3784245				Barings Emerging Generation Fund LP	.DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	39.300	MMLIC		
.0000			84-3784245				Barings Emerging Generation Fund LP	.DE	DS	Barings LLC	Management		MMLIC		
.0000							Barings Global Energy Infrastructure Advisors, LLC	.DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Centre Street CLO Equity Partnership GP, LLC	.DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings North American Private Loan Fund Management, LLC	.DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings North American Private Loan Fund II Management, LLC	.DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings North American Private Loan Fund III Management, LLC	.DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Global Special Situations Credit Fund 4 GP (Delaware) LLC	.DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings - MM Revolver Fund GP LLC	.DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							BMT RE Debt Fund GP LLC	.DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Global Real Assets Fund GP, LLC	.DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings GPSF	.DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000			84-5063008				Barings Small Business Fund LLC	.DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	33.600	MMLIC		
.0000			84-5063008				Barings Small Business Fund LLC	.DE	DS	Barings LLC	Management		MMLIC		
.0000			98-0536233				Benton Street Advisors, Inc.	.CYM	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							BH0VI Incentive LLC	.DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							BIG Real Estate Fund GP LLC	.DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							BIG Real Estate Incentive I LLC	.DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							BIG Real Estate Incentive II LLC	.DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							BRECS VII GP LLC	.DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							BREDIF GP LLC	.DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							CREF X GP LLC	.DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				Great Lakes III GP, LLC	.DE	DS	Barings LLC	Ownership	100.000	MMLIC		

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0000							Lake Jackson LLC	.DE	.DS	Barings LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				Loan Strategies Management LLC	.DE	.DS	Barings LLC	Ownership	100.000	MMLIC		
.0000			41-2280126				Mezzco III LLC	.DE	.DS	Barings LLC	Ownership	99.300	MMLIC		
.0000			80-0920285				Mezzco IV LLC	.DE	.DS	Barings LLC	Ownership	99.300	MMLIC		
.0000							Mezzco Australia II LLC	.DE	.DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							RECSA-NY GP LLC	.DE	.DS	Barings LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				SBNP SIA II LLC	.DE	.DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							SBNP SIA III LLC	.DE	.DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							Somerset Special Opportunities Management LLC	.DE	.DS	Barings LLC	Ownership	100.000	MMLIC		
.0000			04-1590850					.DE	.DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							Amherst Long Term Holdings, LLC	.DE	.DS	Massachusetts Mutual Life Insurance Company	Ownership	24.500	MMLIC		
.0000										Massachusetts Mutual Life Insurance Company					
.0000			04-3313782				MassMutual International LLC	.DE	.DS	Company	Ownership	100.000	MMLIC		
.0000							MassMutual Solutions LLC	.DE	.DS	MassMutual International LLC	Ownership	100.000	MMLIC		
.0000							Haven Technologies Asia Limited	.HKG	.DS	MassMutual Solutions LLC	Ownership	100.000	MMLIC		
.0000							Yunfeng Financial Group Limited	.HKG	.DS	MassMutual International LLC	Ownership	24.900	MMLIC		
.0000							MassMutual Asia Limited (SPV)	.HKG	.DS	MassMutual International LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				MML Mezzanine Investor II, LLC	.DE	.DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-1590850				MML Mezzanine Investor III, LLC	.DE	.DS	Massachusetts Mutual Life Insurance Company	Ownership	11.100	MMLIC		
.0000			27-3576835				MassMutual External Benefits Group LLC	.DE	.DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-1590850							Massachusetts Mutual Life Insurance Company					
.0000							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										Massachusetts Mutual Life Insurance Company					
.0000			82-2432216				300 South Tryon Hotel LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000										Massachusetts Mutual Life Insurance Company					
.0000			04-1590850				300 South Tryon LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000										Massachusetts Mutual Life Insurance Company					
.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							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	Company			MMLIC		
.0000															
.0000			61-1902329				Barings Affordable Housing Mortgage Fund III LLC	.DE	.NIA	Barings LLC	Management		MMLIC		
.0000										Massachusetts Mutual Life Insurance Company					
.0000			85-3036663				Barings Affordable Housing Mortgage Fund III LLC	.DE	.NIA	Company	Ownership	99.900	MMLIC		
.0000															
.0000			85-3036663				Barings Asset-Based Income Fund (US) LP	.DE	.NIA	Barings LLC	Management		MMLIC		
.0000			36-4868350							MassMutual Holding LLC	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			Massachusetts Mutual Life Insurance Company					
.0000								.IRL	.NIA		Ownership/Influence	50.700	MMLIC		
.0000							Barings Emerging Markets Corporate Bond Fund	.IRL	.NIA	Barings LLC	Ownership	16.400	MMLIC		

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0000							Barings European Real Estate Debt Income Fund	.LUX	.NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	70.200	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	MassMutual Holding LLC	Ownership/Influence	28.500	MMLIC		
.0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	.DE	.NIA	C.M. Life Insurance Company	Ownership	1.500	MMLIC		
.0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	.DE	.NIA	Barings LLC	Management		MMLIC		
.0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	.DE	.NIA	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	.JRL	.NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	54.400	MMLIC		
.0000							Barings US High Yield Bond Fund	.JRL	.NIA	Barings LLC	Management		MMLIC		
.0000							Babson CLO Ltd. 2013-I	.CYM	.NIA	Barings LLC	Influence		MMLIC		2
.0000							Babson CLO Ltd. 2015-I	.CYM	.NIA	Barings LLC	Influence		MMLIC		3
.0000							Babson CLO Ltd. 2015-II	.CYM	.NIA	Barings LLC	Influence		MMLIC		4
.0000							Babson CLO Ltd. 2016-I	.CYM	.NIA	Barings LLC	Influence		MMLIC		
.0000							Babson CLO Ltd. 2016-II	.CYM	.NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO Ltd. 2017-I	.CYM	.NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO 2018-III	.CYM	.NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO 2018-IV	.CYM	.NIA	Barings LLC	Influence		MMLIC		
.0000			98-1473665				Barings CLO 2019-II	.CYM	.NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO 2019-III	.CYM	.NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO 2019-IV	.CYM	.NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO 2020-I	.CYM	.NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO 2020-II	.CYM	.NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO 2020-III	.CYM	.NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO 2020-IV	.CYM	.NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO 2021-I	.CYM	.NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO 2021-II	.CYM	.NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO 2021-III	.CYM	.NIA	Barings LLC	Influence		MMLIC		
.0000			98-1624360				Barings CLO 2022-I	.CYM	.NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	6.400	MMLIC		
.0000							Barings CLO 2022-II	.CYM	.NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	21.900	MMLIC		
.0000							Babson Euro CLO 2014-I BV	.NLD	.NIA	Barings LLC	Influence		MMLIC		
.0000							Babson Euro CLO 2014-II BV	.NLD	.NIA	Barings LLC	Influence		MMLIC		
.0000							Babson Euro CLO 2015-I BV	.NLD	.NIA	Barings LLC	Influence		MMLIC		
.0000			36-037260H				Barings Euro CLO 2019-I BV	.JRL	.NIA	Barings LLC	Influence		MMLIC		
.0000							Barings Euro CLO 2019-II BV	.JRL	.NIA	Barings LLC	Influence		MMLIC		
.0000							Barings Euro CLO 2020-I DAC	.JRL	.NIA	Barings LLC	Influence		MMLIC		
.0000			37-15576VH				Barings Euro CLO 2021-I DAC	.JRL	.NIA	Barings LLC	Influence		MMLIC		
.0000							Barings Euro CLO 2021-II DAC	.JRL	.NIA	Barings LLC	Influence		MMLIC		
.0000							Barings Euro CLO 2021-III DAC	.JRL	.NIA	Barings LLC	Influence		MMLIC		
.0000			81-0841854				Barings CLO Investment Partners LP	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	95.200	MMLIC		
.0000			81-0841854				Barings CLO Investment Partners LP	.DE	.NIA	Barings LLC	Management		MMLIC		
.0000			88-3792609				Barings Centre Street CLO Equity Partnership LP	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	27.600	MMLIC		

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0000							Barings Euro Value Add II (BREEVA II) .....	.LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	29.900	MLLIC		
.0000							Barings Euro Value Add II (BREEVA II) .....	.LUX	NIA	C.M. Life Insurance Company	Ownership.....	2.600	MLLIC		
.0000							Barings Euro Value Add II (BREEVA II) .....	.LUX	NIA	Barings LLC	Management.....		MLLIC		
.0000							Barings Real Estate European Value Add I SCSp .....	.GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	44.200	MLLIC		
.0000							Barings Real Estate European Value Add I SCSp .....	.GBR	NIA	C.M. Life Insurance Company	Ownership.....	4.900	MLLIC		
.0000							Barings Real Estate European Value Add I SCSp .....	.GBR	NIA	Barings LLC	Management.....		MLLIC		
.0000							Barings Real Estate Debt Income Fund LP .....	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	82.800	MLLIC		
.0000			85-3449260				Barings Real Estate Debt Income Fund LP .....	.DE	NIA	C.M. Life Insurance Company	Influence.....		MLLIC		
.0000			85-3449260				Barings Real Estate Debt Income Fund LP .....	.DE	NIA	Barings LLC	Management.....		MLLIC		
.0000			82-5330194				Barings Global Em. Markets Equity Fund .....	.INC	NIA	Barings LLC	Management.....		MLLIC		
.0000							Barings Global Energy Infrastructure Fund I LP .....	.CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	99.200	MLLIC		
.0000			98-1332384				Barings Global Energy Infrastructure Fund I LP .....	.CYM	NIA	Baring Asset Management Limited	Management.....		MLLIC		
.0000			98-1332384				Barings Global Dividends Champion Fund .....	.IRL	NIA	Barings LLC	Management.....		MLLIC		
.0000							Barings LLC .....	.IRL		Barings LLC			MLLIC		
.0000			82-3867745				Barings Global Real Assets Fund LP .....	.DE	NIA	MassMutual Holding LLC	Ownership/Influence	26.200	MLLIC		
.0000			82-3867745				Barings Global Real Assets Fund LP .....	.DE	NIA	C.M. Life Insurance Company	Ownership.....	7.000	MLLIC		
.0000			82-3867745				Barings Global Real Assets Fund LP .....	.DE	NIA	Barings LLC	Management.....		MLLIC		
.0000							Barings Global Special Situations Credit Fund 3 .....	.IRL	NIA	MassMutual Holding LLC	Ownership/Influence	18.700	MLLIC		
.0000							Barings Global Special Situations Credit 4 Delaware .....	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership.....	69.600	MLLIC		
.0000							Barings Global Special Situations Credit 4 Delaware .....	.DE	NIA	C.M. Life Insurance Company	Ownership.....	3.700	MLLIC		
.0000							Barings Global Special Situations Credit 4 Delaware .....	.DE	NIA	Barings LLC	Management.....		MLLIC		
.0000							Barings Global Special Situations Credit 4 LUX .....	.LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership.....	15.700	MLLIC		
.0000							Barings Global Special Situations Credit 4 LUX .....	.LUX	NIA	C.M. Life Insurance Company	Ownership.....	0.900	MLLIC		
.0000							Barings Global Special Situations Credit 4 LUX .....	.LUX	NIA	Barings LLC	Management.....		MLLIC		
.0000							Barings Global Special Situations Credit Fund 3 .....	.IRL	NIA	Barings LLC	Management.....		MLLIC		
.0000							Barings Global Technology Equity Fund .....	.IRL	NIA	Barings LLC	Ownership/Influence	73.700	MLLIC		
.0000			87-0977058				Barings Hotel Opportunity Venture .....	.CT	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	54.500	MLLIC		
.0000			87-0977058				Barings Hotel Opportunity Venture .....	.CT	NIA	Barings LLC	Management.....		MLLIC		
.0000							Barings Innovations & Growth Real Estate Fund .....	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership.....	34.800	MLLIC		
.0000			86-3661023				Barings Innovations & Growth Real Estate Fund .....	.DE	NIA	C.M. Life Insurance Company	Ownership.....	0.500	MLLIC		
.0000			86-3661023				Barings Middle Market CLO 2017-I Ltd & LLC .....	.CYM	NIA	Barings LLC	Influence.....		MLLIC		
.0000							Barings Middle Market CLO 2018-I .....	.CYM	NIA	Barings LLC	Influence.....		MLLIC		
.0000							Barings Middle Market CLO 2019-I .....	.CYM	NIA	Barings LLC	Influence.....		MLLIC		
.0000			98-1612604				Barings Middle Market CLO Ltd 2021-I .....	.CYM	NIA	Barings LLC	Influence.....		MLLIC		
.0000			38-4010344				Barings North American Private Loan Fund LP .....	.DE	NIA	MassMutual Holding LLC	Ownership/Influence	37.300	MLLIC		
.0000			38-4010344				Barings North American Private Loan Fund LPDE	NIA	Baring Asset Management Limited	Management.....		MLLIC		

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

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.0000			98-1332384				Barings RE Credit Strategies VII LP	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	33.100	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	32.700	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	11.300	MMLIC		
.0000			87-1262754				Barings Transportation Fund LP	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	8.200	MMLIC		
.0000							Braemar Energy Ventures I, L.P.	.DE	.NIA	Massachusetts Mutual Life Insurance 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	8.800	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	44.500	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			20-5578089				Barings Core Property Fund LP	.DE	.NIA	MassMutual Holding LLC	Ownership/Influence	22.700	MMLIC		
.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	27.600	MMLIC		
.0000			46-5432619				Cornerstone Real Estate Fund X LP	.DE	.NIA	C.M. Life Insurance Company	Ownership	3.100	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	34.800	MMLIC		
.0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	.DE	.NIA	C.M. Life Insurance Company	Ownership	5.200	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	68.200	MMLIC		
.0000							GIA EU Holdings - Emerson JV Sarl	.LUX	.NIA	Barings LLC	Management		MMLIC		
.0000			38-4041011				JPMCC Commercial Mortgage Securities Trust 2017-JP7	.NY	.NIA	Barings LLC	Influence		MMLIC		
.0000			38-4032059				JPMDB Commercial Mortgage Securities Trust 2017-C5	.NY	.NIA	Barings LLC	Influence		MMLIC		
.0000			82-1512591				KKR-MM Vector LP	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	19.700	MMLIC		
.0000			46-4255307				Marco Hotel LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							Martello Re	.BMU	.NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	27.450	MMLIC		
.0000			04-1590850				Miami Douglas One GP LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0000			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			04-1590850				MM Direct Private Invetment Holding	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			81-3000420				MM Debt Participations LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MMLIC		
.0000			81-3000420				MM Debt Participations LLC	DE	NIA	Barings LLC	Management		MMLIC		
.0000			82-4411267				RB Apartments LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			20-8856877				Somerset Special Opportunities Fund L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	40.100	MMLIC		
.0000			20-8856877				Somerset Special Opportunities Fund L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	1.900	MMLIC		
.0000			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	16.900	MMLIC		
.0000			41-2280129				Tower Square Capital Partners IIIA, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	96.100	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			04-1590850				Trailside MM Member II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	47.100	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			88-3861481				West 37th Street Hotel LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	93.800	MMLIC		
.0000			88-3861481				West 37th Street Hotel LLC	DE	NIA	C.M. Life Insurance Company	Ownership	6.300	MMLIC		
.0000							Babson Capital Loan Strategies Master Fund LP	CYM	NIA	Barings LLC	Management		MMLIC		

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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.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	12.000	MMLIC		
.0000			47-3790192				Barings Global High Yield Fund	.MA	.NIA	Barings LLC	Management		MMLIC		
.0000							CCIC Fund	.CHN	.NIA	Barings LLC	Ownership/Influence	71.400	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							Barings California Mortgage Fund IV	.CA	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							Barings Umbrella Fund LUX SCSp SICAV RAIF	.LUX	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC		
.0000							Barings Umbrella Fund LUX SCSp SICAV RAIF	.LUX	.NIA	C.M. Life Insurance Company	Ownership	2.300	MMLIC		
.0000			82-2285211				Calgary Railway Holding LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
.0000			82-2285211				Calgary Railway Holding LLC	.DE	.NIA	C.M. Life Insurance Company	Ownership	10.000	MMLIC		
.0000			82-3307907				Cornbrook PRS Holdings LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			95-4207717				Cornerstone California Mortgage Fund I LLC	.CA	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			95-4207717				Cornerstone California Mortgage Fund II LLC	.CA	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			95-4207717				Cornerstone California Mortgage Fund III LLC	.CA	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			56-2630592				Cornerstone Fort Pierce Development LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
.0000			56-2630592				Cornerstone Fort Pierce Development LLC	.DE	.NIA	C.M. Life Insurance Company	Ownership	5.900	MMLIC		
.0000			45-2632610				Cornerstone Permanent Mortgage Fund	.MA	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			45-2632610				Cornerstone Permanent Mortgage Fund	.MA	.NIA	Barings LLC	Management		MMLIC		
.0000			61-1750537				Cornerstone Permanent Mortgage Fund II	.MA	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			61-1750537				Cornerstone Permanent Mortgage Fund II	.MA	.NIA	Barings LLC	Management		MMLIC		
.0000			61-1793735				Cornerstone Permanent Mortgage Fund IV	.MA	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			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		

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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..0000 ..			04-1590850 ..				MM Horizon Savannah Member LLCDENIA ..	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 ..							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 ..			82-3250684 ..				Unna, Dortmund Holding LLC ..	..DE ..	..NIA ..	Massachusetts Mutual Life Insurance Company ..	Ownership.....	..100.000 ..	MMLIC ..		
..0000 ..			45-5401109 ..				Washington Gateway Apartments Venture LLC ..	..DE ..	..NIA ..	Company ..	Ownership.....	..90.700 ..	MMLIC ..		
..0000 ..			45-5401109 ..				Washington Gateway Apartments Venture LLC ..	..DE ..	..NIA ..	C.M. Life Insurance Company ..	Ownership.....	..4.800 ..	MMLIC ..		
..0000 ..			51-0529328 ..		0000927972 ..	OQ ..	MassMutual Premier Main Street Fund ..	..MA ..	..NIA ..	Massachusetts Mutual Life Insurance Company ..	Ownership.....	..90.300 ..	MMLIC ..		
..0000 ..			26-3229251 ..		0000927972 ..	OQ ..	MassMutual Premier Strategic Emerging Markets Fund ..	..MA ..	..NIA ..	Massachusetts Mutual Life Insurance Company ..	Ownership.....	..27.200 ..	MMLIC ..		
..0000 ..			04-3512593 ..		0000916053 ..	OQ ..	MassMutual Select Fundamental Growth Fund ..	..MA ..	..NIA ..	Massachusetts Mutual Life Insurance Company ..	Ownership.....	..2.000 ..	MMLIC ..		
..0000 ..			42-1710935 ..		0000916053 ..	OQ ..	MassMutual Select Mid-Cap Value Fund ..	..MA ..	..NIA ..	Massachusetts Mutual Life Insurance Company ..	Ownership.....	..27.800 ..	MMLIC ..		
..0000 ..			02-0769954 ..		0000916053 ..	OQ ..	MassMutual Select Small Capital Value Equity Fund ..	..MA ..	..NIA ..	Massachusetts Mutual Life Insurance Company ..	Influence.....	..0.000 ..	MMLIC ..		
..0000 ..			04-3584140 ..		0000916053 ..	OQ ..	MassMutual Select Small Company Value Fund ..	..MA ..	..NIA ..	Massachusetts Mutual Life Insurance Company ..	Ownership.....	..9.300 ..	MMLIC ..		
..0000 ..			82-3347422 ..		0000916053 ..	OQ ..	MassMutual Select T. Rowe Price Retirement 2005 Fund ..	..MA ..	..NIA ..	Massachusetts Mutual Life Insurance Company ..	Ownership.....	..5.700 ..	MMLIC ..		
..0000 ..			82-3355639 ..		0000916053 ..	OQ ..	MassMutual Select T. Rowe Price Retirement 2010 Fund ..	..MA ..	..NIA ..	Massachusetts Mutual Life Insurance Company ..	Influence.....	..0.000 ..	MMLIC ..		
..0000 ..			82-3382389 ..		0000916053 ..	OQ ..	MassMutual Select T. Rowe Price Retirement 2015 Fund ..	..MA ..	..NIA ..	Massachusetts Mutual Life Insurance Company ..	Influence.....	..0.000 ..	MMLIC ..		
..0000 ..			82-3396442 ..		0000916053 ..	OQ ..	MassMutual Select T. Rowe Price Retirement 2020 Fund ..	..MA ..	..NIA ..	Massachusetts Mutual Life Insurance Company ..	Influence.....	..0.000 ..	MMLIC ..		
..0000 ..			82-3417420 ..		0000916053 ..	OQ ..	MassMutual Select T. Rowe Price Retirement 2025 Fund ..	..MA ..	..NIA ..	Massachusetts Mutual Life Insurance Company ..	Influence.....	..0.000 ..	MMLIC ..		
..0000 ..			82-3430358 ..		0000916053 ..	OQ ..	MassMutual Select T. Rowe Price Retirement 2030 Fund ..	..MA ..	..NIA ..	Massachusetts Mutual Life Insurance Company ..	Influence.....	..0.000 ..	MMLIC ..		
..0000 ..			82-3439837 ..		0000916053 ..	OQ ..	MassMutual Select T. Rowe Price Retirement 2035 Fund ..	..MA ..	..NIA ..	Massachusetts Mutual Life Insurance Company ..	Influence.....	..0.000 ..	MMLIC ..		
..0000 ..			82-3451779 ..		0000916053 ..	OQ ..	MassMutual Select T. Rowe Price Retirement 2040 Fund ..	..MA ..	..NIA ..	Massachusetts Mutual Life Insurance Company ..	Influence.....	..0.000 ..	MMLIC ..		
..0000 ..			82-3472295 ..		0000916053 ..	OQ ..	MassMutual Select T. Rowe Price Retirement 2045 Fund ..	..MA ..	..NIA ..	Massachusetts Mutual Life Insurance Company ..	Influence.....	..0.000 ..	MMLIC ..		

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0000			82-3481715		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2050 Fund	.MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
.0000			82-3502011		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2055 Fund	.MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
.0000			82-3525148		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2060 Fund	.MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
.0000			82-3533944		0000916053	OQ	MassMutual Select T. Rowe Price Retirement Balanced Fund	.MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
.0000			46-4257056				MML Series International Equity Fund	.MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
.0000			47-3517233				MML Series II Asset Momentum Fund	.MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			47-3529636				MML Series II Dynamic Bond Fund	.MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
.0000			47-3544629				MML Series II Equity Rotation Fund	.MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.900	MMLIC		
.0000			47-3559064				MML Series II Special Situations Fund	.MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	97.500	MMLIC		
.0000			27-1933389		0000916053	OQ	MassMutual RetireSMART 2035 Fund	.MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	2.800	MMLIC		
.0000			27-1932769		0000916053	OQ	MassMutual RetireSMART 2045 Fund	.MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	6.200	MMLIC		
.0000			46-3289207		0000916053	OQ	MassMutual RetireSMART 2055 Fund	.MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	22.700	MMLIC		
.0000			47-5326235		0000916053	OQ	MassMutual RetireSMART 2060 Fund	.MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	51.300	MMLIC		
.0000			45-1618155		0000916053	OQ	MassMutual 20/80 Allocation Fund	.MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
.0000			45-1618222		0000916053	OQ	MassMutual 80/20 Allocation Fund	.MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	59.000	MMLIC		
.0000			03-0532464		0000916053	OQ	MassMutual RetireSMART In Retirement Fund	.MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	2.100	MMLIC		
.0000			45-1618262		0000916053	OQ	MassMutual 40/60 Allocation Fund	.MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
.0000			45-1618046		0000916053	OQ	MassMutual 60/40 Allocation Fund	.MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	82.500	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 SEPTEMBER 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.	N/A

AUGUST FILING

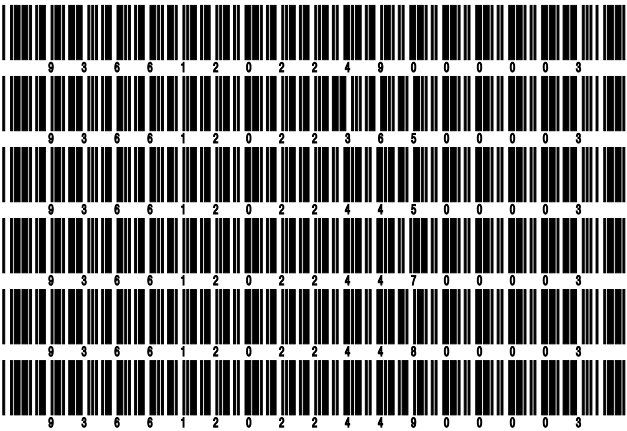
9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting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

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

Bar Code:

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



STATEMENT AS OF SEPTEMBER 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	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)		

SCHEDULE B - VERIFICATION

Mortgage Loans

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

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	18,374,319	18,605,384
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		0
2.2 Additional investment made after acquisition	5	0
3. Capitalized deferred interest and other		0
4. Accrual of discount		0
5. Unrealized valuation increase (decrease)		0
6. Total gain (loss) on disposals		0
7. Deduct amounts received on disposals		0
8. Deduct amortization of premium and depreciation	181,049	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)	18,193,275	18,374,319
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	18,193,275	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	346,570,339	261,301,548
3. Accrual of discount	3,495,388	4,436,274
4. Unrealized valuation increase (decrease)	(222,432)	114,995
5. Total gain (loss) on disposals	873,518	8,734,591
6. Deduct consideration for bonds and stocks disposed of	233,522,666	446,042,061
7. Deduct amortization of premium	1,819,237	2,136,290
8. Total foreign exchange change in book/adjusted carrying value	0	
9. Deduct current year's other than temporary impairment recognized	980,685	21,681
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	81,145	3,233,731
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	2,310,932,235	2,196,456,865
12. Deduct total nonadmitted amounts	0	
13. Statement value at end of current period (Line 11 minus Line 12)	2,310,932,235	2,196,456,865

STATEMENT AS OF SEPTEMBER 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)	1,292,796,850	191,046,134	197,427,812	18,535,421	1,289,329,442	1,292,796,850	1,304,950,593	1,414,465,576
2. NAIC 2 (a)	1,091,159,762	633,922,884	646,758,853	(17,588,483)	1,104,575,498	1,091,159,762	1,060,735,310	881,262,675
3. NAIC 3 (a)	16,093,312	0	334,563	373,194	20,926,252	16,093,312	16,131,943	30,233,734
4. NAIC 4 (a)	8,658,646	0	41,920	(2,402,998)	10,005,534	8,658,646	6,213,728	9,910,761
5. NAIC 5 (a)	(296,164)	0	0	1,320,510	319,676	(296,164)	1,024,346	1,119,332
6. NAIC 6 (a)	(702,266)	0	0	(23,319)	135,443	(702,266)	(725,585)	882,226
7. Total Bonds	2,407,710,140	824,969,018	844,563,148	214,325	2,425,291,845	2,407,710,140	2,388,330,335	2,337,874,304
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	2,804,539
9. NAIC 2	0	2,000,000	0	0	0	0	2,000,000	4,502,775
10. NAIC 3	0	0	0	0	0	0	0	
11. NAIC 4	0	0	0	0	0	0	0	
12. NAIC 5	0	0	0	0	0	0	0	
13. NAIC 6	0	0	0	0	0	0	0	
14. Total Preferred Stock	0	2,000,000	0	0	0	0	2,000,000	7,307,314
15. Total Bonds and Preferred Stock	2,407,710,140	826,969,018	844,563,148	214,325	2,425,291,845	2,407,710,140	2,390,330,335	2,345,181,617

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 \$ 7,997,487 ; NAIC 2 \$ 71,396,094 ; NAIC 3 \$ 0 NAIC 4 \$ 0 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
7709999999 Totals	9,981,139	xxx	9,931,147		

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	54,921,906	2,999,997
2. Cost of short-term investments acquired	4,951,875	103,879,303
3. Accrual of discount	107,070	42,508
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	25	44
6. Deduct consideration received on disposals	49,999,737	51,999,947
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	9,981,139	54,921,906
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	9,981,139	54,921,906

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	16,529,016
2.	Cost Paid/(Consideration Received) on additions	7,375,875
3.	Unrealized Valuation increase/(decrease)	(11,112,062)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	7,710,492
6.	Considerations received/(paid) on terminations	7,710,492
7.	Amortization	(7,907,546)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	4,885,283
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	4,885,283

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	
3.1	Add:	
	Change in variation margin on open contracts - Highly Effective Hedges	
3.11	Section 1, Column 15, current year to date minus	
3.12	Section 1, Column 15, prior year	
	Change in variation margin on open contracts - All Other	
3.13	Section 1, Column 18, current year to date minus	
3.14	Section 1, Column 18, prior year	
3.2	Add:	
	Change in adjustment to basis of hedged item	
3.21	Section 1, Column 17, current year to date minus	
3.22	Section 1, Column 17, prior year	
	Change in amount recognized	
3.23	Section 1, Column 19, current year to date minus	
3.24	Section 1, Column 19, prior year plus	
3.25	SSAP No. 108 adjustments	
3.3	Subtotal (Line 3.1 minus Line 3.2)	
4.1	Cumulative variation margin on terminated contracts during the year	
4.2	Less:	
	4.21 Amount used to adjust basis of hedged item	
	4.22 Amount recognized	
	4.23 SSAP No. 108 adjustments	
4.3	Subtotal (Line 4.1 minus Line 4.2)	
5.	Dispositions gains (losses) on contracts terminated in prior year:	
	5.1 Total gain (loss) recognized for terminations in prior year	
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	

NONE

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

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

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	4,883,788
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	0
3.	Total (Line 1 plus Line 2)	4,883,788
4.	Part D, Section 1, Column 6	23,922,002
5.	Part D, Section 1, Column 7	(19,038,213)
6.	Total (Line 3 minus Line 4 minus Line 5)	0
		Fair Value Check
7.	Part A, Section 1, Column 16	2,491,073
8.	Part B, Section 1, Column 13	
9.	Total (Line 7 plus Line 8)	2,491,073
10.	Part D, Section 1, Column 9	2,491,073
11.	Part D, Section 1, Column 10	0
12.	Total (Line 9 minus Line 10 minus Line 11)	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21	0
14.	Part B, Section 1, Column 20	
15.	Part D, Section 1, Column 12	0
16.	Total (Line 13 plus Line 14 minus Line 15)	0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	163,246,612	90,065,184
2. Cost of cash equivalents acquired	2,352,517,002	2,196,036,463
3. Accrual of discount	893,646	86,985
4. Unrealized valuation increase (decrease)	0	
5. Total gain (loss) on disposals	604	46
6. Deduct consideration received on disposals	2,453,242,910	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)	63,414,954	163,246,612
11. Deduct total nonadmitted amounts	0	
12. Statement value at end of current period (Line 10 minus Line 11)	63,414,954	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 SEPTEMBER 30, 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
06744D-AA-7	Barclays Mortgage Loan T-BARC 2022-NQM1		.08/29/2022	BARCLAYS CAPITAL INC		1,472,002	1,500,000	5,688	1.A FE
06744D-AB-5	Barclays Mortgage Loan T-BARC 2022-NQM1		.08/29/2022	BARCLAYS CAPITAL INC		1,443,106	1,500,000	5,688	1.C FE
10569J-AB-6	BRAVO Residential Fundin-BRAVO 2022-NQM3		.08/29/2022	BOFAMLSEC		996,047	1,000,000	4,583	1.D Z
142339-AJ-9	Carlisle Cos Inc-SENIOR UNSECURED		.08/09/2022	JP MORGAN SECURITIES		2,830,425	3,250,000	39,722	2.B FE
15089Q-AM-6	Celanese US Holdings LLC-SENIOR UNSECURE		.08/09/2022	BOFAMLSEC		10,141,900	10,000,000	46,238	2.C FE
19685G-AA-4	COLT Funding LLC-COLT 2022-4 A1		.09/01/2022	CANTOR		5,194,175	5,306,947	3,170	1.A FE
459506-AP-6	International Flavors & -SENIOR UNSECURE		.08/09/2022	MORGAN		7,217,760	8,250,000	48,701	2.B FE
46817M-AL-1	Jackson Financial Inc-SENIOR UNSECURED		.09/23/2022	EXCHANGE OFFER		6,516,385	5,000,000	52,083	2.B FE
472321-AH-1	Jefferies Resecuritizati-JMAC 2008-R2 2A		.09/01/2022	PAYUP		.0	.8	.0	1.D FM
521070-AJ-4	Lazard Group LLC-SENIOR UNSECURED		.08/09/2022	BARCLAYS CAPITAL INC		2,930,670	3,000,000	53,250	2.A FE
525241-AL-9	Lehman XS Trust 2007-1-LXS 2007-1 WF1		.07/01/2022	PAYUP		.174	.186	.0	1.D FM
55903V-AG-8	Magallanes Inc-SENIOR UNSECURED		.08/09/2022	CITIGROUP GLOBAL MAR		9,485,400	10,000,000	152,286	2.C FE
759351-AN-9	Reinsurance Group of Ame-SENIOR UNSECURE		.08/09/2022	WELLS FARGO		7,805,938	8,160,000	76,024	2.A FE
78108Y-AL-6	RR 1 LLC-RRAM 2017-1A A1AB		.07/07/2022	WELLS FARGO		1,452,750	1,500,000	7,954	1.A FE
92539J-AA-3	Verus Securitization Tru-VERUS 2022-INV1		.08/18/2022	CREDIT SUISSE SECURI		4,999,907	5,000,000	17,503	1.A FE
92539J-AB-1	Verus Securitization Tru-VERUS 2022-INV1		.08/18/2022	CREDIT SUISSE SECURI		999,992	1,000,000	4,029	1.C FE
00121G-AA-6	AGL Core CLO 15 Ltd-AGL 2021-15A A1	D.	.07/06/2022	BOFAMLSEC		1,690,125	1,750,000	8,497	1.A FE
039937-AA-5	Ares LXIII CLO Ltd-ARES 2022-63A A1A	D.	.07/07/2022	MORGAN		1,933,000	2,000,000	10,203	1.A FE
05684K-AN-7	Bain Capital Credit CLO -BCC 2020-4A B	D.	.07/07/2022	WELLS FARGO		958,200	1,000,000	6,862	1.C FE
06759U-AA-1	Barings Clo Ltd 2022-II-BABSN 2022-2A A	D.	.08/03/2022	BARCLAYS CAPITAL INC		9,790,000	10,000,000	3,563	1.A FE
11124T-AL-8	Broad River Bsl Funding -BDRVR 2020-1A B	D.	.07/12/2022	BOFAMLSEC		744,640	800,000	5,218	1.C FE
58003U-AA-6	MF1 2020-FL4 Ltd-MF1 2020-FL4 A	C.	.08/15/2022	PAYUP		.0	.0	.0	1.A FE
64132D-AL-2	Neuberger Berman Loan Ad-NEUB 2019-32A B	D.	.07/12/2022	MITSUBISHI UFJ SEC I		1,418,040	1,500,000	8,759	1.C FE
97315D-AG-2	Wind River 2022-2 CLO Lt-WINDR 2022-2A B	D.	.07/28/2022	MITSUBISHI UFJ SEC I		1,964,000	2,000,000	10,671	1.C FE
12564E-AA-0	CIM Trust 2021-J2		.09/26/2022	PAYUP		(6,817)	(6,817)	.0	1.
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						81,977,819	83,510,324	570,692	XXX
14387R-40-1	Carolina First Mortgage -SUBORDINATED		.01/09/2019	DIRECT		.0	.0	.0	1.F FE
949746-TD-3	Wells Fargo & Co-WFC 3.9 PERP		.09/26/2022	BOFAMLSEC		1,730,000	2,000,000	2,817	2.B FE
29250N-BN-4	Enbridge Inc-ENBON 7 3/8 01/15/2083	A.	.09/15/2022	JP MORGAN SECURITIES		2,000,000	2,000,000	.0	2.C FE
1309999999. Subtotal - Bonds - Hybrid Securities						3,730,000	4,000,000	2,817	XXX
2509999997. Total - Bonds - Part 3						85,707,819	87,510,324	573,509	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						85,707,819	87,510,324	573,509	XXX
759351-88-5	Reinsurance Group of Ame-REINSURANCE GRO		.09/15/2022	WELLS FARGO	80,000,000	2,000,000		.0	2.B FE
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						2,000,000	XXX	0	XXX
4509999997. Total - Preferred Stocks - Part 3						2,000,000	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						2,000,000	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						2,000,000	XXX	0	XXX
6009999999 - Totals						87,707,819	XXX	573,509	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
373384-TL-0 886053-GG-8	State of Georgia-GENERAL OBLIGATION UNIT Oregon School Boards Ass-GENERAL OBLIGAT		07/01/2022 09/30/2022	MATURITY SINKING PAYMENT		5,800,000 .0	5,800,000 0	5,800,000 0	5,800,000 0	.0 .0	.0 .0	.0 .0	.0 0	.0 0	5,800,000 0	.0 0	.0 0	.0 0	225,040 7,531	07/01/2022 06/30/2028	1.A FE 1. FE
0509999999 Subtotal - Bonds - U.S. States, Territories and Possessions						5,800,000	5,800,000	5,800,000	5,800,000	.0	.0	.0	.0	.0	5,800,000	.0	.0	.0	232,571	XXX	XXX
718814-ZZ-2	PHOENIX AZ-BUILD AMERICA GENERAL OBLIGAT		07/01/2022	CALL 100		100,000	100,000	118,722	113,531	.0	(425)	.0	(425)	.0	113,106	.0	(13,106)	(13,106)	5,269	07/01/2034	1.B FE
0709999999 Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						100,000	100,000	118,722	113,531	.0	(425)	.0	(425)	.0	113,106	.0	(13,106)	(13,106)	5,269	XXX	XXX
196479-F9-5	Colorado Housing and Fin-REVENUE BONDS		08/01/2022	CALL 100		36,831	36,831	37,928	37,529	.0	(64)	.0	(64)	.0	37,465	.0	(634)	(634)	.838	03/01/2048	1.A FE
3133N3-U9-3	Freddie Mac Pool-FREDDIE MAC POOL-FR REG		09/01/2022	PAYDOWN		15,201	15,201	15,455	15,382	.0	(181)	.0	(181)	.0	15,201	.0	.0	.0	.318	11/01/2049	1.A
3133N3-X2-5	Freddie Mac Pool-FREDDIE MAC POOL-FR REG		09/01/2022	PAYDOWN		64,475	64,475	64,052	64,069	.0	.0	.0	.0	.0	64,475	.0	.0	.0	.858	05/01/2051	1.A
3133N3-X3-3	Freddie Mac Pool-FREDDIE MAC POOL-FR REG		09/01/2022	PAYDOWN		52,359	52,359	53,619	53,541	.0	(1,182)	.0	(1,182)	.0	52,359	.0	.0	.0	.839	05/01/2051	1.A
3133N3-XX-7	Freddie Mac Pool-FREDDIE MAC POOL-FR REG		09/01/2022	PAYDOWN		150,048	150,048	148,641	148,709	.0	1,339	.0	1,339	.0	150,048	.0	.0	.0	1,974	04/01/2051	1.A
31383S-RS-1	Fannie Mae Pool-POOL #511797		09/01/2022	PAYDOWN		2,401	2,401	2,400	2,401	.0	.41	.0	.41	.0	2,401	.0	.0	.0	.103	05/01/2031	1.A
31406J-ZL-6	Fannie Mae Pool-POOL #811779		09/01/2022	PAYDOWN		2,616	2,616	2,659	1,914	.0	702	.0	702	.0	2,616	.0	.0	.0	.96	01/01/2035	1.A
3140HN-LY-6	Fannie Mae Pool-POOL #BK8442		09/01/2022	PAYDOWN		115,124	115,124	115,411	115,381	.0	(257)	.0	(257)	.0	115,124	.0	.0	.0	1,387	01/01/2051	1.A
3140KO-EL-8	Fannie Mae Pool-POOL #B04638		09/01/2022	PAYDOWN		3,958	3,958	3,965	3,961	.0	(3)	.0	(3)	.0	3,958	.0	.0	.0	.80	11/01/2049	1.A
3140OB-N5-3	Fannie Mae Pool-POOL #CA4011		09/01/2022	PAYDOWN		4,302	4,302	4,369	4,347	.0	(46)	.0	(46)	.0	4,302	.0	.0	.0	.114	08/01/2049	1.A
3140OC-DT-0	Fannie Mae Pool-POOL #CA4613		09/01/2022	PAYDOWN		19,530	19,530	19,839	19,733	.0	(203)	.0	(203)	.0	19,530	.0	.0	.0	.439	11/01/2049	1.A
31418D-VR-7	Fannie Mae Pool-POOL #MA4319		09/01/2022	PAYDOWN		137,159	137,159	136,655	136,676	.0	483	.0	483	.0	137,159	.0	.0	.0	1,842	04/01/2051	1.A
454624-U5-4	Indiana Bond Bank-REVENUE BONDS		07/15/2022	CALL 100		80,000	80,000	81,798	80,368	.0	(279)	.0	(279)	.0	80,089	.0	(89)	(89)	4,392	01/15/2024	1.B FE
57419R-L6-0	Maryland Community Devel-REVENUE BONDS		07/05/2022	CALL 100		15,000	15,000	15,000	15,000	.0	.0	.0	.0	.0	15,000	.0	.0	.0	.520	09/01/2032	1.C FE
57419R-L7-8	Maryland Community Devel-REVENUE BONDS		07/05/2022	CALL 100		140,000	140,000	139,997	140,000	.0	.3	.0	.3	.0	140,000	.0	.0	.0	5,263	09/01/2037	1.C FE
57429L-AL-0	Maryland State Transport-REVENUE BONDS		07/01/2022	MATURITY		125,000	125,000	134,866	125,416	.0	(416)	.0	(416)	.0	125,000	.0	.0	.0	8,100	07/01/2022	1.G FE
604160-HA-5	Minnesota Housing Financ-REVENUE BONDS		08/01/2022	CALL 100		31,898	31,898	31,898	31,898	.0	.0	.0	.0	.0	31,898	.0	.0	.0	.643	03/01/2048	1.A FE
604160-HJ-6	Minnesota Housing Financ-REVENUE BONDS		08/01/2022	CALL 100		18,295	18,295	18,295	18,295	.0	.0	.0	.0	.0	18,295	.0	.0	.0	.417	01/01/2049	1.A FE
60636Y-KJ-9	Missouri Housing Develop-REVENUE BONDS		07/13/2022	CALL 100		75,000	75,000	75,000	75,000	.0	.0	.0	.0	.0	75,000	.0	.0	.0	3,123	07/01/2028	1.B FE
60636Y-KK-6	Missouri Housing Develop-REVENUE BONDS		07/12/2022	CALL 100		95,000	95,000	95,000	95,000	.0	.0	.0	.0	.0	95,000	.0	.0	.0	4,339	07/01/2033	1.B FE
647200-4S-0	New Mexico Mortgage Fina-REVENUE BONDS		08/01/2022	CALL 100		10,000	10,000	10,000	10,000	.0	.0	.0	.0	.0	10,000	.0	.0	.0	.163	09/01/2040	1.B FE
64972C-BD-4	New York City Housing De-REVENUE BONDS		08/15/2022	CALL 100		2,339	2,339	2,339	2,339	.0	.0	.0	.0	.0	2,339	.0	.0	.0	.42	06/15/2036	1.C FE
677377-2P-7	Ohio Housing Finance Age-REVENUE BONDS		09/01/2022	CALL 100		60,000	60,000	60,000	60,000	.0	.0	.0	.0	.0	60,000	.0	.0	.0	1,093	11/01/2041	1.A FE
690353-RX-7	United States Internatio-UNSECURED		08/27/2022	SINKING PAYMENT		67,819	67,819	67,819	67,832	.0	(14)	.0	(14)	.0	67,819	.0	.0	.0	3,011	02/27/2027	1.A
690353-XM-4	United States Internatio-SENIOR UNSECURE		09/15/2022	SINKING PAYMENT		28,571	28,571	28,571	28,572	.0	.0	.0	.0	.0	28,571	.0	.0	.0	.769	12/15/2030	1.A
88275F-NU-9	Texas Department of Hous-REVENUE BONDS		09/01/2022	CALL 100		25,000	25,000	25,000	25,026	.0	(5)	.0	(5)	.0	25,021	.0	(21)	(21)	.707	09/01/2039	1.B FE
928075-FS-4	Virginia Port Authority -REVENUE BONDS		07/01/2022	MATURITY		1,250,000	1,250,000	1,250,000	1,250,000	.0	.0	.0	.0	.0	1,250,000	.0	.0	.0	38,375	07/01/2022	1.B FE
92812U-Q3-5	Virginia Housing Develop-REVENUE BONDS		08/01/2022	CALL 100		20,957	20,957	20,957	20,958	.0	.0	.0	.0	.0	20,958	.1	.0	.1	.609	12/25/2043	1.A FE
92812U-Q4-3	Virginia Housing Develop-REVENUE BONDS		08/01/2022	CALL 100		23,765	23,765	23,765	23,765	.0	.0	.0	.0	.0	23,765	.0	.0	.0	.504	10/25/2037	1.A FE
92812U-Q6-8	Virginia Housing Develop-REVENUE BONDS		08/01/2022	CALL 100		30,376	30,376	30,376	30,369	.0	.0	.0	.0	.0	30,370	.0	.6	.6	.572	06/25/2041	1.A FE
92812U-Q7-6	Virginia Housing Develop-REVENUE BONDS		08/01/2022	CALL 100		12,798	12,798	12,798	12,798	.0	.0	.0	.0	.0	12,798	.0	.0	.0	.206	10/25/2049	1.A FE
92813T-EE-6	Virginia Housing Develop-REVENUE BONDS		08/01/2022	CALL 100		14,544	14,544	14,544	14,537	.0	.0	.0	.0	.0	14,537	.0	.7	.7	.301	08/25/2042	1.B FE
0909999999 Subtotal - Bonds - U.S. Special Revenues						2,730,366	2,730,366	2,743,019	2,730,772	.0	324	.0	324	.0	2,731,098	.1	(731)	(730)	82,037	XXX	XXX
000366-AA-2	ASSET 2017-1 TRUST-SERIES 17-1A CLASS A		09/16/2022	PAYDOWN		101,466	101,466	101,783	101,466	.0	.0	.0	.0	.0	101,466	.0	.0	.0	.2,443	05/16/2042	2.B FE
00038R-AA-4	Aset 2019-2 Trust-ASSET 2019-2 A		08/16/2022	PAYDOWN		10,402	10,402	10,402	10,402	.0	.0	.0	.0	.0	10,402	.0	.0	.0	.211	10/16/2039	2.C FE
001055-AM-4	Aflac Inc-SENIOR UNSECURED		09/30/2022	CALL 100		2,000,000	2,000,000	1,997,980	1,999,380	.0	140	.0	140	.0	1,999,520	.0	480	480	63,438	11/15/2024	1.G FE
00164T-AA-6	AMC East Communities LLC-SECURED		07/15/2022	SINKING PAYMENT		74,614	74,614	78,091	76,376	.0	(1,763)	.0	(1,763)	.0	74,614	.0	.0	.0	4,283	01/15/2028	1.F FE
00191Z-AA-4	APS Resecuritization Tru-APS 2016-1 1A		09/01/2022	PAYDOWN		65,239	65,239	58,144	63,420	.0	1,819	.0	1,819	.0	65,239	.0	.0	.0	.324	07/01/2057	1.A FE
00217L-AA-0	AREIT 2019-CRE3 Trust-AREIT 2019-CRE3 A		09/16/2022	PAYDOWN		76,425	76,425	76,425	76,425	.0	.0	.0	.0	.0	76,425	.0	.0	.0	.916	09/14/2036	1.A FE
00255U-AA-3	ASSET 2020-1 Trust-ASSET 2020-1A A		08/15/2022	PAYDOWN		5,891	5,891	5,891	5,891	.0	.0	.0	.0	.0	5,891	.0	.0	.0	.123	01/16/2040	2.A FE
004375-FG-1	ACCREDITED MORTGAGE LOAN-ACCR 2006-1 A4		09/26/2022	PAYDOWN		67,742	67,742	59,169	65,304	.0	2,438	.0	2,438	.0	67,742	.0	.0	.0	.372	04/25/2036	1.A FM
006346-AS-9	ADAMS OUTDOOR ADV SECD REV NT SER 2018-1		09/15/2022	PAYDOWN		12,744	12,744	12,812	12,786	.0	(42)	.0	(42)	.0	12,744	.0	.0	.0	.409	11/15/2048	1.F FE
007036-GS-9	Adjustable Rate Mortgage-ARMT 2005-2 2A1		09/01/2022	PAYDOWN		8,708	8,708	8,147	8,140	.0	.568	.0	.568	.0	8,708	.0	.0	.0	.239	06/01/2035	1.A FM
021441-AF-7	Altera Corp-SENIOR UNSECURED		09/06/2022	CALL 100.388		2,007,760	2,000,000	1,974,860	1,994,512	.0	1,896	.0	1,896	.0	1,996,408	.0	11,352	11,352	66,283	11/15/2023	1.E FE
02147W-AT-6	Alternative Loan Trust 2-CWALT 2006-26CB		09/01/2022	PAYDOWN		.0	.87	.60	.62	.0	.0	.1	(.1)	.0	.0	.0	.0	.0	.4	09/01/2036	3.B FM
02377B-AB-2	AMER AIRLN 15-2 AA PTT-FIRST LIEN		09/22/2022	SINKING PAYMENT		47,385	47,385	47,385	47,398	.0	(13)	.0	(13)	.0	47,385	.0	.0	.0	1,706	09/22/2027	2.A FE
02377U-AB-0	AMERICAN AIRLINES 2013-2-FIRST LIEN		07/15/2022	SINKING PAYMENT		10,728	10,728	10,728	10,731	.0	(3)	.0	(3)	.0	10,728	.0	.0	.0	.531	01/15/2023	3.B FE
02660L-AA-8	American Home Mortgage A-AHMA 2006-4 1A1		09/26/2022	PAYDOWN		3,349	3,349	2,512	1,729	.0	1,620	.0	1,620	.0	3,349	.0	.0	.0	.22	10/25/2046	1.D FM

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Ident-ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol	
.02665U-AA-3	AMERICAN HOMES 4 RENT-SERIES 2014-SFR2 C		09/01/2022	PAYDOWN		4,087	4,087	4,087	4,083	0	5	0	5	0	4,087	0	0	0	0	103	10/01/2036	1.A FE
.02665X-AA-7	American Homes 4 Rent 20-AHAR 2014-SFR3		09/01/2022	PAYDOWN		16,451	16,451	16,595	16,483	0	(32)	0	(32)	0	16,451	0	0	0	407	12/01/2036	1.A FE	
.02666A-AA-6	American Homes 4 Rent 20-AHAR 2015-SFR1		09/01/2022	PAYDOWN		11,218	11,218	11,218	11,205	0	13	0	13	0	11,218	0	0	0	259	04/01/2052	1.A FE	
.02666B-AA-4	AMERICAN HOMES 4 RENT-SERIES 2015-SFR2 C		09/01/2022	PAYDOWN		2,471	2,471	2,471	2,470	0	2	0	2	0	2,471	0	0	0	60	10/01/2052	1.A FE	
.02666B-AG-1	American Homes 4 Rent 20-AHAR 2015-SFR2		09/01/2022	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/01/2052	6.*	
.038370-AA-0	Aqua Finance Trust 2019-AQFIT 2019-A A		09/15/2022	PAYDOWN		48,689	48,689	48,681	48,682	0	7	0	7	0	48,689	0	0	0	1,012	07/16/2040	1.F FE	
.038413-AA-8	Aqua Finance Trust 2020-AQFIT 2020-AA A		09/17/2022	PAYDOWN		110,016	110,016	109,996	109,998	0	18	0	18	0	110,016	0	0	0	1,391	07/17/2046	1.F FE	
.05533N-AJ-3	BCAP LLC 2010-RR12 Trust-BCAP 2010-RR12		09/01/2022	PAYDOWN		2,167	2,207	1,933	2,111	0	65	0	65	0	2,167	0	0	0	42	06/01/2037	3.B FM	
.05541D-AU-0	BCAP LLC 2012-RR8 Trust-BCAP 2012-RR8 4A		09/20/2022	PAYDOWN		21,575	21,575	17,826	20,861	0	714	0	714	0	21,575	0	0	0	148	11/20/2036	1.A FM	
.058931-AD-8	Banc of America Funding -BAFC 2006-3 2A1		09/01/2022	PAYDOWN		7,731	9,230	7,528	6,618	0	2,297	0	2,297	0	7,731	0	0	0	249	03/01/2036	1.D FM	
.058931-AT-3	Banc of America Funding -BAFC 2006-3 4A1		09/01/2022	PAYDOWN		1,193	1,193	1,153	0	0	39	10	29	0	1,193	0	0	0	40	03/01/2036	3.B FM	
.05949A-HB-6	Banc of America Mortgage-BOAMS 2005-A 2A		09/01/2022	PAYDOWN		4,825	4,825	4,665	4,677	0	148	0	148	0	4,825	0	0	0	75	02/01/2035	1.A FM	
.05949A-H9-4	Banc of America Mortgage-BOAMS 2005-A 2A		09/01/2022	PAYDOWN		4,569	4,569	4,449	4,479	0	90	0	90	0	4,569	0	0	0	71	02/01/2035	1.A FM	
.05949C-GW-0	Banc of America Mortgage-BOAMS 2005-8 A9		08/01/2022	PAYDOWN		642	797	767	750	0	31	0	31	0	642	0	0	0	26	09/01/2035	3.B FM	
.05949C-HM-1	Banc of America Mortgage-BOAMS 2005-I 1A		09/01/2022	PAYDOWN		37,655	38,306	33,625	36,938	0	4,274	3,173	1,101	0	37,655	0	0	0	618	10/01/2035	1.D FM	
.05949C-KS-4	Banc of America Mortgage-BOAMS 2005-J 2A		08/01/2022	PAYDOWN		487	487	476	499	0	(12)	0	(12)	0	487	0	0	0	5	11/01/2035	3.B FM	
.05949T-AX-7	Banc of America Funding -BAFC 2006-1 1A2		08/01/2022	PAYDOWN		16,116	16,116	17,591	0	0	(1,475)	0	(1,475)	0	16,116	0	0	0	463	01/01/2036	1.A FM	
.05951F-AB-0	Banc of America Funding -BAFC 2007-1 1A1		09/01/2022	PAYDOWN		2,995	2,994	2,844	2,343	0	648	0	648	0	2,995	0	0	0	95	01/01/2037	1.D FM	
.05951U-AC-5	Banc of America Funding -BAFC 2006-8T2 A		09/01/2022	PAYDOWN		447	428	405	320	0	112	0	112	0	447	0	0	0	13	10/01/2036	1.D FM	
.059522-AU-6	Banc of America Funding -BAFC 2007-C 1A2		09/01/2022	PAYDOWN		12,937	12,538	11,564	11,434	0	1,182	0	1,182	0	12,937	0	0	0	125	05/01/2036	1.D FM	
.05953Y-AH-4	Banc of America Funding -BAFC 2007-4 1A1		09/01/2022	PAYDOWN		2,403	2,319	2,027	1,974	0	365	0	365	0	2,403	0	0	0	93	05/01/2037	1.A FM	
.05990H-AH-6	Banc of America Funding -BAFC 2010-R2 1A		09/01/2022	PAYDOWN		19,688	20,046	12,683	11,333	0	8,534	0	8,534	0	19,688	0	0	0	794	08/01/2037	1.D FM	
.05990H-AQ-6	Banc of America Funding -BAFC 2010-R2 3A		09/01/2022	PAYDOWN		12,615	12,615	12,264	12,009	0	606	0	606	0	12,615	0	0	0	200	07/01/2035	1.A FM	
.06744D-AA-7	Barclays Mortgage Loan T-BARC 2022-NQM1		09/01/2022	PAYDOWN		22,575	22,575	22,153	0	0	421	0	421	0	22,575	0	0	0	86	07/01/2052	1.A FE	
.06744D-AB-5	Barclays Mortgage Loan T-BARC 2022-NQM1		09/01/2022	PAYDOWN		22,575	22,575	21,718	0	0	856	0	856	0	22,575	0	0	0	86	07/01/2052	1.C FE	
.07384M-S7-8	Bear Stearns ARM Trust 2-BSARM 2004-5 2A		09/01/2022	PAYDOWN		10,227	10,227	10,271	10,107	0	120	0	120	0	10,227	0	0	0	184	07/01/2034	1.A FM	
.07384Y-KF-2	Bear Stearns Asset Backe-BSABS 2003-AC4		09/01/2022	PAYDOWN		8,844	8,844	8,938	8,762	0	83	0	83	0	8,844	0	0	0	321	09/01/2033	1.A FM	
.07386X-AH-9	Bear Stearns ALT-A Trust-BALTA 2007-1 21		09/01/2022	PAYDOWN		14,595	14,595	9,701	10,186	0	4,880	438	4,442	0	14,595	0	0	0	263	01/01/2047	1.D FM	
.09748R-AA-6	Bojangles Issuer LLC-BOJA 2020-1A A2		07/20/2022	PAYDOWN		6,250	6,250	6,250	6,250	0	0	0	0	0	6,250	0	0	0	180	10/20/2050	2.B FE	
.12327F-AA-5	Business Jet Securities -BJETS 2020-1A A		09/15/2022	PAYDOWN		59,810	59,810	59,809	59,809	0	1	0	1	0	59,810	0	0	0	1,167	11/15/2035	1.G FE	
.12529L-AA-8	CFMT 2020-HB4 LLC-CFMT 2020-HB4 A		09/25/2022	PAYDOWN		418,251	418,251	418,251	415,175	0	3,076	0	3,076	0	418,251	0	0	0	2,619	12/26/2030	1.A FE	
.12531V-AA-8	CFCRE 2016-3 MTG TR PASS THRU CTF CL A-2		09/01/2022	PAYDOWN		54,439	54,439	54,983	54,638	0	(199)	0	(199)	0	54,439	0	0	0	1,160	01/01/2048	1.A	
.125431-AH-9	CHL Mortgage Pass-Through-CIHL 2006-HYB4		09/01/2022	PAYDOWN		922	922	902	902	0	416	0	416	0	922	0	0	0	21	06/01/2036	1.D FM	
.12544D-AG-4	CHL Mortgage Pass-Through-CIHL 2007-14 A7		08/01/2022	PAYDOWN		999	686	458	0	0	317	29	288	0	999	0	0	0	15	09/01/2037	1.D FM	
.12544H-BF-6	CHL Mortgage Pass-Through-CIHL 2007-HY7 A		09/01/2022	PAYDOWN		632	631	788	788	0	392	0	392	0	632	0	0	0	12	11/01/2037	1.A FM	
.12545E-AK-2	CHL Mortgage Pass-Through-CIHL 2007-J2 2A		09/01/2022	PAYDOWN		915	915	458	0	0	437	27	410	0	915	0	0	0	5	07/01/2037	1.D FM	
.12563L-AS-6	CLI Funding VI LLC-2020-3A A		09/18/2022	PAYDOWN		29,167	29,167	29,161	29,161	0	6	0	6	0	29,167	0	0	0	410	10/18/2045	1.F FE	
.12564E-AA-0	CIM Trust 2021-J2-CIM 2021-J2 A1		09/01/2022	PAYDOWN		29,909	29,909	30,246	30,243	0	(334)	0	(334)	0	29,909	0	0	0	482	04/01/2051	1.A	
.12564K-AA-6	CIM Trust 2021-J1-CIM 2021-J1 A1		09/01/2022	PAYDOWN		20,664	20,664	21,207	21,196	0	(532)	0	(532)	0	20,664	0	0	0	338	03/01/2051	1.A	
.12566U-AE-4	CitiMortgage Alternative-CMALT 2007-A2 1		09/01/2022	PAYDOWN		2,765	2,983	2,867	3,016	0	42	149	(107)	0	2,765	0	0	0	120	02/01/2037	3.B FM	
.12566U-AN-4	CitiMortgage Alternative-CMALT 2007-A2 1		09/01/2022	PAYDOWN		21,712	23,089	19,125	23,053	0	3,306	3,917	(611)	0	21,712	0	0	0	839	02/01/2037	1.D FM	
.12593F-BC-7	COMM 2015-LC21 Mortgage -COMM 2015-LC21		09/01/2022	PAYDOWN		106,331	106,331	107,024	106,568	0	(237)	0	(237)	0	106,331	0	0	0	2,799	07/01/2048	1.A	
.12625U-BF-9	COMM 2013-CCRE9 Mortgage-COMM 2013-CR9 A		08/01/2022	PAYDOWN		45,498	45,498	47,203	45,749	0	(251)	0	(251)	0	45,498	0	0	0	1,352	07/01/2045	1.A	
.12628L-AD-2	CSAB Mortgage-Backed Tru-CSAB 2006-4 A2A		09/01/2022	PAYDOWN																		

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
12667G-AC-7	Alternative Loan Trust 2-CWALT 2005-13CB		09/01/2022	PAYDOWN		10,478	10,344	9,470	9,157	.0	1,185	.0	1,185	.0	10,478	.0	.0	.0	360	05/01/2035	1.D FM
12668A-PC-3	Alternative Loan Trust 2-CWALT 2005-54CB		09/01/2022	PAYDOWN		11,278	17,169	14,140	14,740	.0	1,901	713	1,188	.0	11,278	.0	.0	.0	628	11/01/2035	1.D FM
126694-2H-0	CHL Mortgage Pass-Through-CIHL 2006-10 1A		08/01/2022	PAYDOWN		1,681	1,056	633	683	.0	644	32	612	.0	1,681	.0	.0	.0	42	05/01/2036	1.D FM
126694-4F-2	CHL Mortgage Pass-Through-CIHL 2006-HYB3		09/01/2022	PAYDOWN		5,528	5,352	5,139	5,139	.0	243	.0	243	.0	5,528	.0	.0	.0	106	05/01/2036	1.D FM
126694-CS-5	CHL Mortgage Pass-Through-CIHL 2005-21 A1		09/01/2022	PAYDOWN		11,723	9,702	7,971	.0	.0	2,048	.0	2,048	.0	11,723	.0	.0	.0	311	10/01/2035	4.B FM
126694-D5-4	CHL Mortgage Pass-Through-CIHL 2006-HYB2		09/01/2022	PAYDOWN		3,397	3,397	2,976	2,283	.0	1,111	.0	1,111	.0	3,397	.0	.0	.0	62	04/01/2036	1.D FM
126694-D7-0	CHL Mortgage Pass-Through-CIHL 2006-HYB2		09/01/2022	PAYDOWN		1,840	1,840	1,679	1,782	.0	58	.0	58	.0	1,840	.0	.0	.0	39	04/01/2036	1.A FM
126694-HP-6	CHL Mortgage Pass-Through-CIHL 2005-25 A1		09/01/2022	PAYDOWN		2,982	2,962	1,673	.0	.0	1,265	519	746	.0	2,982	.0	.0	.0	60	11/01/2035	1.D FM
126694-LC-0	CHL Mortgage Pass-Through-CIHL 2005-24 A3		09/01/2022	PAYDOWN		4,745	4,433	3,382	.0	.0	1,127	.0	1,127	.0	4,745	.0	.0	.0	163	11/01/2035	3.B FM
12669D-US-5	CHL Mortgage Pass-Through-CIHL 2002-39 A1		09/01/2022	PAYDOWN		1,373	1,377	1,364	1,443	.0	.0	.0	.0	.0	1,399	.0	34	34	53	02/01/2037	1.D FM
12669F-V8-3	CHL Mortgage Pass-Through-CIHL 2004-HYB4		09/01/2022	PAYDOWN		2,168	2,168	2,172	2,165	.0	.3	.0	.3	.0	2,168	.0	.0	.0	42	09/01/2034	1.A FM
12669G-3S-8	CHL Mortgage Pass-Through-CIHL 2005-16 A2		09/01/2022	PAYDOWN		.728	.698	.565	.0	.0	.133	.17	.116	.0	.728	.0	.0	.0	22	09/01/2035	1.D FM
12669G-4K-4	CHL Mortgage Pass-Through-CIHL 2005-J3 1A		08/01/2022	PAYDOWN		1,053	1,053	.880	.0	.0	.175	.15	.160	.0	1,053	.0	.0	.0	32	09/01/2035	1.D FM
12669G-RA-5	CHL Mortgage Pass-Through-CIHL 2005-15 A8		09/01/2022	PAYDOWN		7,207	5,173	4,827	3,491	.0	1,827	.0	1,827	.0	7,207	.0	.0	.0	227	08/01/2035	1.D FM
14576A-AA-0	Cars Net Lease Mortgage -CARM 2020-1A A1		09/15/2022	PAYDOWN		5,000	5,000	4,998	4,998	.0	.2	.0	.2	.0	5,000	.0	.0	.0	67	12/15/2050	1.A FE
152314-KJ-8	Centex Home Equity Loan -CXHE 2004-C AF5		09/01/2022	PAYDOWN		34,691	34,691	34,604	34,611	.0	80	.0	80	.0	34,691	.0	.0	.0	1,218	06/01/2034	1.A FM
161546-CW-4	Chase Funding Trust Ser1-CFAB 2002-3 1A5		09/01/2022	PAYDOWN		5,670	5,669	5,663	5,653	.0	.16	.0	.16	.0	5,670	.0	.0	.0	211	06/01/2032	1.A FM
16162W-PV-5	Chase Mortgage Finance T-CHASE 2005-A2 1		09/01/2022	PAYDOWN		2,628	2,484	2,135	1,631	.0	872	.0	872	.0	2,628	.0	.0	.0	46	01/01/2036	1.D FM
16162X-AD-9	Chase Mortgage Finance T-CHASE 2006-S3 1		09/25/2022	PAYDOWN		85	85	.74	47	.0	38	.0	38	.0	85	.0	.0	.0	3	11/25/2036	1.D FM
16163C-AG-7	Chase Mortgage Finance T-CHASE 2006-A1 2		09/01/2022	PAYDOWN		4,588	4,608	3,399	3,270	.0	1,321	.0	1,321	.0	4,588	.0	.0	.0	86	09/01/2036	1.D FM
16165M-AG-3	ChaseFlex Trust Series 2-CFKX 2006-2 A5		09/01/2022	PAYDOWN		11,479	11,479	11,076	11,234	.0	487	149	338	.0	11,479	.0	.0	.0	331	09/01/2036	1.D FM
17025A-AH-5	CHL Mortgage Pass-Through-CIHL 2006-17 A8		09/25/2022	PAYDOWN		3,813	5,206	2,944	.0	.0	1,602	221	1,381	.0	3,813	.0	.0	.0	202	12/25/2036	1.D FM
17181C-AA-6	CIM Small Business Loan -CIMLT 2018-1A A		09/20/2022	PAYDOWN		26,515	26,515	26,515	26,514	.0	.1	.0	.1	.0	26,515	.0	.0	.0	428	03/20/2043	1.C FE
172967-QK-1	Citigroup Inc-SUBORDINATED		07/30/2022	MATURITY		1,000,000	1,000,000	1,000,000	1,000,000	.0	.0	.0	.0	.0	1,000,000	.0	.0	.0	40,500	07/30/2022	2.B FE
17307G-ED-6	Citigroup Mortgage Loan -CMLTI 2004-HYB2		09/01/2022	PAYDOWN		21,524	21,524	20,362	20,062	.0	1,462	.0	1,462	.0	21,524	.0	.0	.0	372	03/01/2034	1.A FM
17312H-AF-6	Citicorp Residential Mor-CRMSI 2007-2 A6		09/01/2022	PAYDOWN		781	781	.751	.758	.0	23	.0	23	.0	781	.0	.0	.0	24	06/01/2037	1.A FM
17315X-AF-8	Citigroup Mortgage Loan -CMLTI 2009-9 2A		09/01/2022	PAYDOWN		336	336	.255	.288	.0	49	.0	49	.0	336	.0	.0	.0	7	11/01/2035	2.B FM
17323M-AE-5	Citigroup Mortgage Loan -CMLTI 2015-A B3		09/01/2022	PAYDOWN		33,186	33,186	30,157	30,168	.0	3,018	.0	3,018	.0	33,186	.0	.0	.0	995	06/01/2058	1.A
19421U-AA-2	College Ave Student Loan-CASL 2019-A A1		09/26/2022	PAYDOWN		23,957	23,957	23,841	23,858	.0	99	.0	99	.0	23,957	.0	.0	.0	295	12/28/2048	1.A FE
19687Y-AA-3	COLT 2020-RPL1 Trust-COLT 2020-RPL1 A1		09/01/2022	PAYDOWN		111,322	111,322	111,322	111,320	.0	.2	.0	.2	.0	111,322	.0	.0	.0	1,016	01/01/2065	1.A FE
20048E-AY-7	COMM 2013-LC6 MORTGAGE T-COMM 2013-LC6 A		09/01/2022	PAYDOWN		1,013,415	1,013,415	932,025	1,003,563	.0	9,852	.0	9,852	.0	1,013,415	.0	.0	.0	21,715	01/01/2046	1.A
20267U-AA-7	COMMONBOND STUDENT LOAN -SERIES 16-B CLA		09/25/2022	PAYDOWN		25,732	25,732	25,725	25,727	.0	.5	.0	.5	.0	25,732	.0	.0	.0	468	10/25/2040	1.A FE
212168-AA-6	Continental Wind LLC-FIRST LIEN		08/31/2022	SINKING PAYMENT		54,325	54,325	54,325	54,325	.0	.0	.0	.0	.0	54,325	.0	.0	.0	3,260	02/28/2033	2.B FE
21872M-AA-0	CoreVest American Financ-CAPL 2018-2 A		09/01/2022	PAYDOWN		86,119	86,119	86,119	86,112	.0	.8	.0	.8	.0	86,119	.0	.0	.0	4,046	11/01/2052	1.A FE
22541Q-FV-9	CSFB MORTGAGE-BACKED PAS-CSFB 2003-17 1A		09/01/2022	PAYDOWN		1,217	1,217	1,225	1,212	.0	.5	.0	.5	.0	1,217	.0	.0	.0	45	06/01/2033	1.A FM
22541S-PJ-1	CSFB Mortgage-Backed Tru-CSFB 2004-AR6 C		09/26/2022	PAYDOWN		1,817	1,817	1,444	1,548	.0	269	.0	269	.0	1,817	.0	.0	.0	28	10/25/2034	1.A FM
225458-2Y-3	Credit Suisse First Bost-CSFB 2005-8 9A1		08/01/2022	PAYDOWN		20,328	24,393	21,049	21,049	.0	2,702	.0	2,702	.0	20,328	.0	.0	.0	952	09/01/2035	3.B FM
225458-L5-5	Credit Suisse First Bost-CSFB 2005-7 1A1		09/01/2022	PAYDOWN		737	737	.718	.0	.0	59	.4	55	.0	737	.0	.0	.0	22	08/01/2035	2.B FM
225470-VF-7	CSMC Mortgage-Backed Tru-CSMC 2006-1 3A1		09/01/2022	PAYDOWN		21,217	20,624	13,158	13,158	.0	7,681	.0	7,681	.0	21,217	.0	.0	.0	872	02/01/2036	1.D FM
22944P-AA-5	CSMC Trust 2013-TH1-CSMC 2013-TH1 A1		09/01/2022	PAYDOWN		11,642	11,642	10,454	10,505	.0	1,137	.0	1,137	.0	11,642	.0	.0	.0	157	02/01/2043	1.A
233046-AF-8	DNKN 2017-1A A2II		08/20/2022	PAYDOWN		10,000	10,000	10,000	10,000	.0	.0	.0	.0	.0	10,000	.0	.0	.0	302	11/20/2047	2.B FE
233046-AM-3	DB Master Finance LLC-DNKN 2019-1AW A23II		08/20/2022	PAYDOWN		8,125	8,125	8,245	8,218	.0	(93)	.0	(93)	.0	8,125	.0	.0	.0	244	05/20/2049	1.C FE
24763L-FN-5	Delta Funding Home Equit-DELHE 1999-2 A7		09/01/2022	PAYDOWN		1,123	1,123	1,123	.657	.0	466	.0	466	.0	1,123	.0	.0	.0	23	08/01/2030	1.A FM
251510-DQ-3	Deutsche Alt-A Securitie-DBALT 2005-2 2A		09/25/2022	PAYDOWN		48	48	41	55	.0	(7)	.0	(7)	.0	48	.0	.0	.0	0	03/25/2023	1.A FM
25755T-AE-0	DOMINOS PIZZA MASTER ISS-SERIES 2015-1A		07/25/2022	PAYDOWN		5,000	5,000	5,000	5,000	.0	.0	.0	.0	.0	5,000	.0	.0	.0	168	10/25/2045	2.A FE
25755T-AH-3	DOMINOS PIZZA MASTER ISS-SERIES 17-1A CL		07/25/2022	PAYDOWN		7,500	7,500	7,500	7,500	.0	.0	.0	.0	.0	7,500	.0	.0	.0	232	07/25/2047	2.A FE
25755T-AL-4	Domino's Pizza Master Is-DPABS 2019-1A A		07/25/2022	PAYDOWN		3,750	3,750	3,750	3,750	.0	.0	.0	.0	.0	3,750	.0	.0	.0	103	10/25/2049	2.A FE
25755T-AM-2	Domino's Pizza Master Is-DPABS 2019-1AW		07/25/2022	PAYDOWN		8,750	8,750	8,754	8,755	.0	(5)	.0	(5)	.0	8,750	.0	.0	.0	211	10/25/2049	1.C FE
26209X-AC-5	DRIVEN BRANDS FUNDING LL-HONK 2020-2A A2		07/20/2022	PAYDOWN		2,500	2,500	2,500	2,500	.0	.0	.0	.0	.0	2,500	.0	.0	.0	61	01/20/2051	2.C FE
28932M-AA-3	Elm Road Generating Stat-SECURED NOTE		08/11/2022	SINKING PAYMENT		55,396	55,396	55,396	55,399	.0	(3)	.0	(3)	.0	55,396	.0	.0	.0	2,886	02/11/2030	1.F FE
30260G-AA-4	FCI Funding 2021-1 LLC-FCITL 2021-1A A		09/15/2022	PAYDOWN		196,192	196,192	196,183	196,183	.0	.8	.0	.8	.0	196,192	.0	.0	.0	1,405	04/15/2033	1.A FE
31620R-AF-2	Fidelity National Financ-SENIOR UNSECURE		09/01/2022	MATURITY		1,000,000	1,000,000	995,130	999,605	.0	395	.0	395	.0	1,000,000	.0	.0	.0	55,000	09/01/2022	2.B FE
31737V-AA-4	Finance of America HCM -FAHB 2020-HB2 A		08/25/2022	PAYDOWN		1,497,548	1,497,548	1,485,617	1,487,205	.0	10,343	.0	10,343	.0	1,497,548	.0	.0	.0	17,000	07/25/2030	1.A FE
32013L-AN-4	First Eagle Commercial L-NWSTR 2016-1A A		07/25/2022	PAYDOWN		198,461	198,461	198,458	198,439	.0	21	.0	21	.0	198,461	.0	.0	.0	4,991	01/25/2032	1.A FE

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
32027L-AE-5	First Franklin Mortgage -FFML 2006-FF14		09/26/2022	PAYDOWN		38,575	38,575	34,452	36,820	.0	1,755	.0	1,755	.0	38,575	.0	.0	.0	239	10/25/2036	1.A FM
32051G-I7-0	First Horizon Alternativ-FHAMS 2006-FA1		09/01/2022	PAYDOWN		1,542	1,514	.936	.937	.0	.587	.0	.587	.0	1,542	.0	.0	.0	57	04/01/2036	3.B FM
32051G-XQ-3	First Horizon Mortgage P-FHASI 2005-AR5		09/01/2022	PAYDOWN		42,111	42,111	40,185	36,710	.0	5,401	.0	5,401	.0	42,111	.0	.0	.0	857	11/01/2035	3.B FM
32051G-XV-2	First Horizon Mortgage P-FHASI 2005-AR5		09/01/2022	PAYDOWN		2,603	2,603	2,566	2,350	.0	.252	.0	.252	.0	2,603	.0	.0	.0	46	11/01/2035	1.0 FM
32052D-AG-6	First Horizon Alternativ-FHAMS 2006-FA8		09/01/2022	PAYDOWN		.701	.906	.713	.535	.179	.148	.0	.327	.0	.701	.0	.0	.0	31	02/01/2037	1.0 FM
33830J-AA-3	Five Guys Funding LLC-GUVS 2017-1A A2		07/25/2022	PAYDOWN		2,500	2,500	2,500	2,500	.0	.0	.0	.0	.0	2,500	.0	.0	.0	86	07/25/2047	2.C FE
35040U-AA-9	Foundation Finance Trust-FFIN 2017-1A A		09/15/2022	PAYDOWN		41,829	41,829	41,823	41,828	.0	.1	.0	.1	.0	41,829	.0	.0	.0	880	07/15/2033	1.A FE
35041J-AA-3	Foundation Finance Trust-FFIN 2019-1A A		09/15/2022	PAYDOWN		39,697	39,697	39,691	39,156	.0	.541	.0	.541	.0	39,697	.0	.0	.0	1,017	11/15/2034	1.B FE
3622EB-AB-1	GSAA Home Equity Trust 2-GSAA 2006-15 AF		09/01/2022	PAYDOWN		2,250	2,250	1,417	.674	.0	1,576	.0	1,576	.0	2,250	.0	.0	.0	28	09/01/2036	1.0 FM
362341-AA-4	GSR Mortgage Loan Trust -GSR 2006-AR1 2A		09/01/2022	PAYDOWN		3,382	3,357	3,212	3,253	.0	.124	.0	.124	.0	3,382	.0	.0	.0	30	01/01/2036	1.0 FM
362341-SG-5	GSR MORTGAGE LOAN TRUST-SERIES 2005-AR6		09/01/2022	PAYDOWN		19,278	20,163	18,273	18,409	.0	2,000	.0	2,000	.0	19,278	.0	.0	.0	407	09/01/2035	3.B FM
36242D-FS-7	GSR Mortgage Loan Trust -GSR 2004-11 2A1		09/01/2022	PAYDOWN		1,891	1,891	1,901	1,888	.0	.3	.0	.3	.0	1,891	.0	.0	.0	38	09/01/2034	1.A FM
36242D-PG-2	GSR Mortgage Loan Trust -GSR 2004-14 3A2		09/01/2022	PAYDOWN		38,726	38,726	38,092	37,844	.0	.882	.0	.882	.0	38,726	.0	.0	.0	680	12/01/2034	1.A FM
36242D-VA-8	GSR Mortgage Loan Trust -GSR 2005-1F 1A6		09/01/2022	PAYDOWN		9,731	9,731	9,581	.0	.0	.291	.0	.291	.0	9,731	.0	.0	.0	141	02/01/2035	1.0 FM
36298G-AA-7	GSPA Monetization Trust-SECURED		09/09/2022	SINKING PAYMENT		29,299	29,299	29,963	29,615	.0	(316)	.0	(316)	.0	29,299	.0	.0	.0	1,255	10/09/2029	2.A FE
39678W-AA-6	Greenwich Capital Struct-GCSP 2005-1 A1		09/01/2022	PAYDOWN		2,441	2,441	2,429	2,478	.0	(37)	.0	(37)	.0	2,441	.0	.0	.0	73	09/01/2034	1.A FM
406216-BD-2	HALLIBURTON COMPANY-SR UNSECURED		09/25/2022	CALL 100		105,000	105,000	104,754	104,956	.0	.18	.0	.18	.0	104,974	.0	26	26	4,226	08/01/2023	2.A FE
411707-AH-5	Hardee's Funding LLC-HNGRY 2020-1A A2		09/20/2022	PAYDOWN		6,500	6,500	6,500	6,500	.0	.0	.0	.0	.0	6,500	.0	.0	.0	162	12/20/2050	2.B FE
42770Q-AA-0	HERO Funding Trust 2014-HERO 2014-2A A		09/20/2022	PAYDOWN		28,375	28,375	28,356	28,366	.0	.9	.0	.9	.0	28,375	.0	.0	.0	1,132	09/21/2040	1.A FE
42770R-AA-8	HERO Funding Trust 2014-HERO 2014-1A A		09/20/2022	PAYDOWN		26,916	26,916	26,916	26,929	.0	(13)	.0	(13)	.0	26,916	.0	.0	.0	1,279	09/20/2038	1.A FE
43741B-AA-7	HomeBanc Mortgage Trust -HMBT 2007-1 11A		08/01/2022	PAYDOWN		36,871	24,728	24,563	24,563	.0	1,302	.0	1,302	.0	36,871	.0	.0	.0	451	04/01/2047	1.0 FM
44329H-AG-9	HP Communities LLC-FIRST LIEN		09/15/2022	SINKING PAYMENT		184,121	184,121	178,097	183,441	.0	.680	.0	.680	.0	184,121	.0	.0	.0	9,243	03/15/2023	1.C FE
45254N-MZ-7	Impac CMB Trust Series 2-IMM 2005-2 1A2		09/26/2022	PAYDOWN		9,730	9,730	8,173	8,858	.0	.872	.0	.872	.0	9,730	.0	.0	.0	89	04/25/2035	1.A FM
45254N-NT-0	Impac CMB Trust Series 2-IMM 2005-3 M1		09/26/2022	PAYDOWN		1,070	1,070	.518	.810	.0	.259	.0	.259	.0	1,070	.0	.0	.0	11	08/25/2035	1.A FM
46185J-AA-6	Invitation Homes 2018-SF-IHSFR 2018-SFR1		09/17/2022	PAYDOWN		9,817	9,817	9,817	9,817	.0	.0	.0	.0	.0	9,817	.0	.0	.0	98	03/17/2037	1.A FE
46187X-AA-3	Invitation Homes 2018-SF-IHSFR 2018-SFR4		09/17/2022	PAYDOWN		12,499	12,499	11,311	12,499	.0	.0	.0	.0	.0	12,499	.0	.0	.0	152	01/17/2038	1.A FE
46616M-AA-8	J G WENTWORTH REC XXII-ASSET BKD NT 10-		09/15/2022	PAYDOWN		9,569	9,569	9,567	9,522	.0	.47	.0	.47	.0	9,569	.0	.0	.0	239	12/15/2048	1.A FE
46616P-AA-1	JGWPT XXIII LLC-HENDR 2011-1A A		09/15/2022	PAYDOWN		18,436	18,436	18,431	18,430	.0	.5	.0	.5	.0	18,436	.0	.0	.0	598	10/15/2056	1.A FE
46617A-AA-3	JGWPT XXVII LLC-ASSET BKD SERIES 2012-3		08/15/2022	PAYDOWN		23,098	23,098	22,867	22,897	.0	.201	.0	.201	.0	23,098	.0	.0	.0	457	09/15/2065	1.A FE
46617F-AA-2	JGWPT XXVIII LLC-HENDR 2013-1A A		09/15/2022	PAYDOWN		12,799	12,799	12,790	12,792	.0	.7	.0	.7	.0	12,799	.0	.0	.0	280	04/15/2067	1.A FE
46617J-AA-4	JGWPT XXIX LLC-HENDR 2013-2A A		09/15/2022	PAYDOWN		26,542	26,542	26,535	26,541	.0	.0	.0	.0	.0	26,542	.0	.0	.0	728	03/15/2062	1.A FE
46617L-AA-9	JGWPT XXX LLC-HENDR 2013-3A A		09/15/2022	PAYDOWN		26,160	26,160	26,139	26,140	.0	.20	.0	.20	.0	26,160	.0	.0	.0	703	01/17/2073	1.A FE
46617T-AA-2	JGWPT XXXI LLC-ASSET BKD SERIES 2014-1 C		09/15/2022	PAYDOWN		13,784	13,784	13,777	13,776	.0	.9	.0	.9	.0	13,784	.0	.0	.0	368	03/15/2063	1.A FE
46618A-AA-2	JGWPT XXXII LLC-ASSET BKD SERIES 2014-2		09/15/2022	PAYDOWN		33,664	33,664	33,395	33,425	.0	.239	.0	.239	.0	33,664	.0	.0	.0	778	01/17/2073	1.A FE
46618H-AA-7	J G WENTWORTH XXXIII LLC-ASSET BKD SER 2		09/15/2022	PAYDOWN		36,406	36,406	36,494	36,492	.0	(86)	.0	(86)	.0	36,406	.0	.0	.0	828	06/15/2077	1.A FE
46618L-AA-8	J G WENTWORTH XXXIV LLC-ASSET BKD SER 20		09/15/2022	PAYDOWN		70,317	70,317	69,691	70,125	.0	.192	.0	.192	.0	70,317	.0	.0	.0	1,483	09/15/2072	1.A FE
46619R-AA-4	J G WENTWORTH XXXV LLC-ASSET BKD NT 15-		09/15/2022	PAYDOWN		24,452	24,452	24,501	24,492	.0	(40)	.0	(40)	.0	24,452	.0	.0	.0	622	03/15/2058	1.A FE
46620J-AA-9	J.G. Wentworth XXXVIII L-HENDR 2017-1A A		09/15/2022	PAYDOWN		8,391	8,391	8,384	8,385	.0	.5	.0	.5	.0	8,391	.0	.0	.0	192	08/16/2060	1.A FE
466247-RP-0	JP Morgan Mortgage Trust-JPMIT 2005-A4 2		09/01/2022	PAYDOWN		13,007	13,007	11,544	11,867	.0	1,140	.0	1,140	.0	13,007	.0	.0	.0	229	07/01/2035	1.A FM
466247-ZP-1	JP Morgan Mortgage Trust-JPMIT 2005-S3 1		08/01/2022	PAYDOWN		1,010	.988	.637	.0	.0	.359	.0	.359	.0	1,010	.0	.0	.0	.7	01/01/2036	1.0 FM
46627M-AD-9	JP Morgan Alternative Lo-JPALT 2005-S1 1		08/01/2022	PAYDOWN		1,819	1,850	1,778	.861	.0	.990	.0	.990	.0	1,819	.0	.0	.0	44	12/01/2035	1.0 FM
46627M-CY-1	JP Morgan Alternative Lo-JPALT 2006-A1 3		09/01/2022	PAYDOWN		48,190	48,190	40,949	38,697	.0	9,493	.0	9,493	.0	48,190	.0	.0	.0	870	03/01/2036	1.0 FM
46627M-EC-7	JP Morgan Alternative Lo-JPALT 2006-S1 1		09/01/2022	PAYDOWN		2,461	2,461	2,295	1,471	.0	.995	.0	.995	.0	2,461	.0	.0	.0	83	03/01/2036	1.0 FM
46627M-EJ-2	JP Morgan Alternative Lo-JPALT 2006-S1 1		09/01/2022	PAYDOWN		6,022	6,030	4,515	4,515	.0	1,527	.0	1,527	.0	6,022	.0	.0	.0	212	03/01/2036	3.B FM
46628L-AB-4	JP Morgan Mortgage Trust-JPMIT 2006-A4 1		09/01/2022	PAYDOWN		1,475	1,475	1,177	.533	.0	.942	.0	.942	.0	1,475	.0	.0	.0	28	06/01/2036	1.0 FM
46628V-AH-9	JP Morgan Alternative Lo-JPALT 2006-S3 A		09/01/2022	PAYDOWN		22,666	50,721	33,894	34,562	.0	6,785	.0	6,785	.0	22,666	.0	.0	.0	1,240	08/01/2036	1.0 FM
46630P-AP-0	JP Morgan Mortgage Trust-JPMIT 2007-A2 3		09/01/2022	PAYDOWN		.112	.113	.109	.78	.0	.35	.0	.35	.0	.112	.0	.0	.0	.2	04/01/2037	1.0 FM
46630W-AB-6	JP Morgan Mortgage Trust-JPMIT 2007-S2 1		09/01/2022	PAYDOWN		.399	.399	.243	.243	.0	.156	.0	.156	.0	.399	.0	.0	.0	.4	06/01/2037	4.B FM
46630W-AL-4	JP Morgan Mortgage Trust-JPMIT 2007-S2 1		08/01/2022	PAYDOWN		1,195	.849	.546	.0	.0	.427	.0	.427	.0	1,195	.0	.0	.0	10	06/01/2037	4.B FM
46631N-AA-7	JP Morgan Mortgage Trust-JPMIT 2007-S3 1		09/01/2022	PAYDOWN		3,384	3,384	2,249	2,317	.0	1,104	.37	1,067	.0	3,384	.0	.0	.0	125	08/01/2037	1.0 FM
46631N-DT-3	JP Morgan Mortgage Trust-JPMIT 2007-S3 1		08/01/2022	PAYDOWN		1,072	1,072	.659	.758	.0	.415	.97	.318	.0	1,072	.0	.0	.0	39	08/01/2037	1.0 FM
46632T-AA-3	JP Morgan Mortgage Trust-JPMIT 2008-R2 1		09/01/2022	PAYDOWN		17,516	17,516	13,859	14,902	.0	2,613	.0	2,613	.0	17,516	.0	.0	.0	324	07/01/2037	1.A FM
46634D-AX-6	JP Morgan Resecuritizati-JPMRR 2010-1 3A		09/01/2022	PAYDOWN		37,652	40,584	19,165	22,651	.0	16,267	.0	16,267	.0	37,652	.0	.0	.0	1,605	04/01/2037	1.0 FM
46635B-AD-3	JP Morgan Resecuritizati-JPMRR 2010-7 1A		09/01/2022	PAYDOWN		37,754	37,754	26,551	30,961	.0	6,793	.0	6,793	.0	37,754	.0	.0	.0	1,243	03/01/2039	1.0 FM

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
466365-AD-5	Jack in the Box Funding -JACK 2022-1A A2		08/25/2022	PAYDOWN		25,000	25,000	25,000	.0	.0	.0	.0	.0	.0	25,000	.0	.0	.0	464	02/26/2052	2.B FE
46639J-AE-0	JP Morgan Chase Commerci-JPMCC 2013-C10		08/01/2022	PAYDOWN		1,106,163	1,106,163	1,029,250	1,094,961	.0	11,202	.0	11,202	.0	1,106,163	.0	.0	.0	23,114	12/01/2047	1.A
46651G-AC-3	JP Morgan Mortgage Trust-JPMMT 2019-7 A3		09/01/2022	PAYDOWN		1,812	1,812	1,835	1,833	.0	(21)	.0	(21)	.0	1,812	.0	.0	.0	45	02/01/2050	1.A
46817M-AK-3	Jackson Financial Inc-SENIOR UNSECURED		09/23/2022	EXCHANGE OFFER		4,823,963	5,000,000	4,814,000	.0	.0	9,963	.0	9,963	.0	4,823,963	.0	.0	.0	130,208	11/23/2031	2.B FE
472320-AA-8	Jefferies Resecuritizati-JMAC 2008-R1 A		09/26/2022	PAYDOWN		122,738	124,344	114,635	.0	.0	7,489	.0	7,489	.0	122,738	.0	.0	.0	3,205	06/25/2047	1.D FM
472321-AD-0	Jefferies Resecuritizati-JMAC 2008-R2 2A		09/01/2022	PAYDOWN		2,425	2,425	1,047	1,276	.0	1,148	.0	1,148	.0	2,425	.0	.0	.0	44	01/01/2037	1.A FM
472321-AH-1	Jefferies Resecuritizati-JMAC 2008-R2 2A		08/01/2022	PAYDOWN		.0	(4)	(1)	(1)	.0	.1	.0	.1	.0	.0	.0	.0	.0	.0	01/01/2037	1.D FM
472321-AJ-7	Jefferies Resecuritizati-JMAC 2008-R2 3A		09/01/2022	PAYDOWN		17,484	17,484	13,827	16,582	.0	902	.0	902	.0	17,484	.0	.0	.0	305	01/01/2039	1.A FM
472321-AK-4	Jefferies Resecuritizati-JMAC 2008-R2 3A		09/01/2022	PAYDOWN		.0	(4,362)	(1,552)	(2,028)	.0	(484)	.0	(484)	.0	.0	.0	.0	.0	(71)	01/01/2039	1.D FM
472320-AB-7	Jefferies Resecuritizati-JMAC 2009-R11 1		09/01/2022	PAYDOWN		48,514	51,902	8,113	37,593	.0	11,397	.0	11,397	.0	48,514	.0	.0	.0	(5,470)	09/01/2036	1.D FM
47760Q-AB-9	Jimmy Johns Funding LLC-JIMMY 2017-1A A2		07/30/2022	PAYDOWN		2,000	2,000	2,000	2,000	.0	.0	.0	.0	.0	2,000	.0	.0	.0	73	07/30/2047	2.B FE
482480-AE-0	KLA Corp-SENIOR UNSECURED		07/07/2022	CA_CASH_CLOSE		727,395	710,000	708,211	709,426	.0	.90	.0	.90	.0	709,516	17,395	484	17,879	39,955	11/01/2024	1.G FE
48669R-AA-9	Great Lakes Kcap F3c Sen-KCAP 2017-1A A		09/20/2022	PAYDOWN		343,250	343,250	343,286	343,272	.0	(22)	.0	(22)	.0	343,250	.0	.0	.0	7,782	12/20/2029	1.A FE
50209T-AA-8	LMREC 2019-CRE3 Inc-LMREC 2019-CRE3 A		09/23/2022	PAYDOWN		601,315	601,315	601,315	601,315	.0	.0	.0	.0	.0	601,315	.0	.0	.0	10,356	12/22/2035	1.A FE
50543L-AA-0	LABRADOR AVIATION FINANC-SERIES 2016-1A		09/15/2022	PAYDOWN		32,637	32,637	32,004	32,386	.0	251	.0	251	.0	32,637	.0	.0	.0	948	01/15/2042	3.A FE
525221-GM-3	LEHMAN XS TRUST-SERIES 2005-9N CLASS 1A1		09/26/2022	PAYDOWN		23,200	23,200	19,785	20,375	.0	2,825	.0	2,825	.0	23,200	.0	.0	.0	195	02/25/2036	1.D FM
525241-AL-9	Lehman XS Trust 2007-1LXS 2007-1 WF1		09/01/2022	PAYDOWN		3,412	2,204	2,204	2,280	.0	1,157	.0	1,157	.0	3,412	.0	.0	.0	81	01/01/2037	1.D FM
543190-AA-0	LONGTRAIN LEASING III LL-SERIES 2015-1A		09/15/2022	PAYDOWN		1,600	1,600	1,550	1,573	.0	27	.0	27	.0	1,600	.0	.0	.0	34	01/15/2045	1.F FE
55282X-AA-8	MF1 Multifamily Housing -MF1 2021-FL5 A		09/15/2022	PAYDOWN		791,983	791,983	791,983	791,983	.0	.0	.0	.0	.0	791,983	.0	.0	.0	8,727	07/15/2036	1.A FE
57643M-LZ-5	MASTR Asset Securitizati-MASTR 2006-1 1A		09/01/2022	PAYDOWN		9,106	9,118	7,106	7,356	.0	1,984	223	1,761	.0	9,106	.0	.0	.0	301	05/01/2036	1.D FM
57645T-AA-5	MASTR Adjustable Rate Mo-MARM 2007-HF2 A		09/26/2022	PAYDOWN		37,694	37,694	34,090	36,708	.0	986	.0	986	.0	37,694	.0	.0	.0	270	09/25/2037	1.A FM
58549S-AA-2	Mello Mortgage Capital A-MELLO 2021-MTG1		09/01/2022	PAYDOWN		63,144	63,144	63,920	63,914	.0	(770)	.0	(770)	.0	63,144	.0	.0	.0	1,092	04/01/2051	1.A
58551V-AA-0	Mello Warehouse Securiti-MWST 2020-2 A		08/19/2022	CALL 100		1,500,000	1,500,000	1,500,000	1,500,000	.0	.0	.0	.0	.0	1,500,000	.0	.0	.0	15,368	11/25/2053	1.A FE
59020U-W4-3	MERRILL LYNCH MORTGAGE I-SERIES 2005-A9C		08/01/2022	PAYDOWN		12,365	12,449	6,762	7,881	.0	5,537	993	4,544	.0	12,365	.0	.0	.0	(84)	12/01/2035	1.D FM
59748T-AA-7	MIDLAND COGEN VENTURE-SENIOR SECURED NOT		09/15/2022	SINKING PAYMENT		52,000	52,000	52,000	52,003	.0	(3)	.0	(3)	.0	52,000	.0	.0	.0	3,120	03/15/2025	3.B FE
61751D-AE-4	Morgan Stanley Mortgage -MSM 2006-17XS A		09/01/2022	PAYDOWN		9,073	9,073	6,147	3,256	.0	5,816	.0	5,816	.0	9,073	.0	.0	.0	79	10/01/2046	1.D FM
61751U-AA-8	Morgan Stanley Mortgage -MSM 2007-10XS A		09/01/2022	PAYDOWN		37,809	37,809	34,442	33,763	.0	4,047	.0	4,047	.0	37,809	.0	.0	.0	364	02/01/2037	1.A FM
61754P-AA-2	Morgan Stanley Mortgage -MSM 2007-8XS A1		09/01/2022	PAYDOWN		29,737	29,737	18,957	10,780	.0	10,780	.0	10,780	.0	29,737	.0	.0	.0	292	04/01/2037	1.D FM
61758M-AA-5	Morgan Stanley Re-REMIC -MSRR 2009-R2 1A		07/01/2022	PAYDOWN		23,971	23,971	24,895	23,710	.0	261	.0	261	.0	23,971	.0	.0	.0	839	04/01/2036	1.A FM
61761Q-AE-3	MORGAN STANLEY BANK OF A-MSBAM 2013-C8 A		09/01/2022	PAYDOWN		223,931	223,931	211,825	222,232	.0	1,700	.0	1,700	.0	223,931	.0	.0	.0	5,071	12/01/2048	1.A
61915R-AB-2	MortgageIT Trust 2005-2-MHL 2005-2 1A2		09/25/2022	PAYDOWN		4,688	4,688	2,578	3,263	.0	1,425	.0	1,425	.0	4,688	.0	.0	.0	.0	05/25/2035	1.A FM
62942K-AA-4	NRP Mortgage Trust 2013--NRPMT 2013-1 A1		09/01/2022	PAYDOWN		23,731	23,731	22,663	22,856	.0	875	.0	875	.0	23,731	.0	.0	.0	478	07/01/2043	1.A
62955M-AA-4	NRZ FHT Excess LLC-NZES 2020-FHT1 A		09/25/2022	PAYDOWN		53,631	53,631	53,630	53,630	.0	.1	.0	.1	.0	53,631	.0	.0	.0	1,503	11/25/2025	2.C FE
64016N-AC-1	Neighborly Issuer 2022-1-NBLV 2022-1A A2		07/30/2022	PAYDOWN		17,500	17,500	17,500	.0	.0	.0	.0	.0	.0	17,500	.0	.0	.0	343	01/30/2052	2.C FE
643528-AB-8	New Century Alternative -NCAMT 2006-ALT1		09/01/2022	PAYDOWN		944	944	871	265	.0	679	.0	679	.0	944	.0	.0	.0	9	07/01/2036	1.D FM
643529-AC-4	New Century Alternative -NCAMT 2006-ALT2		09/01/2022	PAYDOWN		1,904	1,904	1,266	434	.0	1,470	.0	1,470	.0	1,904	.0	.0	.0	21	10/01/2036	1.D FM
643529-AD-2	New Century Alternative -NCAMT 2006-ALT2		09/01/2022	PAYDOWN		952	952	633	217	.0	735	.0	735	.0	952	.0	.0	.0	11	10/01/2036	1.D FM
647551-A8-9	New Mountain Finance Cor Senior Note Ser		07/15/2022	MATURITY		3,000,000	3,000,000	3,000,000	3,000,026	.0	(26)	.0	(26)	.0	3,000,000	.0	.0	.0	142,800	07/15/2022	2.C FE
650119-AA-8	New York University-UNSECURED		07/01/2022	CALL 100		198,000	198,000	214,830	208,190	.0	(383)	.0	(383)	.0	207,808	.0	(9,808)	(9,808)	10,367	07/01/2032	1.D FM
65535V-SJ-8	Nomura Asset Acceptance -NAA 2006-AP2 A2		09/01/2022	PAYDOWN		11,913	11,913	4,669	4,908	.0	7,135	129	7,006	.0	11,913	.0	.0	.0	177	01/01/2036	1.D FM
65538P-AA-6	Nomura Asset Acceptance -NAA 2007-1 1A1A		09/01/2022	PAYDOWN		5,429	4,867	4,839	2,690	.0	2,305	.0	2,305	.0	5,429	.0	.0	.0	57	03/01/2047	1.D FM
65539C-AK-2	Nomura Resecuritization -NMRR 2011-4RA 1		09/01/2022	PAYDOWN		9,734	8,725	7,250	7,303	.0	1,634	.0	1,634	.0	9,734	.0	.0	.0	167	12/01/2036	1.D FM
67098A-AM-1	OBX 2019-INW1 Trust-OBX 2019-INW1 A12		09/01/2022	PAYDOWN		49,200	49,200	45,018	45,821	.0	3,379	.0	3,379	.0	49,200	.0	.0	.0	1,252	11/01/2048	1.A
67181D-AA-9	Oak Street Investment Gr-OAKIG 2020-1A A		09/20/2022	PAYDOWN		4,360	4,360	4,360	4,360	.0	.0	.0	.0	.0	4,360	.0	.0	.0	54	11/20/2050	1.A FE
67181D-AB-7	Oak Street Investment Gr-SERIES 20-1A CL		09/20/2022	PAYDOWN		4,360	4,360	4,358	4,358	.0	2	.0	2	.0	4,360	.0	.0	.0	64	11/20/2050	1.A FE
67190A-AA-4	Oak Street Investment Gr-OAKIG 2021-1A A		09/20/2022	PAYDOWN		8,167	8,167	8,166	8,166	.0	.1	.0	.1	.0	8,167	.0	.0	.0	81	01/20/2051	1.A FE
67190A-AB-2	Oak Street Investment Gr-OAKIG 2021-1A A		09/20/2022	PAYDOWN		6,534	6,534	6,533	6,533	.0	.1	.0	.1	.0	6,534	.0	.0	.0	84	01/20/2051	1.A FE
67448Q-AC-5	OBX 2019-EXP1 Trust-OBX 2019-EXP1 1A3		09/01/2022	PAYDOWN		5,608	5,608	5,580	5,581	.0	.27	.0	.27	.0	5,608	.0	.0	.0	145	01/01/2059	1.A
68268H-AA-4	OneMain Financial Issuan-OMFIT 2016-3A A		07/18/2022	PAYDOWN		16,540	16,540	17,036	16,578	.0	(38)	.0	(38)	.0	16,540	.0	.0	.0	370	06/18/2031	1.A FE
693456-AA-3	PMT Loan Trust 2013-J1-PMTLT 2013-J1 A1		09/01/2022	PAYDOWN		15,002	15,002	14,618	14,637	.0	366	.0	366	.0	15,002	.0	.0	.0	328	09/01/2043	1.A
693684-AA-0	PSMC 2020-1 Trust-PSMC 2020-1 A1		09/01/2022	PAYDOWN		11,944	11,944	12,211	12,197	.0	(253)	.0	(253)	.0	11,944	.0	.0	.0	301	01/01/2050	1.A
69374X-AA-8	PSMC 2019-2 Trust-PSMC 2019-2 A1		09/01/2022	PAYDOWN		9,002	9,002	9,182	9,217	.0	(215)	.0	(215)	.0	9,002	.0	.0	.0	207	10/01/2049	1.A
69375B-AA-5	PSMC 2019-3 Trust-PSMC 2019-3 A1		09/01/2022	PAYDOWN		14,631	14,631	14,844	14,888	.0	(257)	.0	(257)	.0	14,631	.0	.0	.0	343	11/01/2049	1.A
69546T-AA-0	Pagaya AI Debt Selection-PAID 2020-3 A		08/15/2022	PAYDOWN		70,217	70,217	70,217	70,217	.0	.0	.0	.0	.0	70,217	.0	.0	.0	867	05/17/2027	1.D FE

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
70109H-AK-1	Parker-Hannifin Corp-NOTE		09/15/2022	MATURITY		1,000,000	1,000,000	988,480	999,188	.0	.812	.0	.812	.0	1,000,000	.0	.0	.0	35,000	09/15/2022	2.A FE
709599-AH-7	PENSKE TRUCK LEASING/PTL-SENIOR UNSECURE		07/11/2022	MATURITY		2,000,000	2,000,000	1,987,520	1,999,185	.0	.815	.0	.815	.0	2,000,000	.0	.0	.0	97,500	07/11/2022	2.B FE
74331C-AA-6	Progress Residential 202-PROG 2020-SFR1		09/01/2022	PAYDOWN		1,453	1,453	1,453	1,453	.0	.0	.0	.0	.0	1,453	.0	.0	.0	19	04/01/2037	1.A FE
74348T-AJ-1	Prospect Capital Corp-SENIOR UNSECURED		09/01/2022	BASS TRADING LLC		1,000,000	1,000,000	1,000,000	1,000,000	.0	.0	.0	.0	.0	1,000,000	.0	.0	.0	57,281	03/15/2023	2.C FE
74387Y-AD-5	Provident Funding Mortga-PFMT 2021-1 A2A		09/01/2022	PAYDOWN		163,326	163,326	161,845	161,868	.0	1,457	.0	1,457	.0	163,326	.0	.0	.0	2,141	04/01/2051	1.A
74923H-AQ-4	RALI Series 2007-QS4 Tru-RALI 2007 QA 3A		09/01/2022	PAYDOWN		2,967	3,593	3,369	3,445	.0	211	71	140	.0	2,967	.0	.0	.0	161	03/01/2037	4.B FM
74927T-AC-5	RBSSP Resecuritization T-RBSSP 2010-9 3A		09/27/2022	PAYDOWN		31,659	31,659	29,720	28,467	.0	3,192	.0	3,192	.0	31,659	.0	.0	.0	779	10/26/2034	1.A FM
74928D-AV-7	RBSSP Resecuritization T-RBSSP 2009-1 7A		09/01/2022	PAYDOWN		13,217	13,217	6,105	5,638	.0	7,654	.0	7,654	.0	13,217	.0	.0	.0	290	06/01/2037	1.D FM
74928F-AY-6	RBSSP Resecuritization T-RBSSP 2009-3 6A		09/01/2022	PAYDOWN		34,184	36,466	22,291	5,918	.0	29,542	.0	29,542	.0	34,184	.0	.0	.0	1,549	03/01/2036	1.D FM
74928U-AM-9	RBSSP Resecuritization T-RBSSP 2009-12 5		09/01/2022	PAYDOWN		44,752	43,800	31,019	36,752	.0	7,849	.0	7,849	.0	44,752	.0	.0	.0	872	08/01/2036	1.D FM
749357-AA-7	RCKT Mortgage Trust 2019-RCKT 2019-1 A1		09/01/2022	PAYDOWN		17,063	17,063	17,327	17,404	.0	(340)	.0	(340)	.0	17,063	.0	.0	.0	386	09/01/2049	1.A
749389-AA-0	RCKT Mortgage Trust 2020-RCKT 2020-1 A1		09/01/2022	PAYDOWN		25,551	25,551	24,401	23,871	.0	1,680	.0	1,680	.0	25,551	.0	.0	.0	483	02/01/2050	1.A
74968R-AA-3	RMF Proprietary Issuance-PPIT 2019-1 A		09/25/2022	PAYDOWN		119,764	119,764	118,837	119,005	.0	759	.0	759	.0	119,764	.0	.0	.0	2,139	10/25/2063	1.A FE
74969M-AA-3	RMF Proprietary Issuance-PPIT 2020-1 A		09/25/2022	PAYDOWN		89,201	89,201	89,201	89,201	.0	.0	.0	.0	.0	89,201	.0	.0	.0	2,001	04/26/2060	1.A FE
75115D-AA-3	RALI Series 2006-QS13 Tr-RALI 2006-QS13		09/25/2022	PAYDOWN		9,942	11,684	8,596	8,596	.0	2,444	.0	2,444	.0	9,942	.0	.0	.0	98	09/25/2036	1.D FM
75116C-ET-9	RESIDENTIAL ACCREDIT LOA-SERIES 2007-QS6		09/01/2022	PAYDOWN		5,263	6,269	6,031	6,031	.0	136	.0	136	.0	5,263	.0	.0	.0	242	04/01/2037	1.D FM
75116F-BH-1	RALI Series 2007-QS9 Tru-RALI 2007-QS9 A		09/01/2022	PAYDOWN		20,811	27,687	26,599	26,599	.0	1,001	463	538	.0	20,811	.0	.0	.0	1,091	07/01/2037	4.B FM
75575J-AA-3	Ready Capital Mortgage F-RQMT 2020-FL4 A		09/26/2022	PAYDOWN		121,577	121,577	121,577	121,577	.0	.0	.0	.0	.0	121,577	.0	.0	.0	2,004	02/25/2035	1.A FE
75971F-AY-9	RENAISSANCE HOME EQUITY -RAMC 2007-3W AF		09/01/2022	PAYDOWN		16,890	16,890	12,160	13,072	.0	3,818	.0	3,818	.0	16,890	.0	.0	.0	320	09/01/2037	1.A FM
75995Q-EM-6	Renaissance Home Equity -RAMC 2004-4 AF5		09/01/2022	PAYDOWN		29,532	29,532	26,662	27,260	.0	2,273	.0	2,273	.0	29,532	.0	.0	.0	633	02/01/2035	1.A FM
76111H-KH-0	RALI Series 2005-QS15 Tr-RALI 2005-QS15		09/01/2022	PAYDOWN		7,084	7,291	6,693	5,171	.0	2,276	.0	2,276	.0	7,084	.0	.0	.0	291	10/01/2035	1.D FM
76111H-SC-3	RALI Series 2006-QS1 Tru-RALI 2006-QS1 A		09/01/2022	PAYDOWN		5,776	6,849	6,351	6,367	.0	360	11	349	.0	5,776	.0	.0	.0	275	01/01/2036	3.B FM
76111H-UG-1	RALI Series 2006-QS2 Tru-RALI 2006 QS2 1		09/01/2022	PAYDOWN		4,825	5,375	5,236	5,236	.0	87	.0	87	.0	4,825	.0	.0	.0	194	02/01/2036	4.B FM
76111H-UQ-9	RALI Series 2006-QS2 Tru-RALI 2006-QS2 1		09/01/2022	PAYDOWN		3,349	3,730	3,727	3,101	.0	605	.0	605	.0	3,349	.0	.0	.0	134	02/01/2036	1.D FM
76112B-NM-8	GMACM Mortgage Loan Trus-GMACM 2005-AA1		09/01/2022	PAYDOWN		81,297	92,487	85,654	86,608	.0	4,663	.0	4,663	.0	81,297	.0	.0	.0	1,819	05/01/2035	1.D FM
76971E-AA-2	RMF Buyout Issuance Trus-RBIT 2020-HB1 A		09/25/2022	PAYDOWN		25	25	25	25	.0	.0	.0	.0	.0	25	.0	.0	.0	.0	10/25/2050	1.A FE
80282K-AP-1	Santander Holdings USA I-SENIOR UNSECURE		08/23/2022	MORGAN		2,915,490	3,000,000	2,994,480	2,996,688	.0	260	.0	260	.0	2,996,948	.0	(81,458)	(81,458)	147,400	07/13/2027	2.A FE
808513-AG-0	CHARLES SCHWAB CORP-SENIOR UNSECURED NOT		09/01/2022	MATURITY		1,000,000	1,000,000	1,000,590	1,000,051	.0	(51)	.0	(51)	.0	1,000,000	.0	.0	.0	32,250	09/01/2022	1.F FE
81743A-AA-7	SEQUOIA MORTGAGE TRUST 2-SEMT 2019-5 A1		09/01/2022	PAYDOWN		68,490	68,490	69,689	69,589	.0	(1,099)	.0	(1,099)	.0	68,490	.0	.0	.0	1,555	12/01/2049	1.A
81745A-AB-3	Sequoia Mortgage Trust 2-SEMT 2013-5 A2		09/01/2022	PAYDOWN		9,958	9,958	9,427	9,511	.0	446	.0	446	.0	9,958	.0	.0	.0	196	05/01/2043	1.A
81745J-AA-6	Sequoia Mortgage Trust 2-SEMT 2013-11 A1		09/01/2022	PAYDOWN		5,440	5,440	5,367	5,377	.0	63	.0	63	.0	5,440	.0	.0	.0	118	09/01/2043	1.A
81745M-AA-9	Sequoia Mortgage Trust 2-SEMT 2013-2 A		09/01/2022	PAYDOWN		21,985	21,985	19,695	20,108	.0	1,878	.0	1,878	.0	21,985	.0	.0	.0	261	02/01/2043	1.A
81748J-AA-3	Sequoia Mortgage Trust 2-SEMT 2019-4 A1		09/01/2022	PAYDOWN		9,339	9,339	9,534	9,630	.0	(291)	.0	(291)	.0	9,339	.0	.0	.0	197	11/01/2049	1.A
81748K-AA-0	Sequoia Mortgage Trust 2-SEMT 2020-2 A1		09/01/2022	PAYDOWN		24,080	24,080	24,674	24,914	.0	(835)	.0	(835)	.0	24,080	.0	.0	.0	577	03/01/2050	1.A
817743-AA-5	SERVPRO Master Issuer LL-SPRO 2019-1A A2		07/25/2022	PAYDOWN		2,500	2,500	2,500	2,500	.0	.0	.0	.0	.0	2,500	.0	.0	.0	73	10/25/2049	2.C FE
83546D-AL-2	Sonic Capital LLC-SONIC 2020-1AW A21W		07/20/2022	PAYDOWN		1,250	1,250	1,272	1,271	.0	(21)	.0	(21)	.0	1,250	.0	.0	.0	23	01/20/2050	1.C FE
83546D-AM-0	Sonic Capital LLC-SONIC 2020-1AW A21W		07/20/2022	PAYDOWN		3,125	3,125	3,321	3,314	.0	(189)	.0	(189)	.0	3,125	.0	.0	.0	43	01/20/2050	1.C FE
83611M-JX-7	Soundview Home Loan Trus-SVHE 2005-OPT4		09/26/2022	PAYDOWN		46,245	46,245	35,378	45,145	.0	1,101	.0	1,101	.0	46,245	.0	.0	.0	469	12/25/2035	1.A FM
84858W-AA-4	Spirit Airlines Pass Thr-FIRST LIEN		08/15/2022	SINKING PAYMENT		28,423	28,423	28,423	28,432	.0	(9)	.0	(9)	.0	28,423	.0	.0	.0	959	02/15/2030	1.G FE
855541-AC-2	SUNTRUST ADJUSTABLE RATE-SERIES 2007-S1		09/01/2022	PAYDOWN		4,135	4,135	3,867	3,827	.0	608	.0	608	.0	4,135	.0	.0	.0	65	01/01/2037	1.D FM
86212V-AA-2	Store Master Funding I-V-STR 2016-1A A1		09/20/2022	PAYDOWN		8,157	8,157	8,153	8,155	.0	2	.0	2	.0	8,157	.0	.0	.0	215	10/20/2046	1.E FE
86212V-AD-6	Store Master Funding I-V-STR 2018-1A A1		09/20/2022	PAYDOWN		5,000	5,000	4,999	4,999	.0	.1	.0	.1	.0	5,000	.0	.0	.0	132	10/20/2048	1.A FE
86213C-AB-1	STORE MASTER FUNDING LLC-SERIES 2015-1A		09/20/2022	PAYDOWN		1,250	1,250	1,230	1,242	.0	.8	.0	.8	.0	1,250	.0	.0	.0	35	04/20/2045	1.E FE
863579-VII-5	Structured Adjustable Ra-SARM 2005-17 5A		09/25/2022	PAYDOWN		11,771	16,823	11,756	9,909	.0	5,568	.0	5,568	.0	11,771	.0	.0	.0	129	08/25/2035	1.D FM
863579-XC-7	Structured Adjustable Ra-SARM 2005 - 18		09/01/2022	PAYDOWN		51,231	50,576	35,572	37,882	.0	15,821	2,830	12,991	.0	51,231	.0	.0	.0	1,089	09/01/2035	1.D FM
86360B-AJ-7	Structured Adjustable Ra-SARM 2006-4 5A1		09/01/2022	PAYDOWN		1,731	1,704	1,395	1,350	.0	358	.0	358	.0	1,731	.0	.0	.0	30	05/01/2036	1.D FM
86363B-AA-3	Structured Asset Securit-SASC 2007-RM1 A		09/26/2022	PAYDOWN		441,720	441,720	417,425	418,772	.0	22,948	.0	22,948	.0	441,720	.0	.0	.0	3,032	05/25/2047	1.E FE
86363G-AF-1	Structured Adjustable Ra-SARM 2007-3 3A1		09/01/2022	PAYDOWN		10,884	10,884	5,809	6,432	.0	5,093	641	4,452	.0	10,884	.0	.0	.0	227	04/01/2047	1.D FM
869507-AA-1	SUTTONPARK STRUCTURED SE-SERIES 17-1A CL		09/15/2022	PAYDOWN		12,389	12,389	12,383	12,384	.0	.5	.0	.5	.0	12,389	.0	.0	.0	355	01/15/2071	1.A FE
87222E-AB-4	TBW Mortgage-Backed Trus-TBW 2007-1 A2		09/26/2022	PAYDOWN		18,475	18,475	5,167	.0	.0	13,470	450	13,020	.0	18,475	.0	.0	.0	41	03/25/2037	1.D FM
87222E-AC-2	TBW Mortgage-Backed Trus-TBW 2007-1 A3		09/01/2022	PAYDOWN		19,786	19,786	6,597	.0	.0	12,828	316	12,612	.0	19,786	.0	.0	.0	104	03/01/2037	1.D FM
87342R-AF-1	Taco Bell Funding LLC-BELL 2018-1AW A2W		08/25/2022	PAYDOWN		2,500	2,500	2,500	2,501	.0	(1)	.0	(1)	.0	2,500	.0	.0	.0	86	11/25/2048	1.C FE
88156E-AB-2	Terwin Mortgage Trust 20-TMTS 2006-17HE		09/26/2022	PAYDOWN		13,429	13,424	11,458	14,242	.0	(817)	.0	(817)	.0	13,429	.0	.0	.0	524	01/25/2038	1.A FM
88157V-AB-3	Terwin Mortgage Trust 20-TMTS 2007-6ALT		09/26/2022	PAYDOWN		16,406	16,406	8,531	9,989	.0	6,417	.0	6,417	.0	16,406	.0	.0	.0	95	08/25/2038	1.A FM

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
88159D-AA-3	TES 2017-1 LLC-TES 2017-1A A		09/20/2022	PAYDOWN		2,881,417	2,881,417	2,864,997	2,871,529	.0	9,887	.0	9,887	.0	2,881,417	.0	.0	.0	62,383	10/20/2047	2.A FE
89655Y-AA-4	TRINITY RAIL LEASING L.P-SERIES 2009-1A		08/16/2022	PAYDOWN		15,715	15,715	15,715	15,718	.0	(2)	.0	(2)	.0	15,715	.0	.0	.0	661	11/16/2039	2.C FE
89656C-AA-1	Trinity Rail Leasing 201-TRL 2010-1A A		08/16/2022	PAYDOWN		45,154	45,154	47,070	46,372	.0	(1,218)	.0	(1,218)	.0	45,154	.0	.0	.0	1,466	10/16/2040	1.F FE
89657B-AA-2	Trinity Rail Leasing 201-TRL 2019-1A A		09/17/2022	PAYDOWN		77,559	77,559	73,803	74,620	.0	2,940	.0	2,940	.0	77,559	.0	.0	.0	1,906	04/17/2049	1.F FE
89657B-AB-0	Trinity Rail Leasing 201-TRL 2019-2A A1		09/17/2022	PAYDOWN		36,155	36,155	36,147	36,148	.0	.7	.0	.7	.0	36,155	.0	.0	.0	576	10/18/2049	1.F FE
90352W-AD-6	ITE Rail Fund Levered LP-SERIES 21-1A CL		09/28/2022	PAYDOWN		17,887	17,887	17,886	17,886	.0	.1	.0	.1	.0	17,887	.0	.0	.0	268	02/28/2051	1.F FE
90932Q-AA-4	UNITED AIR 2014-2 A PASS THRU TR-1ST LIE		09/03/2022	SINKING PAYMENT		27,428	27,428	27,428	27,436	.0	(8)	.0	(8)	.0	27,428	.0	.0	.0	1,029	09/03/2026	2.A FE
92212K-AA-4	Vantage Data Centers Iss-VDC 2019-1A A2		09/15/2022	PAYDOWN		2,500	2,500	2,500	2,500	.0	.0	.0	.0	.0	2,500	.0	.0	.0	53	07/15/2044	1.G FE
92539J-AA-3	Verus Securitization Tru-VERUS 2022-INV1		09/01/2022	PAYDOWN		66,259	66,259	66,258	.0	.0	.1	.0	.1	.0	66,259	.0	.0	.0	.0	08/01/2067	1.A FE
92539J-AB-1	Verus Securitization Tru-VERUS 2022-INV1		09/01/2022	PAYDOWN		13,252	13,252	13,252	.0	.0	.0	.0	.0	.0	13,252	.0	.0	.0	.0	08/01/2067	1.C FE
92925Y-AF-7	WaMu Mortgage Pass-Thru-WAMU 2007-HY1 2		09/01/2022	PAYDOWN		20,955	19,227	17,580	19,997	.0	(597)	.0	(597)	.0	20,955	.0	.0	.0	297	02/01/2037	3.B FM
93363B-AA-6	WaMu Mortgage Pass-Thru-WAMU 2006-AR19		09/01/2022	PAYDOWN		29,118	23,701	22,909	22,909	.0	1,448	.0	1,448	.0	29,118	.0	.0	.0	150	01/01/2047	1.D FM
93363P-AC-4	WaMu Mortgage Pass-Thru-WAMU 2006-AR14		09/01/2022	PAYDOWN		11,725	11,473	10,775	12,034	.0	(456)	.0	(456)	.0	11,725	.0	.0	.0	199	11/01/2036	3.B FM
93394F-ID-1	Washington Mutual Mortga-WMALT 2006-2 2C		09/01/2022	PAYDOWN		13,062	16,980	12,810	12,810	.0	3,041	.0	3,041	.0	13,062	.0	.0	.0	698	03/01/2036	1.D FM
93394N-AC-9	Washington Mutual Mortga-WMALT 2006-5 1A		09/01/2022	PAYDOWN		6,210	7,801	6,678	7,269	.0	829	657	172	.0	6,210	.0	.0	.0	284	07/01/2036	3.B FM
93394N-AR-6	Washington Mutual Mortga-WMALT 2006-5 2C		09/25/2022	PAYDOWN		2,355	2,970	2,346	1,270	.0	1,553	.0	1,553	.0	2,355	.0	.0	.0	24	07/25/2036	1.D FM
94989Y-AY-9	Wells Fargo Commercial M-WFCM 2016-C32 A		07/01/2022	PAYDOWN		19,562	19,562	19,757	19,629	.0	(68)	.0	(68)	.0	19,562	.0	.0	.0	414	01/01/2059	1.A
95002F-AA-2	Wells Fargo Mortgage Bac-WFMB 2019-4 A1		09/01/2022	PAYDOWN		53,538	53,538	54,491	54,683	.0	(1,145)	.0	(1,145)	.0	53,538	.0	.0	.0	1,306	09/01/2049	1.A
95002K-AA-1	Wells Fargo Mortgage Bac-WFMB 2020-1 A1		09/01/2022	PAYDOWN		5,544	5,544	5,610	5,639	.0	(95)	.0	(95)	.0	5,544	.0	.0	.0	112	12/01/2049	1.A
95058X-AG-3	Wendy's Funding LLC-WEN 2019-1A A21		09/15/2022	PAYDOWN		7,500	7,500	7,500	7,500	.0	.0	.0	.0	.0	7,500	.0	.0	.0	213	06/15/2049	2.B FE
96034L-AA-9	Westgate Resorts 2020-1 -WESTR 2020-1A A		09/01/2022	PAYDOWN		60,179	60,179	60,100	60,154	.0	.0	.0	.0	.0	60,179	.0	.0	.0	1,086	03/01/2034	1.A FE
96928*-CQ-8	William Blair & Company, Trust Certificat		09/15/2022	SINKING PAYMENT		9,613	9,613	9,613	9,613	.0	.0	.0	.0	.0	9,613	.0	.0	.0	426	06/15/2033	2.B
96928*-CR-6	William Blair & Company, Trust Certificat		09/15/2022	SINKING PAYMENT		11,769	11,769	11,769	11,769	.0	.0	.0	.0	.0	11,769	.0	.0	.0	523	05/15/2034	2.B
97064F-AA-3	Willis Engine Structured-WESTF 2020-A A		09/15/2022	PAYDOWN		29,036	29,036	29,036	29,036	.0	.0	.0	.0	.0	29,036	.0	.0	.0	644	03/15/2045	1.F FE
974153-AB-4	Wingstop Funding LLC-WSTOP 2020-1A A2		09/05/2022	PAYDOWN		3,750	3,750	3,750	3,750	.0	.0	.0	.0	.0	3,750	.0	.0	.0	80	12/05/2050	2.B FE
97652P-AL-5	WinWater Mortgage Loan T-WIN 2014-1 A11		09/01/2022	PAYDOWN		11,446	11,446	11,375	11,381	.0	.66	.0	.66	.0	11,446	.0	.0	.0	284	06/01/2044	1.A
98920M-AA-0	ZAXBY'S FUNDING LLC-ZAXBY 2021-1A A2		07/30/2022	PAYDOWN		10,163	10,163	9,826	.0	.0	336	.0	336	.0	10,163	.0	.0	.0	165	07/30/2051	2.B FE
05492A-AJ-0	BFNS 2017-1-BFNS 2017-1A AR	D	07/25/2022	PAYDOWN		604,317	604,317	604,317	604,317	.0	.0	.0	.0	.0	604,317	.0	.0	.0	14,993	01/25/2029	1.B FE
05492K-AA-7	BDS 2019-FL4 LTD-BDS 2019-FL4 A	D	09/16/2022	PAYDOWN		924,488	924,488	861,402	910,773	.0	13,715	.0	13,715	.0	924,488	.0	.0	.0	13,912	08/15/2036	1.A FE
05492Q-AA-4	BDS 2020-FL5 LTD-BDS 2020-FL5 A	D	08/18/2022	PAYDOWN		477,894	477,894	478,406	478,136	.0	(243)	.0	(243)	.0	477,894	.0	.0	.0	5,716	02/16/2037	1.A FE
05587T-AA-4	BSPT 2019-FL5 Issuer LT-BSPT 2019-FL5	D	09/15/2022	PAYDOWN		417,882	418,019	417,937	417,937	.0	(55)	.0	(55)	.0	417,882	.0	.0	.0	6,353	05/15/2029	1.A FE
244608-AA-3	Deerpath Capital CLO 201-DPATH 2018-1A A	D	07/06/2022	PAYDOWN		1,000,000	1,000,000	1,000,000	1,000,108	.0	(108)	.0	(108)	.0	1,000,000	.0	.0	.0	15,755	01/15/2031	1.A FE
244608-AJ-4	Deerpath Capital CLO 201-DPATH 2018-1A A	D	07/15/2022	PAYDOWN		3,000,000	3,000,000	3,000,000	3,000,546	.0	(546)	.0	(546)	.0	3,000,000	.0	.0	.0	98,441	01/15/2031	1.A FE
268317-AU-8	Electricite de France SA-SENIOR UNSECURE	D	08/10/2022	VARIOUS		3,411,224	3,000,000	2,963,640	2,973,925	.0	2,052	.0	2,052	.0	3,405,711	.0	5,513	5,513	118,661	09/21/2028	2.A FE
28851Q-AE-3	Ellington Clo I Ltd-EQLO 2017-1A AR	D	07/15/2022	PAYDOWN		119,691	119,691	119,691	119,677	.0	.15	.0	.15	.0	119,691	.0	.0	.0	1,895	10/15/2029	1.A FE
28852E-AA-7	Ellington Clo II Ltd-EQLO 2017-2A A	D	08/15/2022	PAYDOWN		328,788	328,788	328,788	328,574	.0	214	.0	214	.0	328,788	.0	.0	.0	4,308	02/15/2029	1.A FE
30312U-AA-1	FS Rialto 2019-FL1-FSRIA 2019-FL1 A	D	08/16/2022	PAYDOWN		266,860	266,860	266,860	266,860	.0	.0	.0	.0	.0	266,860	.0	.0	.0	5,244	12/16/2036	1.A FE
381362-AL-6	GoldenTree Credit Oppor1-GTCOP 2012-1A A	D	09/15/2022	PAYDOWN		208,833	208,833	208,827	208,833	.0	.0	.0	.0	.0	208,833	.0	.0	.0	7,126	06/15/2034	1.A FE
38175N-AA-6	Golub Capital Partners C-GOCAP 2015-25A	D	08/05/2022	PAYDOWN		9,097	9,097	9,098	9,097	.0	(1)	.0	(1)	.0	9,097	.0	.0	.0	137	05/05/2030	1.A FE
390556-AL-2	Great Lakes CLO 2014-1 L-GRTLK 2014-1A A	D	07/15/2022	PAYDOWN		237,587	237,587	237,587	237,596	.0	(10)	.0	(10)	.0	237,587	.0	.0	.0	3,762	10/15/2029	1.A FE
440405-AE-8	HORZN 2018-1 A	C	09/15/2022	PAYDOWN		9,421	9,421	9,420	9,421	.0	.0	.0	.0	.0	9,421	.0	.0	.0	289	12/15/2038	2.A FE
44040H-AA-0	Horizon Aircraft Finance-HORZN 2019-1 A	D	09/15/2022	PAYDOWN		23,248	23,248	23,248	23,249	.0	(1)	.0	(1)	.0	23,248	.0	.0	.0	595	07/15/2039	2.B FE
44962L-AF-4	IHS Markit Ltd-SENIOR UNSECURED	D	08/24/2022	GOLDMAN		1,960,000	2,000,000	1,992,560	1,994,808	.0	450	.0	450	.0	1,995,258	.0	(35,258)	(35,258)	101,597	0	

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
898203-AA-2	TruPS Financials Note Se-TFINS 2017-2A A	D	09/20/2022	PAYDOWN		250,000	250,000	245,000	245,768	.0	4,232	.0	4,232	.0	250,000	.0	.0	.0	5,040	09/20/2039	1.D FE
90261A-AB-8	UBS AG/Stamford CT-SUBORDINATED	D	08/17/2022	MATURITY		1,000,000	1,000,000	1,015,000	1,001,324	.0	(1,324)	.0	(1,324)	.0	1,000,000	.0	.0	.0	76,250	08/17/2022	2.A FE
96525W-AC-7	WhiteHorse X Ltd-WITEH 2015-10A B2	D	07/17/2022	PAYDOWN		434,902	434,902	434,902	434,902	.0	.0	.0	.0	.0	434,902	.0	.0	.0	25,787	04/17/2027	1.A FE
000000-00-0	Garrison Funding 2015-1RR Ltd	D	09/02/2022	PAYDOWN		140,574	140,574	140,574	140,574	.0	.0	.0	.0	.0	140,574	.0	.0	.0	.0	09/22/2029	1.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						59,832,740	59,753,563	58,716,214	53,854,600	179	507,371	16,678	490,872	0	59,923,980	17,395	(108,635)	(91,240)	1,870,439	XXX	XXX
14387R-40-1	Carolina First Mortgage -SUBORDINATED		09/28/2022	DIRECT		.0	.0	.0	.0	.0	281,075	.0	281,075	.0	.0	.0	.0	.0	.0	01/31/2031	1.
1309999999. Subtotal - Bonds - Hybrid Securities						0	0	0	0	0	281,075	0	281,075	0	0	0	0	0	0	XXX	XXX
2509999997. Total - Bonds - Part 4						68,463,106	68,383,929	67,377,955	62,498,903	179	788,345	16,678	771,846	0	68,568,184	17,396	(122,472)	(105,076)	2,190,316	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						68,463,106	68,383,929	67,377,955	62,498,903	179	788,345	16,678	771,846	0	68,568,184	17,396	(122,472)	(105,076)	2,190,316	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6009999999 - Totals						68,463,106	XXX	67,377,955	62,498,903	179	788,345	16,678	771,846	0	68,568,184	17,396	(122,472)	(105,076)	2,190,316	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
145230 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078 ..	.01/06/2022 ..	.01/06/2023 ..	5,635,260 ..	4696.05000000 ..		428,844 ..	0 ..	115,142 ..		543 ..	0 ..	0 ..	(313,702) ..				0001
145238 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078 ..	.01/06/2022 ..	.01/06/2023 ..	1,878,420 ..	4696.05000000 ..		142,948 ..	0 ..	38,381 ..		193 ..	0 ..	0 ..	(104,567) ..				0001
145244 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078 ..	.01/06/2022 ..	.01/06/2023 ..	939,210 ..	4696.05000000 ..		71,474 ..	0 ..	19,190 ..		160 ..	0 ..	0 ..	(52,284) ..				0001
145246 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A.	E570DZIWZ7FF32WIEFA76 ..	.01/06/2022 ..	.01/06/2023 ..	5,707,125 ..	4696.05000000 ..		446,320 ..	0 ..	119,834 ..		690 ..	0 ..	0 ..	(326,486) ..				0001
145255 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A.	E570DZIWZ7FF32WIEFA76 ..	.01/06/2022 ..	.01/06/2023 ..	2,238,188 ..	4696.05000000 ..		175,035 ..	0 ..	46,996 ..		287 ..	0 ..	0 ..	(128,040) ..				0001
145256 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A.	E570DZIWZ7FF32WIEFA76 ..	.01/06/2022 ..	.01/06/2023 ..	1,238,656 ..	4696.05000000 ..		96,868 ..	0 ..	26,008 ..		209 ..	0 ..	0 ..	(70,860) ..				0001
145298 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	SOCIETE GENERAL	02RNE81BXP4ROTDBPU41 ..	.01/06/2022 ..	.01/06/2023 ..	6,526,425 ..	4696.05000000 ..		509,061 ..	0 ..	136,679 ..			0 ..	0 ..	(372,382) ..				0001
145763 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09 ..	.01/20/2022 ..	.01/20/2023 ..	5,758,127 ..	4482.73000000 ..		268,905 ..	0 ..	82,513 ..		0 ..	0 ..	0 ..	(186,391) ..				0001
145767 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09 ..	.01/20/2022 ..	.01/20/2023 ..	3,980,458 ..	4482.73000000 ..		320,029 ..	0 ..	98,201 ..		1,409 ..	0 ..	0 ..	(221,828) ..				0001
145783 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078 ..	.01/20/2022 ..	.01/20/2023 ..	2,241,365 ..	4482.73000000 ..		174,380 ..	0 ..	53,508 ..		1,003 ..	0 ..	0 ..	(120,872) ..				0001
145786 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078 ..	.01/20/2022 ..	.01/20/2023 ..	1,344,819 ..	4482.73000000 ..		104,628 ..	0 ..	32,105 ..		1,048 ..	0 ..	0 ..	(72,523) ..				0001
145833 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078 ..	.01/20/2022 ..	.01/20/2023 ..	5,827,549 ..	4482.73000000 ..		453,388 ..	0 ..	139,122 ..		3,248 ..	0 ..	0 ..	(314,266) ..				0001
145837 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078 ..	.01/20/2022 ..	.01/20/2023 ..	1,344,819 ..	4482.73000000 ..		104,628 ..	0 ..	32,105 ..		832 ..	0 ..	0 ..	(72,523) ..				0001
146415 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL	W22LR0WP21HZNB6K528 ..	.02/04/2022 ..	.02/06/2023 ..	6,076,614 ..	4500.53000000 ..		300,792 ..	0 ..	105,728 ..		5 ..	0 ..	0 ..	(195,064) ..				0001
146426 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFQFNF3BB653 ..	.02/04/2022 ..	.02/06/2023 ..	5,409,009 ..	4500.53000000 ..		472,331 ..	0 ..	166,024 ..		2,757 ..	0 ..	0 ..	(306,307) ..				0001
146449 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078 ..	.02/04/2022 ..	.02/06/2023 ..	1,800,212 ..	4500.53000000 ..		146,356 ..	0 ..	51,444 ..		988 ..	0 ..	0 ..	(94,912) ..				0001
146451 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078 ..	.02/04/2022 ..	.02/06/2023 ..	6,300,742 ..	4500.53000000 ..		512,246 ..	0 ..	180,054 ..		4,491 ..	0 ..	0 ..	(332,192) ..				0001

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SCHEDULE DB - PART A - SECTION 1

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

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146453 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	02/04/2022	02/06/2023	2,700,318	4500.53000000	219,534	0	77,166	2,183	0	(142,368)	0001
146455 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	02/04/2022	02/06/2023	900,106	4500.53000000 .....	.....	73,178	0	25,722 .....	.....	891	0 .....	.....	(47,456) .....	.....	.....	.....	0001
146457 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	02/04/2022	02/06/2023	900,106	4500.53000000 .....	.....	73,178	0	25,722 .....	.....	932	0 .....	.....	(47,456) .....	.....	.....	.....	0001
147095 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023	4,972,751	4348.87000000 .....	.....	431,084	0	165,801 .....	.....	6,075	0 .....	.....	(265,282) .....	.....	.....	.....	0001
147097 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL	W22LR0WP21HZNBB6K528	02/18/2022	02/17/2023	5,751,896	4348.87000000 .....	.....	309,452	0	119,020 .....	.....	88	0 .....	.....	(190,432) .....	.....	.....	.....	0001
147113 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023	1,419,055	4348.87000000 .....	.....	123,017	0	47,314 .....	.....	1,963	0 .....	.....	(75,703) .....	.....	.....	.....	0001
147129 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023	4,638,031	4348.87000000 .....	.....	402,067	0	154,641 .....	.....	7,981	0 .....	.....	(247,426) .....	.....	.....	.....	0001
147131 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023	2,524,038	4348.87000000 .....	.....	218,807	0	84,156 .....	.....	4,864	0 .....	.....	(134,650) .....	.....	.....	.....	0001
147146 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	02/18/2022	02/17/2023	1,304,661	4348.87000000 .....	.....	111,156	0	42,752 .....	.....	3,492	0 .....	.....	(68,404) .....	.....	.....	.....	0001
147148 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	02/18/2022	02/17/2023	1,304,661	4348.87000000 .....	.....	111,156	0	42,752 .....	.....	3,645	0 .....	.....	(68,404) .....	.....	.....	.....	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	0	73,035 .....	.....	5,472	0 .....	.....	(99,594) .....	.....	.....	.....	0001
147846 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	03/04/2022	03/03/2023	4,328,870	4328.87000000 .....	.....	398,690	0	168,677 .....	.....	9,816	0 .....	.....	(230,013) .....	.....	.....	.....	0001
147853 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	03/04/2022	03/03/2023	3,030,209	4328.87000000 .....	.....	279,083	0	118,074 .....	.....	7,931	0 .....	.....	(161,009) .....	.....	.....	.....	0001
147864 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	03/04/2022	03/03/2023	5,980,085	4328.87000000 .....	.....	361,795	0	153,067 .....	.....	140	0 .....	.....	(208,728) .....	.....	.....	.....	0001
147907 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A.	E570DZVZ7FF32WEFA76	03/04/2022	03/03/2023	1,559,717	4328.87000000 .....	.....	141,885	0	60,028 .....	.....	2,685	0 .....	.....	(81,857) .....	.....	.....	.....	0001
147910 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	03/04/2022	03/03/2023	4,764,412	4328.87000000 .....	.....	432,541	0	182,998 .....	.....	7,394	0 .....	.....	(249,543) .....	.....	.....	.....	0001
148465 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	03/18/2022	03/20/2023	4,909,432	4463.12000000 .....	.....	427,119	0	199,012 .....	.....	5,672	0 .....	.....	(228,107) .....	.....	.....	.....	0001
148473 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	03/18/2022	03/20/2023	2,677,872	4463.12000000	232,974	0	108,552	4,965	0	(124,422)	0001

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SCHEDULE DB - PART A - SECTION 1

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148485 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.03/18/2022	.03/20/2023		.6,502,077	.4463.12000000		.357,614	.0	.166,627		.47		.0	(190,987)				0001
148488 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	.03/18/2022	.03/20/2023		.1,400,582	.4463.12000000		.115,797	.0	.53,954		.1,567		.0	(61,842)				0001
148500 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	.03/18/2022	.03/20/2023		.4,353,223	.4463.12000000		.359,914	.0	.167,698		.6,487		.0	(192,216)				0001
148511 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	SOCIETE GENERAL . 02RNE81BXP4R0TD8PU41	.03/18/2022	.03/20/2023		.1,886,379	.4463.12000000		.165,058	.0	.76,907		.4,176		.0	(88,151)				0001
149334 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. . E570DZIZ7FF32TWFA76	.04/06/2022	.04/06/2023		.8,673,448	.4481.15000000		.785,326	.0	.404,497		.14,781		.0	(380,829)				0001
149352 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	ROYAL BANK OF CANADA . ES71P3U3RH1GC71XBU11	.04/06/2022	.04/06/2023		.1,099,297	.4481.15000000		.100,036	.0	.51,525		.2,749		.0	(48,511)				0001
149356 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO . 9R7GPTS07KV3UQJZ0078	.04/06/2022	.04/06/2023		.6,721,725	.4481.15000000		.594,195	.0	.306,051		.8,455		.0	(288,144)				0001
149357 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	ROYAL BANK OF CANADA . ES71P3U3RH1GC71XBU11	.04/06/2022	.04/06/2023		.1,355,830	.4481.15000000		.123,381	.0	.63,549		.3,520		.0	(59,831)				0001
149360 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO . 9R7GPTS07KV3UQJZ0078	.04/06/2022	.04/06/2023		.1,792,460	.4481.15000000		.158,452	.0	.81,614		.3,579		.0	(76,838)				0001
149392 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	ROYAL BANK OF CANADA . ES71P3U3RH1GC71XBU11	.04/06/2022	.04/06/2023		.7,701,288	.4481.15000000		.402,777	.0	.207,458		.41		.0	(195,319)				0001
149986 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO . 9R7GPTS07KV3UQJZ0078	.04/20/2022	.04/20/2023		.5,797,285	.4459.45000000		.510,159	.0	.282,335		.9,115		.0	(227,824)				0001
149989 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO . 9R7GPTS07KV3UQJZ0078	.04/20/2022	.04/20/2023		.1,783,780	.4459.45000000		.156,972	.0	.86,872		.3,033		.0	(70,100)				0001
149991 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO . 9R7GPTS07KV3UQJZ0078	.04/20/2022	.04/20/2023		.5,797,285	.4459.45000000		.510,159	.0	.282,335		.14,068		.0	(227,824)				0001
149993 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO . 9R7GPTS07KV3UQJZ0078	.04/20/2022	.04/20/2023		.1,337,835	.4459.45000000		.117,729	.0	.65,154		.3,835		.0	(52,575)				0001
149995 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO . 9R7GPTS07KV3UQJZ0078	.04/20/2022	.04/20/2023		.1,337,835	.4459.45000000		.117,729	.0	.65,154		.4,066		.0	(52,575)				0001
149997 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO . 9R7GPTS07KV3UQJZ0078	.04/20/2022	.04/20/2023		.1,337,835	.4459.45000000		.117,729	.0	.65,154		.4,352		.0	(52,575)				0001
150018 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.04/20/2022	.04/20/2023		.6,877,660	.4459.45000000		.612,799	.0	.339,138		.152		.0	(273,661)				0001
150391 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	.05/06/2022	.05/05/2023		.5,498,421	.4123.34000000		.533,395	.0	.317,985		.26,546		.0	(215,409)				0001
150401 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. . E570DZIZ7FF32TWFA76	.05/06/2022	.05/05/2023		.1,004,220	.4123.34000000		.102,070	.0	.60,849		.9,410		.0	(41,221)				0001
150403 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.05/06/2022	.05/05/2023		.1,199,793	.4123.34000000		.121,539	.0	.72,456		.11,761		.0	(49,083)				0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
150411 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	G5GSEF7VJP5170UK5573 05/06/2022	05/05/2023		1,198,682	4123.34000000		121,426	0	72,389		13,431	0		(49,038)				0001
150424 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	9R7GPTS07KV3UQJZ0078 05/06/2022	05/05/2023		7,834,346	4123.34000000		693,348	0	413,342		54,113	0		(280,006)				0001
150426 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	9R7GPTS07KV3UQJZ0078 05/06/2022	05/05/2023		824,668	4123.34000000		72,984	0	43,510		6,813	0		(29,474)				0001
150429 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	9R7GPTS07KV3UQJZ0078 05/06/2022	05/05/2023		824,668	4123.34000000		72,984	0	43,510		7,294	0		(29,474)				0001
150449 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	G5GSEF7VJP5170UK5573 05/06/2022	05/05/2023		8,213,397	4123.34000000		832,017	0	496,010		9,845	0		(336,007)				0001
151044 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPF6FNF3BB653 05/20/2022	05/19/2023		2,017,667	3901.36000000		206,868	0	131,282		30,353	0		(75,586)				0001
151048 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPF6FNF3BB653 05/20/2022	05/19/2023		2,201,144	3901.36000000		225,680	0	143,220		41,061	0		(82,460)				0001
151071 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	9R7GPTS07KV3UQJZ0078 05/20/2022	05/19/2023		4,291,496	3901.36000000		441,166	0	279,971		32,193	0		(161,195)				0001
151073 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	9R7GPTS07KV3UQJZ0078 05/20/2022	05/19/2023		6,632,312	3901.36000000		681,802	0	432,682		76,081	0		(249,120)				0001
151095 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	G5GSEF7VJP5170UK5573 05/20/2022	05/19/2023		6,646,193	3901.36000000		411,399	0	261,080		43,809	0		(150,319)				0001
151612 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	E570DZIWZ7FF32WIFA76 06/06/2022	06/06/2023		5,531,352	4121.43000000		540,309	0	368,594		28,557	0		(171,715)				0001
151650 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	THROUGH CBO ROYAL BANK OF CANADA	9R7GPTS07KV3UQJZ0078 06/06/2022	06/06/2023		1,236,429	4121.43000000		119,562	0	81,564		12,146	0		(37,998)				0001
151660 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	ES71P3U3RH1GC71XBU11	06/06/2022	06/06/2023		8,018,041	4121.43000000		792,182	0	540,420		63,163	0		(251,762)				0001
151672 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	G5GSEF7VJP5170UK5573 06/06/2022	06/06/2023		3,186,909	4121.43000000		311,952	0	212,811		38,617	0		(99,141)				0001
151678 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	E570DZIWZ7FF32WIFA76 06/06/2022	06/06/2023		926,297	4121.43000000		90,587	0	61,797		12,088	0		(28,789)				0001
151701 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	G5GSEF7VJP5170UK5573 06/06/2022	06/06/2023		8,946,473	4121.43000000		526,695	0	359,307		15,123	0		(167,388)				0001
152995 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	ROYAL BANK OF CANADA	ES71P3U3RH1GC71XBU11 06/17/2022	06/20/2023		7,264,395	3674.84000000		482,356	0	344,727		112,452	0		(137,629)				0001
153000 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	E570DZIWZ7FF32WIFA76 06/17/2022	06/20/2023		3,811,032	3674.84000000		408,840	0	292,188		41,683	0		(116,653)				0001
153005 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	E570DZIWZ7FF32WIFA76 06/17/2022	06/20/2023		6,720,595	3674.84000000		720,973	0	515,261		117,727	0		(205,712)				0001
153022 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	9R7GPTS07KV3UQJZ0078 06/17/2022	06/20/2023		4,409,808	3674.84000000		464,352	0	331,860		42,150	0		(132,492)				0001

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153026 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	06/17/2022	06/20/2023		1,469,936	3674.84000000		154,784	0	110,620		28,605	0		(44,164)				0001	
153028 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	06/17/2022	06/20/2023		1,469,936	3674.84000000		154,784	0	110,620		36,244	0		(44,164)				0001	
153796 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	07/06/2022	07/06/2023		6,152,128	3845.08000000		630,592	0	482,014		53,498	0		(148,578)				0001	
153802 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	07/06/2022	07/06/2023		6,429,929	3845.08000000		675,588	0	516,409		85,111	0		(159,180)				0001	
153807 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A.	07/06/2022	07/06/2023		1,070,093	3845.08000000		110,032	0	84,107		17,110	0		(25,925)				0001	
153809 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A.	07/06/2022	07/06/2023		1,109,977	3845.08000000		114,201	0	87,293		21,941	0		(26,908)				0001	
153814 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A.	07/06/2022	07/06/2023		1,342,391	3845.08000000		138,151	0	105,600		31,038	0		(32,551)				0001	
153823 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC	07/06/2022	07/06/2023		7,452,400	3845.08000000		447,144	0	341,790		70,504	0		(105,354)				0001	
154446 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	ROYAL BANK OF CANADA	07/20/2022	07/20/2023		6,568,731	3959.90000000		398,065	0	319,543		45,052	0		(78,522)				0001	
154449 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	07/20/2022	07/20/2023		4,355,890	3959.90000000		445,170	0	357,356		32,693	0		(87,814)				0001	
154475 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	07/20/2022	07/20/2023		1,979,950	3959.90000000		202,350	0	162,434		15,769	0		(39,916)				0001	
154491 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	07/20/2022	07/20/2023		1,187,970	3959.90000000		121,410	0	97,461		13,722	0		(23,949)				0001	
154497 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	07/20/2022	07/20/2023		1,583,960	3959.90000000		161,880	0	129,948		21,849	0		(31,932)				0001	
154503 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	07/20/2022	07/20/2023		1,583,960	3959.90000000		161,880	0	129,947		22,909	0		(31,932)				0001	
154505 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	07/20/2022	07/20/2023		3,563,910	3959.90000000		364,230	0	292,382		53,097	0		(71,848)				0001	
154510 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	07/20/2022	07/20/2023		1,583,960	3959.90000000		161,880	0	129,948		25,771	0		(31,932)				0001	
154520 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	07/20/2022	07/20/2023		1,187,970	3959.90000000		121,410	0	97,461		20,997	0		(23,949)				0001	

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154526 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	07/20/2022	07/20/2023		1,187,970	3959.90000000		121,410	0	97,461		24,413	0		(23,949)				0001
155063 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A.	E570DZWZFF32WIEFA76	08/05/2022	08/04/2023	6,781,421	4145.19000000		677,751	0	573,482		38,455	0		(104,269)				0001
155070 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A.	E570DZWZFF32WIEFA76	08/05/2022	08/04/2023	6,026,587	4145.19000000		602,311	0	509,648		51,761	0		(92,663)				0001
155072 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	08/05/2022	08/04/2023	1,293,420	4145.19000000		129,342	0	109,443		13,032	0		(19,899)				0001
155079 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	08/05/2022	08/04/2023	3,167,732	4145.19000000		316,773	0	268,039		41,131	0		(48,734)				0001
155124 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCJFXT09	08/05/2022	08/04/2023	6,497,901	4145.19000000		380,777	0	322,196		18,501	0		(58,581)				0001
155162 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	08/05/2022	08/04/2023		829,038	4145.19000000		82,324	0	69,659		5,001	0		(12,665)				0001
155754 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON	ROMUJISFPUBMPRO8K5P83	08/19/2022	08/18/2023	1,049,139	4228.48000000		104,756	0	92,669		5,319	0		(12,087)				0001
155758 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	08/19/2022	08/18/2023	6,135,032	4228.48000000		368,102	0	325,629		11,099	0		(42,473)				0001
155759 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON	ROMUJISFPUBMPRO8K5P83	08/19/2022	08/18/2023	1,653,942	4228.48000000		165,146	0	146,091		8,770	0		(19,055)				0001
155762 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	08/19/2022	08/18/2023	3,136,837	4228.48000000		313,684	0	277,489		24,342	0		(36,194)				0001
155765 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	08/19/2022	08/18/2023	1,018,166	4228.48000000		101,817	0	90,069		9,071	0		(11,748)				0001
155767 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	08/19/2022	08/18/2023	2,821,332	4228.48000000		282,133	0	249,579		26,029	0		(32,554)				0001
155770 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	08/19/2022	08/18/2023	1,165,958	4228.48000000		116,596	0	103,142		11,722	0		(13,453)				0001
155772 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	08/19/2022	08/18/2023	1,510,461	4228.48000000		151,046	0	133,618		16,762	0		(17,428)				0001
155774 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	08/19/2022	08/18/2023	1,310,922	4228.48000000		131,092	0	115,966		16,550	0		(15,126)				0001
156462 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/06/2022	09/06/2023		1,172,457	3908.19000000		122,286	0	114,245		9,978	0		(8,041)				0001
156468 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/06/2022	09/06/2023		1,563,276	3908.19000000		163,048	0	152,327		14,185	0		(10,721)				0001
156472 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/06/2022	09/06/2023		3,126,552	3908.19000000		326,096	0	304,654		40,928	0		(21,442)				0001
156475 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/06/2022	09/06/2023		1,172,457	3908.19000000		122,286	0	114,245		18,208	0		(8,041)				0001
156478 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/06/2022	09/06/2023		3,908,190	3908.19000000		407,620	0	380,818		63,338	0		(26,802)				0001

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156482 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/06/2022	09/06/2023		1,563,276	3908.19000000		163,048	0	152,327		27,329		0	(10,721)				0001	
156485 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/06/2022	09/06/2023		2,735,733	3908.19000000		285,334	0	266,572		53,017		0	(18,762)				0001	
156488 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/06/2022	09/06/2023		1,172,457	3908.19000000		122,286	0	114,245		23,963		0	(8,041)				0001	
156494 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON	09/06/2022	09/06/2023		5,866,254	3908.19000000		377,904	0	353,056		49,996		0	(24,848)				0001	
156925 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON	09/20/2022	09/20/2023		5,902,463	3855.93000000		652,045	0	634,181		51,455		0	(17,864)				0001	
156931 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	09/20/2022	09/20/2023		2,879,896	3855.93000000		324,890	0	315,989		44,874		0	(8,901)				0001	
156974 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON	09/20/2022	09/20/2023		5,603,391	3855.93000000		372,009	0	361,817		56,144		0	(10,192)				0001	
157010 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/20/2022	09/20/2023		5,398,302	3855.93000000		436,716	0	424,751		59,246		0	(11,965)				0001	
157023 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/20/2022	09/20/2023		1,542,372	3855.93000000		124,776	0	121,357		31,308		0	(3,419)				0001	
141598 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	10/06/2021	10/06/2022		2,618,130	4363.55000000	211,020		0	4,047				0	(157,253)				0001	
141600 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	10/06/2021	10/06/2022		1,309,065	4363.55000000	105,510		0	2,023				0	(78,627)				0001	
141602 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	10/06/2021	10/06/2022		1,745,420	4363.55000000	140,680		0	2,698				0	(104,836)				0001	
141603 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	10/06/2021	10/06/2022		1,745,420	4363.55000000	140,680		0	2,698				0	(104,836)				0001	
142238 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	N.A. WELLS FARGO BANK,	10/06/2021	10/06/2022		6,646,428	4363.55000000	301,084		0	5,774				0	(224,369)				0001	
142840 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	10/06/2021	10/06/2022		1,161,272	4363.55000000	87,835		0	1,685				0	(65,455)				0001	
142847 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	N.A. WELLS FARGO BANK,	10/06/2021	10/06/2022		6,428,644	4363.55000000	490,504		0	9,407				0	(365,526)				0001	
142851 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	N.A. WELLS FARGO BANK,	10/06/2021	10/06/2022		2,738,302	4363.55000000	208,933		0	4,007				0	(155,698)				0001	
141905 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	10/20/2021	10/20/2022		907,238	4536.19000000	61,510		0	3,539		5		0	(45,838)				0001	

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

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141906 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	1,360,857	4536.19000000	92,265		0	5,308		7		0	(68,756)				0001	
142240 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	SOCIETE GENERAL MORGAN STANLEY & CO. INTERNATIONAL	02RNE81BXP4R0TD8PU41	10/20/2021	10/20/2022	6,193,215	4536.19000000	251,445		0	14,467				0	(187,378)				0001	
142655 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	PLC MORGAN STANLEY & CO. INTERNATIONAL	4PQUHN3JPFGFNF3BB653	10/20/2021	10/20/2022	2,574,016	4536.19000000	178,743		0	10,284		3		0	(133,200)				0001	
142658 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	PLC MORGAN STANLEY & CO. INTERNATIONAL	4PQUHN3JPFGFNF3BB653	10/20/2021	10/20/2022	7,318,780	4536.19000000	508,227		0	29,240		10		0	(378,734)				0001	
142659 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	PLC MORGAN STANLEY & CO. INTERNATIONAL	4PQUHN3JPFGFNF3BB653	10/20/2021	10/20/2022	2,701,573	4536.19000000	187,600		0	10,793		4		0	(139,801)				0001	
142662 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	PLC MORGAN STANLEY & CO. INTERNATIONAL	4PQUHN3JPFGFNF3BB653	10/20/2021	10/20/2022	1,589,526	4536.19000000	110,380		0	6,351		2		0	(82,256)				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	4697.53000000	224,588		0	22,212		21		0	(167,824)				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	4697.53000000	513,344		0	50,770		60		0	(383,598)				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	4697.53000000	224,588		0	22,212		28		0	(167,824)				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	4697.53000000	64,168		0	6,346		8		0	(47,950)				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	4697.53000000	64,168		0	6,346		8		0	(47,950)				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	4697.53000000	96,252		0	9,519		13		0	(71,925)				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	4697.53000000	128,336		0	12,693		19		0	(95,899)				0001	
143748 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCJFXTO9	11/05/2021	11/04/2022	7,538,524	4697.53000000	298,526		0	29,525				0	(223,074)				0001	
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		0	14,074		46		0	(76,565)				0001	
143683 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	11/19/2021	11/18/2022	1,409,388	4697.96000000	102,462		0	14,074		51		0	(76,565)				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		0	28,013		43		0	(152,392)				0001	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
143818 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BANK OF AMERICA, N.A.	B4TYDEB6KMZ0031MB27	11/19/2021	11/18/2022	1,796,903	.4697.96000000	134,229		.0	18,438		.30		.0	(100,303)				0001
143827 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BANK OF AMERICA, N.A.	B4TYDEB6KMZ0031MB27	11/19/2021	11/18/2022	6,479,631	.4697.96000000	484,029		.0	66,488		.133		.0	(361,692)				0001
143835 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BANK OF AMERICA, N.A.	B4TYDEB6KMZ0031MB27	11/19/2021	11/18/2022	2,342,711	.4697.96000000	175,001		.0	24,039		.51		.0	(130,770)				0001
143891 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	G5GSEF7VJP5170UK5573	11/19/2021	11/18/2022	5,606,163	.4697.96000000	224,247		.0	30,803				.0	(167,569)				0001
144170 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	9R7GPTS07KV3UQJZ0078	12/06/2021	12/06/2022	5,050,837	.4591.67000000	426,800		.0	79,513		.333		.0	(318,054)				0001
144175 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	9R7GPTS07KV3UQJZ0078	12/06/2021	12/06/2022	1,836,668	.4591.67000000	155,200		.0	28,914		.137		.0	(115,656)				0001
144178 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	THROUGH CBO	9R7GPTS07KV3UQJZ0078	12/06/2021	12/06/2022	5,969,171	.4591.67000000	504,400		.0	93,970		.548		.0	(375,882)				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		.0	36,882		.265		.0	(147,526)				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		.0	14,074		.96		.0	(56,297)				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		.0	35,069		.203		.0	(140,276)				0001
144241 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	WELLS FARGO BANK, N.A.	KB1H1DSPPFMVMCJFXTO9	12/06/2021	12/06/2022	7,271,610	.4591.67000000	367,216		.0	68,413				.0	(273,652)				0001
144708 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	SOCIETE GENERAL X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	02RNE81BXP4ROT8PU41	12/20/2021	12/20/2022	5,936,211	.4568.02000000	105,071		.0	23,605				.0	(78,299)				0001
144727 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	9R7GPTS07KV3UQJZ0078	12/20/2021	12/20/2022	4,568,020	.4568.02000000	375,950		.0	84,460		.588		.0	(280,160)				0001
144729 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	9R7GPTS07KV3UQJZ0078	12/20/2021	12/20/2022	6,395,228	.4568.02000000	526,330		.0	118,244		1,074		.0	(392,224)				0001
144731 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	9R7GPTS07KV3UQJZ0078	12/20/2021	12/20/2022	1,370,406	.4568.02000000	112,785		.0	25,338		.334		.0	(84,048)				0001
144733 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	THROUGH CBO	9R7GPTS07KV3UQJZ0078	12/20/2021	12/20/2022	913,604	.4568.02000000	75,190		.0	16,892		.235		.0	(56,032)				0001
144738 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A.	E570DZVZ7FF32TWEFA76	12/20/2021	12/20/2022	2,396,526	.4568.02000000	198,945		.0	44,695		.389		.0	(148,255)				0001
OAC 3901-1-67 Equity Options Adjustment																(11,112,062)						
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										9,426,390	36,136,847	0	23,922,002	XXX	2,491,073	(11,112,062)	0	(20,383,611)	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										9,426,390	36,136,847	0	23,922,002	XXX	2,491,073	(11,112,062)	0	(20,383,611)	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										9,426,390	36,136,847	0	23,922,002	XXX	2,491,073	(11,112,062)	0	(20,383,611)	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

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0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										9,426,390	36,136,847	0	23,922,002	XXX	2,491,073	(11,112,062)	0	(20,383,611)	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
145235 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	01/06/2022	01/06/2023		5,743,983	4786.65220374		(363,192)	0	(97,515)				0	265,677				0014
145242 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	01/06/2022	01/06/2023		1,918,089	4795.22367768		(119,072)	0	(31,970)				0	87,102				0014
145245 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	01/06/2022	01/06/2023		983,085	4915.42579469		(46,332)	0	(12,440)				0	33,892				0014
145254 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E570DZVZ7FF32WIFA76	01/06/2022	01/06/2023		5,871,743	4831.50445368		(348,728)	0	(93,631)				0	255,097				0014
145257 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E570DZVZ7FF32WIFA76	01/06/2022	01/06/2023		2,308,712	4844.01909885		(133,405)	0	(35,818)				0	97,587				0014
145259 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E570DZVZ7FF32WIFA76	01/06/2022	01/06/2023		1,302,562	4938.33319493		(60,328)	0	(16,198)				0	44,130				0014
145299 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	SOCIETE GENERAL 02RNE81BX4P0TD8PU41	01/06/2022	01/06/2023		6,720,654	4835.80649239		(398,765)	0	(107,066)				0	291,699				0014
145764 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCJFX09	01/20/2022	01/20/2023		5,938,603	4623.23208459		(166,986)	0	(51,239)				0	115,746				0014
145769 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCJFX09	01/20/2022	01/20/2023		4,058,031	4570.09214943		(273,457)	0	(83,910)				0	189,547				0014
145788 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	01/20/2022	01/20/2023		1,413,951	4713.16990223		(65,385)	0	(20,063)				0	45,322				0014
145830 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	01/20/2022	01/20/2023		2,292,159	4584.31888098		(143,985)	0	(44,182)				0	99,803				0014
145836 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	01/20/2022	01/20/2023		6,003,752	4618.27050527		(349,596)	0	(107,273)				0	242,323				0014
145838 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	01/20/2022	01/20/2023		1,392,417	4641.38967635		(76,803)	0	(23,567)				0	53,236				0014
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)	0	(69,417)				0	128,073				0014
146429 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUH3JPF6FNF3B8653	02/04/2022	02/06/2023		5,513,944	4587.84028200		(409,587)	0	(143,969)				0	265,618				0014
146450 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		1,837,656	4594.14102400		(124,016)	0	(43,591)				0	80,425				0014

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
146452 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	6,485,984	4632.84558200		(403,368)	0	(141,783)			0		261,585				0014
146454 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	02/04/2022	02/06/2023	2,795,639	4659.39870900		(164,016)	0	(57,651)			0		106,365				0014
146456 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	944,661	4723.30623500		(47,832)	0	(16,813)			0		31,019				0014
146458 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	948,442	4742.20846100		(45,888)	0	(16,130)			0		29,758				0014
147098 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023	5,069,223	4433.23807800		(373,748)	0	(143,749)			0		229,999				0014
147100 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL	W22LROIWP21HZNBB6K528	02/18/2022	02/17/2023	5,923,878	4478.90121300		(211,095)	0	(81,190)			0		129,904				0014
147114 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023	1,451,125	4447.15446200		(104,129)	0	(40,050)			0		64,079				0014
147130 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023	4,777,172	4479.33610000		(320,762)	0	(123,370)			0		197,392				0014
147132 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023	2,612,631	4501.51533700		(167,443)	0	(64,401)			0		103,042				0014
147147 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	02/18/2022	02/17/2023	1,374,330	4581.09965800		(71,835)	0	(27,629)			0		44,206				0014
147149 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	02/18/2022	02/17/2023	1,380,592	4601.97423400		(68,637)	0	(26,399)			0		42,238				0014
147837 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	03/04/2022	03/03/2023	1,918,020	4521.07182800		(126,111)	0	(53,355)			0		72,756				0014
147850 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	03/04/2022	03/03/2023	4,458,736	4458.73610000		(323,110)	0	(136,700)			0		186,410				0014
147855 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	03/04/2022	03/03/2023	3,138,690	4483.84354600		(216,475)	0	(91,586)			0		124,889				0014
147868 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	WELLS FARGO BANK, N.A.	KB1H1DSPRFMVMOJFXT09	03/04/2022	03/03/2023	6,162,478	4460.90053500		(256,546)	0	(108,539)			0		148,007				0014
147909 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A.	E57QDZIWZ7FF32TWIFA76	03/04/2022	03/03/2023	1,593,563	4422.80647900		(121,920)	0	(51,582)			0		70,339				0014
147911 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	03/04/2022	03/03/2023	4,857,318	4413.28296500		(377,750)	0	(159,817)			0		217,933				0014
148470 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	03/18/2022	03/20/2023	5,005,166	4550.15084000		(369,534)	0	(172,181)			0		197,353				0014

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
148476 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	03/18/2022	03/20/2023		2,774,811	4624.68494400		(176,148)	0	(82,074)			0		94,074				0014
148486 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	03/18/2022	03/20/2023		6,698,439	4597.90622400		(245,258)	0	(114,276)			0		130,983				0014
148489 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPF6FNF3BB653	03/18/2022	03/20/2023		1,429,714	4555.95289600		(98,289)	0	(45,797)			0		52,492				0014
148501 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPF6FNF3BB653	03/18/2022	03/20/2023		4,483,385	4596.56728800		(282,862)	0	(131,797)			0		151,065				0014
148512 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	SOCIETE GENERAL 02RNE8IBXP4R0TD8PU41	03/18/2022	03/20/2023		1,984,282	4694.75592800		(109,221)	0	(50,891)			0		58,331				0014
149336 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E570DZWZ7FF32TWIFA76	04/06/2022	04/06/2023		8,928,447	4612.89581000		(632,674)	0	(325,870)			0		306,803				0014
149355 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	ROYAL BANK OF CANADA ES71P3U3RH1GC71XB11	04/06/2022	04/06/2023		1,155,801	4711.48111000		(67,387)	0	(34,709)			0		32,678				0014
149358 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	04/06/2022	04/06/2023		6,851,454	4567.63619500		(515,220)	0	(265,374)			0		249,846				0014
149359 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	ROYAL BANK OF CANADA ES71P3U3RH1GC71XB11	04/06/2022	04/06/2023		1,429,994	4726.26890500		(80,672)	0	(41,552)			0		39,120				0014
149362 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	04/06/2022	04/06/2023		1,854,479	4636.19779000		(121,584)	0	(62,624)			0		58,960				0014
149393 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	ROYAL BANK OF CANADA ES71P3U3RH1GC71XB11	04/06/2022	04/06/2023		7,920,005	4608.41466000		(279,557)	0	(143,991)			0		135,566				0014
149987 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	04/20/2022	04/20/2023		5,909,173	4545.51738500		(442,338)	0	(244,801)			0		197,537				0014
149990 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	04/20/2022	04/20/2023		1,821,596	4553.99034000		(134,104)	0	(74,216)			0		59,888				0014
149992 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	04/20/2022	04/20/2023		5,986,276	4604.82807000		(397,813)	0	(220,160)			0		177,653				0014
149994 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	04/20/2022	04/20/2023		1,393,088	4643.62528500		(85,314)	0	(47,215)			0		38,099				0014
149996 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	04/20/2022	04/20/2023		1,398,171	4660.57119500		(82,557)	0	(45,689)			0		36,868				0014
149998 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	04/20/2022	04/20/2023		1,406,332	4687.77384000		(78,183)	0	(43,268)			0		34,915				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)	0	(274,927)			0		221,847				0014
150393 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPF6FNF3BB653	05/06/2022	05/05/2023		5,605,090	4203.33279600		(471,263)	0	(280,945)			0		190,318				0014

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150402 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E570DZIWZ7FF32TWEFA76	05/06/2022	05/05/2023		1,048,205	4303.94229200		(77,376)	0	(46,128)				0	31,248				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)	0	(53,959)				0	36,553				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)	0	(50,529)				0	34,230				0014
150425 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED 9R7GPTS07KV3UQJZ0078	05/06/2022	05/05/2023		8,065,459	4244.97853000		(560,785)	0	(334,314)				0	226,471				0014
150427 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED 9R7GPTS07KV3UQJZ0078	05/06/2022	05/05/2023		855,098	4275.49124600		(55,708)	0	(33,211)				0	22,497				0014
150430 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED 9R7GPTS07KV3UQJZ0078	05/06/2022	05/05/2023		857,820	4289.09826800		(54,248)	0	(32,340)				0	21,908				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)	0	(414,240)				0	280,614				0014
151045 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPGFGNF3BB653	05/20/2022	05/19/2023		2,101,602	4063.65657600		(160,663)	0	(101,960)				0	58,704				0014
151049 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPGFGNF3BB653	05/20/2022	05/19/2023		2,318,905	4110.08276000		(162,287)	0	(102,990)				0	59,297				0014
151072 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED 9R7GPTS07KV3UQJZ0078	05/20/2022	05/19/2023		4,375,180	3977.43652000		(393,745)	0	(249,877)				0	143,868				0014
151074 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED 9R7GPTS07KV3UQJZ0078	05/20/2022	05/19/2023		6,833,934	4019.96134400		(569,245)	0	(361,252)				0	207,993				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)	0	(191,656)				0	110,347				0014
151613 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E570DZIWZ7FF32TWEFA76	06/06/2022	06/06/2023		5,639,213	4201.79788500		(478,358)	0	(326,332)				0	152,026				0014
151652 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED 9R7GPTS07KV3UQJZ0078	06/06/2022	06/06/2023		1,286,010	4286.69934300		(91,818)	0	(62,637)				0	29,181				0014
151661 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	ROYAL BANK OF CANADA ES71P3U3RHI6C71XBUI1	06/06/2022	06/06/2023		8,259,384	4245.48504300		(655,074)	0	(446,886)				0	208,188				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)	0	(149,589)				0	69,688				0014
151679 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E570DZIWZ7FF32TWEFA76	06/06/2022	06/06/2023		980,764	4363.77008400		(61,038)	0	(41,639)				0	19,398				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)	0	(260,191)				0	121,213				0014
152996 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	ROYAL BANK OF CANADA ES71P3U3RHI6C71XBUI1	06/17/2022	06/20/2023		7,482,327	3785.08520000		(366,126)	0	(261,660)				0	104,465				0014
153003 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E570DZIWZ7FF32TWEFA76	06/17/2022	06/20/2023		3,891,826	3752.74660800		(363,870)	0	(260,049)				0	103,822				0014
153007 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A. E570DZIWZ7FF32TWEFA76	06/17/2022	06/20/2023		6,954,472	3802.72443200		(592,610)	0	(423,523)				0	169,087				0014

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153024 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	06/17/2022	06/20/2023	4,495,799	3746.49938000	(415,980)	0	(297,290)	0	118,690	0014
153027 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	1,528,439	3821.09863200 .....	.....	(122,916)	0	(87,845) .....	.....	.....	.....	0	35,071 .....	.....	.....	.....	0014
153031 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	1,544,609	3861.52187200 .....	.....	(114,744)	0	(82,005) .....	.....	.....	.....	0	32,739 .....	.....	.....	.....	0014
153797 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	07/06/2022	07/06/2023	6,272,095	3920.05906000 .....	.....	(562,480)	0	(429,950) .....	.....	.....	.....	0	132,530 .....	.....	.....	.....	0014
153805 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQJHNSJPF6GFNF3B8653	07/06/2022	07/06/2023	6,631,186	3965.43100400 .....	.....	(563,065)	0	(430,397) .....	.....	.....	.....	0	132,667 .....	.....	.....	.....	0014
153808 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A.	E570DZIWZ7FF32TWEFA76	07/06/2022	07/06/2023	1,111,184	3992.73107200 .....	.....	(87,346)	0	(66,766) .....	.....	.....	.....	0	20,580 .....	.....	.....	.....	0014
153810 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A.	E570DZIWZ7FF32TWEFA76	07/06/2022	07/06/2023	1,164,032	4032.33539600 .....	.....	(84,731)	0	(64,767) .....	.....	.....	.....	0	19,964 .....	.....	.....	.....	0014
153815 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A.	E570DZIWZ7FF32TWEFA76	07/06/2022	07/06/2023	1,420,787	4069.63267200 .....	.....	(96,000)	0	(73,381) .....	.....	.....	.....	0	22,619 .....	.....	.....	.....	0014
153826 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	07/06/2022	07/06/2023	7,678,953	3961.97043200 .....	.....	(323,807)	0	(247,513) .....	.....	.....	.....	0	76,294 .....	.....	.....	.....	0014
154451 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	ROYAL BANK OF CANADA	ES71P3U3RHI6C71XBU11	07/20/2022	07/20/2023	6,767,763	4079.88497000 .....	.....	(289,024)	0	(232,011) .....	.....	.....	.....	0	57,013 .....	.....	.....	.....	0014
154457 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	07/20/2022	07/20/2023	4,440,394	4036.72210000 .....	.....	(396,033)	0	(317,911) .....	.....	.....	.....	0	78,122 .....	.....	.....	.....	0014
154482 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	07/20/2022	07/20/2023	2,020,737	4041.47390000 .....	.....	(178,650)	0	(143,409) .....	.....	.....	.....	0	35,241 .....	.....	.....	.....	0014
154494 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	07/20/2022	07/20/2023	1,224,441	4081.46890000 .....	.....	(100,548)	0	(80,714) .....	.....	.....	.....	0	19,834 .....	.....	.....	.....	0014
154502 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	07/20/2022	07/20/2023	1,643,200	4108.00030000 .....	.....	(128,316)	0	(103,004) .....	.....	.....	.....	0	25,312 .....	.....	.....	.....	0014
154504 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	07/20/2022	07/20/2023	1,646,368	4115.92006000 .....	.....	(126,588)	0	(101,617) .....	.....	.....	.....	0	24,971 .....	.....	.....	.....	0014
154506 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	07/20/2022	07/20/2023	3,708,961	4121.06793000 .....	.....	(282,366)	0	(226,666) .....	.....	.....	.....	0	55,700 .....	.....	.....	.....	0014
154512 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	07/20/2022	07/20/2023	1,654,921	4137.30350000	(122,092)	0	(98,008)	0	24,084	0014

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154523 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	07/20/2022	07/20/2023		1,246,181	4153.93510000		(88,968)	0	(71,418)			0		17,550				0014
154528 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	07/20/2022	07/20/2023		1,257,823	4192.74210000		(83,061)	0	(66,676)			0		16,385				0014
155066 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A.	08/05/2022	08/04/2023		6,913,658	4226.02120500		(600,782)	0	(508,354)			0		92,428				0014
155071 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A.	08/05/2022	08/04/2023		6,212,206	4272.86185200		(495,942)	0	(419,643)			0		76,299				0014
155073 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC	08/05/2022	08/04/2023		1,340,760	4296.90395400		(102,400)	0	(86,646)			0		15,754				0014
155080 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC	08/05/2022	08/04/2023		3,325,168	4351.20594300		(229,090)	0	(193,846)			0		35,245				0014
155131 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	WELLS FARGO BANK, N.A.	08/05/2022	08/04/2023		6,703,235	4276.17800400		(267,714)	0	(226,527)			0		41,187				0014
155163 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	08/05/2022	08/04/2023		846,282	4231.40995200		(72,268)	0	(61,150)			0		11,118				0014
155757 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON	08/19/2022	08/18/2023		1,070,121	4313.04960000		(92,219)	0	(81,579)			0		10,641				0014
155760 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC	08/19/2022	08/18/2023		6,324,605	4359.14003200		(261,843)	0	(231,631)			0		30,213				0014
155761 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON	08/19/2022	08/18/2023		1,688,675	4317.27808000		(144,422)	0	(127,758)			0		16,664				0014
155763 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC	08/19/2022	08/18/2023		3,236,902	4363.36851200		(255,025)	0	(225,599)			0		29,426				0014
155766 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC	08/19/2022	08/18/2023		1,056,347	4387.04800000		(79,631)	0	(70,443)			0		9,188				0014
155769 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC	08/19/2022	08/18/2023		2,931,646	4393.81356800		(218,202)	0	(193,025)			0		25,177				0014
155771 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC	08/19/2022	08/18/2023		1,216,561	4411.99603200		(87,470)	0	(77,377)			0		10,093				0014
155773 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC	08/19/2022	08/18/2023		1,584,625	4436.09836800		(108,738)	0	(96,191)			0		12,547				0014
155776 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BARCLAYS BANK PLC	08/19/2022	08/18/2023		1,387,087	4474.15468800		(88,264)	0	(78,080)			0		10,184				0014
156467 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/06/2022	09/06/2023		1,195,906	3986.35380000		(108,873)	0	(101,714)			0		7,159				0014
156471 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/06/2022	09/06/2023		1,596,730	3991.82526600		(143,960)	0	(134,494)			0		9,466				0014
156473 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/06/2022	09/06/2023		3,224,726	4030.90716600		(270,880)	0	(253,069)			0		17,811				0014
156476 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/06/2022	09/06/2023		1,216,659	4055.52876300		(97,641)	0	(91,221)			0		6,420				0014

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156479 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/06/2022	09/06/2023		4,062,564	4062.56350500		(321,760)	0	(300,603)			0		21,157				0014
156483 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/06/2022	09/06/2023		1,630,341	4075.85135100		(125,920)	0	(117,640)			0		8,280				0014
156487 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/06/2022	09/06/2023		2,867,322	4096.17393900		(213,003)	0	(198,997)			0		14,006				0014
156491 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/06/2022	09/06/2023		1,232,252	4107.50769000		(89,550)	0	(83,662)			0		5,888				0014
156496 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON	09/06/2022	09/06/2023		6,053,974	4033.25208000		(276,477)	0	(258,297)			0		18,179				0014
156927 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON	09/20/2022	09/20/2023		6,017,561	3931.12063500		(586,705)	0	(570,631)			0		16,074				0014
156933 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	09/20/2022	09/20/2023		2,983,573	3994.74348000		(267,581)	0	(260,250)			0		7,331				0014
156976 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	BNP PARIBAS LONDON	09/20/2022	09/20/2023		5,775,415	3974.30705100		(279,945)	0	(272,276)			0		7,670				0014
157011 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/20/2022	09/20/2023		5,530,021	3950.01469200		(362,544)	0	(352,611)			0		9,933				0014
157026 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/20/2022	09/20/2023		1,615,018	4037.54430300		(85,108)	0	(82,776)			0		2,332				0014
141605 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	10/06/2021	10/06/2022		2,670,492	4450.82100000		(179,946)	0	(3,451)			0		134,097				0014
141607 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	10/06/2021	10/06/2022		1,360,119	4533.72845000		(76,254)	0	(1,462)			0		56,825				0014
141609 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	10/06/2021	10/06/2022		1,823,092	4557.72797500		(96,628)	0	(1,853)			0		72,008				0014
141612 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	10/06/2021	10/06/2022		1,845,780	4614.45412500		(85,332)	0	(1,637)			0		63,590				0014
142239 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	WELLS FARGO BANK, N.A.	10/06/2021	10/06/2022		6,865,765	4507.54715000		(178,125)	0	(3,416)			0		132,740				0014
142842 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	10/06/2021	10/06/2022		1,218,756	4579.54572500		(55,552)	0	(1,065)			0		41,398				0014
142848 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	WELLS FARGO BANK, N.A.	10/06/2021	10/06/2022		6,618,282	4492.27472500		(379,932)	0	(7,286)			0		283,127				0014
142852 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	WELLS FARGO BANK, N.A.	10/06/2021	10/06/2022		2,830,036	4509.72892500		(155,810)	0	(2,988)			0		116,110				0014

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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)		0	(2,182)				0	28,260				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)		0	(2,927)				0	37,907				0014
142241 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	SOCIETE GENERAL MORGAN STANLEY & CO. INTERNATIONAL	02RNE81BXP4ROTD8PU41	10/20/2021	10/20/2022	6,391,400	4681.34808000	(143,683)		0	(8,267)				0	107,073				0014
142656 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	PLC	4PQUHN3JPFGFNF3BB653	10/20/2021	10/20/2022	2,624,983	4626.00656200	(148,112)		0	(8,522)				0	110,374				0014
142657 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	10/20/2021	10/20/2022	7,538,350	4672.27570000	(379,417)		0	(21,829)				0	282,744				0014
142660 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	10/20/2021	10/20/2022	2,796,666	4695.86388800	(132,488)		0	(7,623)				0	98,731				0014
142661 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	10/20/2021	10/20/2022	1,650,883	4711.28693400	(75,092)		0	(4,320)				0	55,959				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)		0	(18,355)				0	138,683				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)		0	(37,785)				0	285,486				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)		0	(15,832)				0	119,617				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)		0	(4,361)				0	32,948				0014
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)		0	(4,235)				0	31,999				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)		0	(5,951)				0	44,965				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)		0	(7,162)				0	54,113				0014
143747 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	WELLS FARGO BANK, N.A.	KB1H1DSPPFMYMCUFXT09	11/05/2021	11/04/2022	7,783,526	4850.19972500	(164,340)		0	(16,253)				0	122,803				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)		0	(9,699)				0	52,764				0014

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
143684 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	11/19/2021	11/18/2022		1,481,126	4937.08616400	(62,394)		0	(8,571)			0		46,624				0014
143798 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BANK OF AMERICA, N.A.	11/19/2021	11/18/2022		2,784,395	4791.44940400	(171,421)		0	(23,547)			0		128,095				0014
143820 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BANK OF AMERICA, N.A.	11/19/2021	11/18/2022		1,835,177	4798.03000000	(111,390)		0	(15,301)			0		83,237				0014
143829 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BANK OF AMERICA, N.A.	11/19/2021	11/18/2022		6,668,188	4834.67000000	(373,487)		0	(51,303)			0		279,089				0014
143836 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BANK OF AMERICA, N.A.	11/19/2021	11/18/2022		2,418,615	4850.17000000	(130,817)		0	(17,969)			0		97,753				0014
143892 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC	11/19/2021	11/18/2022		5,785,000	4847.82000000	(127,708)		0	(17,542)			0		95,430				0014
144173 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	12/06/2021	12/06/2022		5,148,823	4680.74839800	(368,159)		0	(68,589)			0		274,354				0014
144176 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	12/06/2021	12/06/2022		1,878,177	4695.44174200	(130,476)		0	(24,308)			0		97,231				0014
144179 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	12/06/2021	12/06/2022		6,149,440	4730.33843400	(398,320)		0	(74,208)			0		296,830				0014
144222 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC	12/06/2021	12/06/2022		2,451,531	4833.19000000	(128,818)		0	(23,999)			0		95,996				0014
144226 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC	12/06/2021	12/06/2022		930,456	4807.02000000	(51,753)		0	(9,642)			0		38,567				0014
144234 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC	12/06/2021	12/06/2022		2,292,303	4752.84000000	(142,862)		0	(26,615)			0		106,462				0014
144242 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	WELLS FARGO BANK, N.A.	12/06/2021	12/06/2022		7,494,849	4732.63426900	(237,054)		0	(44,164)			0		176,654				0014
144710 Call Options - S&P 500	Liability Hedge	Exhibit 5	Interest	SOCIETE GENERAL	12/20/2021	12/20/2022		6,118,452	4708.25821400	0		0	0			0		0				0014
144728 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	12/20/2021	12/20/2022		4,659,380	4659.38040000	(321,360)		0	(72,196)			0		239,479				0014
144730 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	12/20/2021	12/20/2022		6,581,329	4700.94938200	(416,780)		0	(93,633)			0		310,587				0014
144732 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	12/20/2021	12/20/2022		1,442,489	4808.29785200	(71,934)		0	(16,161)			0		53,606				0014
144734 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	12/20/2021	12/20/2022		966,776	4833.87876400	(45,370)		0	(10,193)			0		33,810				0014
144739 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A.	12/20/2021	12/20/2022		2,474,413	4716.48065000	(153,411)		0	(34,465)			0		114,323				0014
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(6,800,846)	(28,760,972)	0	(19,038,213)	XXX	0	0	0	15,626,074	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(6,800,846)	(28,760,972)	0	(19,038,213)	XXX	0	0	0	15,626,074	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
0929999999. Total Written Options - Call Options and Warrants										(6,800,846)	(28,760,972)	0	(19,038,213)	XXX	0	0	0	15,626,074	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
0989999999. Total Written Options										(6,800,846)	(28,760,972)	0	(19,038,213)	XXX	0	0	0	15,626,074	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1409999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1709999999. Subtotal - Hedging Other										2,625,544	7,375,875	0	4,883,788	XXX	2,491,073	(11,112,062)	0	(4,757,537)	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1759999999 - Totals										2,625,544	7,375,875	0	4,883,788	XXX	2,491,073	(11,112,062)	0	(4,757,537)	0	0	0	XXX	XXX

(a)	Code	Description of Hedged Risk(s)
(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

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

N O N E

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

N O N E

SCHEDULE DB - PART D - SECTION 1

[illegible]

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

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

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

Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Citibank NA	E570DZVZ7FF32TWEFA76	Cash	Cash Collateral	572,787	572,787	XXX		V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	Cash	Cash Collateral	340,000	340,000	XXX		V
Royal Bank of Canada	ES71P3U3RH1G071XBU11	Cash	Cash Collateral	310,000	310,000	XXX		V
Societe Generale	02RNE81BXP4ROTD8PLJ41	Cash	Cash Collateral	40,000	40,000	XXX		V
Wells Fargo Bank NA	KB1H1DSPRFMYMCUFXT09	Cash	Cash Collateral	80,000	80,000	XXX		V
0299999999 - Total				1,342,787	1,342,787	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6	7	8	
					First Month	Second Month	Third Month	
PNC Bank Pittsburgh, PA		0.000			658,819	964,224	441,021	XXX
Morgan Stanley		0.000			5,997,487	5,997,487	5,997,487	XXX
Bank of New York Mellon New York, NY		0.000			1,599,165	2,457,021	6,319,557	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX						XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	8,255,471	9,418,732	12,758,065	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	8,255,471	9,418,732	12,758,065	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
.....								
.....								
.....								
.....								
.....								
.....								
.....								
.....								
0599999. Total - Cash	XXX	XXX	0	0	8,255,471	9,418,732	12,758,065	XXX

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

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
0109999999	Total - U.S. Government Bonds					0	0	0
0309999999	Total - All Other Government Bonds					0	0	0
0509999999	Total - U.S. States, Territories and Possessions Bonds					0	0	0
0709999999	Total - U.S. Political Subdivisions Bonds					0	0	0
0909999999	Total - U.S. Special Revenues Bonds					0	0	0
.....	AMCOR FLEXIBLES NORTH AMERICA INC COMMER .....	.....	.09/29/2022	0.000 .....	.11/01/2022	4,984,625	0	989
.....	AMPHENOL CORP COMMERCIAL PAPER .....	.....	.09/26/2022	0.000 .....	.10/12/2022	4,994,803	0	2,359
.....	ENTERPRISE PRODUCTS OPERATING LLC COMMER .....	.....	.09/27/2022	0.000 .....	.10/04/2022	4,998,591	0	1,408
.....	EVERGY KANSAS CENTRAL INC COMMERCIAL PAP .....	.....	.09/26/2022	0.000 .....	.10/06/2022	4,997,673	0	2,325
.....	HEWLETT PACKARD ENTERPRISE CO COMMERCIAL .....	.....	.09/22/2022	0.000 .....	.10/12/2022	4,994,648	0	4,370
.....	MARSH & MCLENNAN COS INC COMMERCIAL PAPE .....	.....	.09/28/2022	0.000 .....	.10/04/2022	4,998,625	0	1,375
.....	MCCORMICK & CO INC/MD COMMERCIAL PAPER .....	.....	.09/27/2022	0.000 .....	.11/15/2022	995,373	0	409
.....	MOHAWK INDUSTRIES INC COMMERCIAL PAPER .....	.....	.09/20/2022	0.000 .....	.10/11/2022	4,995,203	0	5,266
.....	MONDELEZ INTERNATIONAL INC COMMERCIAL PA .....	.....	.09/21/2022	0.000 .....	.10/20/2022	4,991,019	0	4,714
.....	TAMPA ELECTRIC CO COMMERCIAL PAPER .....	.....	.09/14/2022	0.000 .....	.10/14/2022	4,993,761	0	8,136
.....	VF CORP COMMERCIAL PAPER .....	.....	.09/22/2022	0.000 .....	.11/02/2022	4,984,208	0	4,423
.....	VII CREDIT INC COMMERCIAL PAPER .....	.....	.09/26/2022	0.000 .....	.10/27/2022	4,987,355	0	2,424
.....	TRANSCANADA PIPELINES LTD COMMERCIAL PAP .....	.....	.08/04/2022	0.000 .....	.10/03/2022	3,999,353	0	18,686
.....	TYCO ELECTRONICS GROUP SA COMMERCIAL PAP .....	.....	.09/28/2022	0.000 .....	.10/03/2022	1,499,717	0	425
1019999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					61,414,954	0	57,309
1109999999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds					61,414,954	0	57,309
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					61,414,954	0	57,309
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					61,414,954	0	57,309
09248U-71-8	BLACKROCK LIQUIDITY FUND-EXEMPT MONEY MA .....	.....	.09/30/2022	2.810 .....	.....	2,000,000	0	0
8209999999	Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO					2,000,000	0	0
.....
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.....
8609999999	Total Cash Equivalents					63,414,954	0	57,309