



## 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
<b>DETAILS OF WRITE-INS</b>				
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 \$ ..... 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 .....	2,358,348	2,043,350
12. General expenses due or accrued .....		
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 .....	1,263,877	
24.04 Payable to parent, subsidiaries and affiliates .....		
24.05 Drafts outstanding .....		
24.06 Liability for amounts held under uninsured plans .....		
24.07 Funds held under coinsurance .....	0	
24.08 Derivatives .....		
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
<b>DETAILS OF WRITE-INS</b>		
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
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
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)	(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	0	0	0
53. Aggregate write-ins for gains and losses in surplus	10,621,519	19,008,721	27,230,269
54. Net change in capital and surplus for the year (Lines 37 through 53)	381,123,479	362,280,412	370,501,960
<b>DETAILS OF WRITE-INS</b>			
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
<b>Cash from Operations</b>			
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)
<b>Cash from Investments</b>			
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
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....	0	0	0
16.2 Capital and paid in surplus, less treasury stock .....	0	0	0
16.3 Borrowed funds .....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	(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)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	(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	4,597,987	14,210,125
20.0003. Exchanges .....		2,999,997	2,999,997
20.0004. Transfers .....			

**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
<b>DETAILS OF WRITE-INS</b>			
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 OAC 3901-1-67:	XXX	XXX	XXX		
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:	XXX	XXX	XXX		
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	<u>\$ (5,511,739)</u>

### **Note 3 – Business Combinations and Goodwill**

Not applicable.

### **Note 4 – Discontinued Operations**

Not applicable.

### **Note 5 – Investments**

A, B & C – No significant changes.

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## NOTES TO FINANCIAL STATEMENTS

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## D. Loan-Backed Securities

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

CUSIP	Amortized Cost Before OTTI	Present Value of Projected Cash Flows	OTTI Charge Recognized in Income Statement	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date Reported
05949CHM1	380,676	347,943	32,733	347,943	357,865	3/31/2022
57643MLZ5	54,956	53,283	1,673	53,283	53,735	3/31/2022
02147WAT6	254,695	248,452	6,243	248,452	228,809	6/30/2022
07386XAH9	688,941	659,083	29,858	659,083	594,752	6/30/2022
12566UAE4	151,894	144,576	7,318	144,576	134,417	6/30/2022
12566UAN4	535,654	446,281	89,373	446,281	476,193	6/30/2022
12628LAD2	296,809	280,204	16,605	280,204	244,888	6/30/2022
12668APC3	287,384	273,870	13,514	273,870	279,043	6/30/2022
225470Q89	87,163	74,240	12,923	74,240	59,241	6/30/2022
59020UV43	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
12566UAE4	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
59020UV43	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			

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## NOTES TO FINANCIAL STATEMENTS

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(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:

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## NOTES TO FINANCIAL STATEMENTS

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(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.

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## NOTES TO FINANCIAL STATEMENTS

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**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
<b>Assets at fair value</b>					
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	<u>\$ -</u>	<u>\$ 475,677,769</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ 475,677,769</u>
<b>Liabilities at fair value</b>					
Variable annuity liabilities (separate accounts)	\$ -	\$ 475,545,044	\$ -	\$ -	\$ 475,545,044
Total liabilities at fair value	<u>\$ -</u>	<u>\$ 475,545,044</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ 475,545,044</u>

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

(3) Fair Value Recognition of Transfers Between Levels

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

(4) Inputs and Techniques Used in Estimating Fair Value

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

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

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

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## NOTES TO FINANCIAL STATEMENTS

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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)
<b>Financial Assets:</b>							
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	<u>\$ 2,118,996,306</u>	<u>\$ 2,308,936,754</u>	\$ -	<u>\$ 2,111,337,518</u>	<u>\$ 7,658,788</u>	\$ -	\$ -
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	<u>\$ 2,728,326,122</u>	<u>\$ 2,920,659,285</u>	<u>\$ 86,154,159</u>	<u>\$ 2,589,373,635</u>	<u>\$ 52,798,328</u>	<u>\$ -</u>	<u>\$ -</u>

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

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

**Note 21 – Other Items**

No significant change.

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

No significant change.

**Note 23 – Reinsurance**

Not applicable.

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

Not applicable.

**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.

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## NOTES TO FINANCIAL STATEMENTS

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**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 [ X ]

1.2 If yes, has the report been filed with the domiciliary state? ..... Yes [ ] No [ ]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? ..... Yes [ ] No [ X ]

2.2 If yes, date of change: \_\_\_\_\_

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... If yes, complete Schedule Y, Parts 1 and 1A. Yes [ X ] No [ ]

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? ..... Yes [ ] No [ X ]

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

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? ..... Yes [ ] No [ X ]

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

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [ X ]

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

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? ..... Yes [ ] No [ X ] N/A [ ] If yes, attach an explanation.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. ..... 12/31/2016

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. ..... 12/31/2016

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). ..... 01/11/2018

6.4 By what department or departments?  
State of Ohio Department of Insurance

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [ ] No [ ] N/A [ X ]

6.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [ ] No [ ] N/A [ X ]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? ..... Yes [ ] No [ X ]

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? ..... Yes [ ] No [ X ]

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

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes [ X ] No [ ]

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

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

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

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [  ] No [  ]  
 (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;  
 (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;  
 (c) Compliance with applicable governmental laws, rules and regulations;  
 (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and  
 (e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

9.2 Has the code of ethics for senior managers been amended? ..... Yes [  ] No [  ]

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

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? ..... Yes [  ] No [  ]

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

**FINANCIAL**

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? ..... Yes [  ] No [  ]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... \$ 2,390

**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 [  ]

11.2 If yes, give full and complete information relating thereto:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... \$		
13. Amount of real estate and mortgages held in short-term investments: ..... \$		
14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? ..... Yes [ <input type="checkbox"/> ] No [ <input checked="" type="checkbox"/> ]		
14.2 If yes, please complete the following:		
14.21 Bonds ..... \$ 0	\$ 0	\$ 0
14.22 Preferred Stock ..... \$ 0	\$ 0	\$ 0
14.23 Common Stock ..... \$ 0	\$ 0	\$ 0
14.24 Short-Term Investments ..... \$ 0	\$ 0	\$ 0
14.25 Mortgage Loans on Real Estate ..... \$ 0	\$ 0	\$ 0
14.26 All Other ..... \$ 0	\$ 0	\$ 0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) ..... \$ 0	\$ 0	\$ 0
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above ..... \$ 0	\$ 0	\$ 0
15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? ..... Yes [ <input checked="" type="checkbox"/> ] No [ <input type="checkbox"/> ]		
15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes [ <input checked="" type="checkbox"/> ] No [ <input type="checkbox"/> ] N/A [ <input type="checkbox"/> ] If no, attach a description with this statement.		
16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:		
16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ..... \$ 0		
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ..... \$ 0		
16.3 Total payable for securities lending reported on the liability page. ..... \$ 0		

**STATEMENT AS OF 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 [  ] No [  ]

17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

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

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

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

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? ..... Yes [  ] No [  ]

17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
Barings LLC .....	A.....

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
106006 .....	Barings LLC .....	549300ZJLZRM500UR64 .....	SEC .....	DS.....

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? ..... Yes [  ] No [  ]

18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:

- 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.
- Issuer or obligor is current on all contracted interest and principal payments.
- The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5GI securities? ..... Yes [  ] No [  ]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:

- The security was purchased prior to January 1, 2018.
- The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- 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.
- The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

Has the reporting entity self-designated PLGI securities? ..... Yes [  ] No [  ]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:

- The shares were purchased prior to January 1, 2019.
- The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- 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.
- The fund only or predominantly holds bonds in its portfolio.
- 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.
- The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? ..... Yes [  ] No [  ]

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

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

**Life and Accident Health Companies/Fraternal Benefit Societies:**

1. 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 .....	\$ .....
1.2 Long-Term Mortgages In Good Standing with Restructured Terms	0
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 .....	\$ .....
1.4 Long-Term Mortgage Loans in Process of Foreclosure	0
1.41 Farm Mortgages .....	\$ .....
1.42 Residential Mortgages .....	\$ .....
1.43 Commercial Mortgages .....	\$ .....
1.44 Total Mortgages in Process of Foreclosure .....	\$ .....
1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	\$ .....
1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	0
1.61 Farm Mortgages .....	\$ .....
1.62 Residential Mortgages .....	\$ .....
1.63 Commercial Mortgages .....	\$ .....
1.64 Total Mortgages Foreclosed and Transferred to Real Estate .....	\$ .....
2. Operating Percentages:	
2.1 A&H loss percent .....	% .....
2.2 A&H cost containment percent .....	% .....
2.3 A&H expense percent excluding cost containment expenses .....	% .....
3.1 Do you act as a custodian for health savings accounts? .....	Yes [ ] No [ X ]
3.2 If yes, please provide the amount of custodial funds held as of the reporting date .....	\$ .....
3.3 Do you act as an administrator for health savings accounts? .....	Yes [ ] No [ X ]
3.4 If yes, please provide the balance of the funds administered as of the reporting date .....	\$ .....
4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? .....	Yes [ X ] No [ ]
4.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? .....	Yes [ ] No [ ]

**Fraternal Benefit Societies Only:**

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

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

5.2 If no, explain:  
.....

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

Yes [ ] No [ ]
----------------

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

Date	Outstanding Lien Amount
.....	.....

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

## **SCHEDULE S - CEDED REINSURANCE**

Showing All New Reinsurance Treaties - Current Year to Date

# NON-E

10

STATEMENT AS OF 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.	Active Status (a)	Life Contracts		Direct Business Only		Total Columns 2 Through 5	Deposit-Type Contracts
		2	3	4	5		
		Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other 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	1,800	0
59. Subtotal		XXX	0	65,052,565	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
95. Totals (Direct Business)		XXX	0	65,052,565	0	65,052,565	0
96. Plus Reinsurance Assumed		XXX	0	65,052,565	0	65,052,565	0
97. Totals (All Business)		XXX	0	65,052,565	0	65,052,565	0
98. Less Reinsurance Ceded		XXX	0	65,052,565	0	0	0
99. Totals (All Business) less Reinsurance Ceded		XXX	0	65,052,565	0	65,052,565	0
<b>DETAILS OF WRITE-INS</b>							
58001. Other Aliens		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
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	0	1,800	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
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX	0	0	0	0	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG..... 49 R - Registered - Non-domiciled RRGs..... 0

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state..... 0 Q - Qualified - Qualified or accredited reinsurer..... 0

N - None of the above - Not allowed to write business in the state..... 8

## SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

### PART 1 – ORGANIZATIONAL CHART

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

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

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

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		<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

---

		<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

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	<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 Holdeco 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
MMLSI 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

## 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

## 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>
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
<b>Other Affiliates &amp; Funds:</b>			
100 w. 3 <sup>rd</sup> Street LLC	04-1590850		Delaware
300 South Tryon Hotel LLC	82-2432216		Delaware
2160 Grand Manager LLC	04-1590850		Delaware
300 South Tryon LLC	04-1590850		Delaware
Almack Mezzanine Fund II Unleveraged LP	None		United Kingdom
Barings Affordable Housing Mortgage Fund I LLC	82-3468147		Delaware
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 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
<b>Barings Affiliates &amp; Funds:</b>			
Babson Capital Loan Strategies Master Fund LP	None		Cayman Islands
Barings China Aggregate Bond Private Securities Investment Fund	None		Peoples Republic of China
Barings European Growth Trust Fund	HU7DQI.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
<b>Barings Real Estate Affiliates &amp; Funds:</b>			
Barings California Mortgage Fund IV	None		California

\*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

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	<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
Cornbrook PRS Holdings LLC	82-3307907		Delaware
Cornerstone California Mortgage Fund I LLC	95-4207717		California
Cornerstone California Mortgage Fund II LLC	95-4207717		California
Cornerstone California Mortgage Fund III LLC	95-4207717		California
Cornerstone Fort Pierce Development LLC*	56-2630592		Delaware
Cornerstone Permanent Mortgage Fund	45-2632610		Massachusetts
Cornerstone Permanent Mortgage Fund II	61-1750537		Massachusetts
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
Trailsid 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
<b>MassMutual Premier Funds:</b>			
MassMutual Premier Main Street Fund	51-0529328		Massachusetts
MassMutual Premier Strategic Emerging Markets Fund	26-3229251		Massachusetts
<b>MassMutual Select Funds:</b>			
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

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	<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
<b>MML Series Investment Funds:</b>			
MML Series International Equity Fund	46-4257056		Massachusetts
<b>MML Series Investment Funds II:</b>			
MML Series II Asset Momentum Fund	47-3517233		Massachusetts
MML Series II Dynamic Bond Fund	47-3529636		Massachusetts
MML Series II Equity Rotation Fund	47-3544629		Massachusetts
MML Series II Special Situations Fund	47-3559064		Massachusetts
<b>MassMutual RetireSMART Funds:</b>			
MassMutual RetireSMART 2035 Fund	27-1933380		Massachusetts
MassMutual RetireSMART 2045 Fund	27-1932769		Massachusetts
MassMutual RetireSMART 2055 Fund	46-3289207		Massachusetts
MassMutual RetireSMART 2060 Fund	47-5326235		Massachusetts
MassMutual 20/80 Allocation Fund	45-1618155		Massachusetts
MassMutual 80/20 Allocation Fund	45-1618222		Massachusetts
MassMutual RetireSMART In Retirement Fund	03-0532464		Massachusetts
MassMutual 40/60 Allocation Fund	45-1618262		Massachusetts
MassMutual 60/40 Allocation Fund	45-1618046		Massachusetts

## 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	Rela-tionship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide 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							ITPS 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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership	Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
0000						JFIN Parent LLC		DE	N/A	Massachusetts Mutual Life Insurance Company	Ownership	100,000	MM LIC			
0000		27-0105644				Jefferies Finance LLC		DE	N/A	JFIN Parent LLC	Ownership	50,000	MM LIC		1	
0000						Glidepath Holdings Inc.		DE	UIP	Massachusetts Mutual Life Insurance Company	Ownership	100,000	MM LIC			
0435	Massachusetts Mut Life Ins Co	63312	86-2294635	13-1935920		Great American Life Insurance Company		OH	UDP	Glidepath Holdings Inc.	Ownership	100,000	MM LIC			
0000						AAG Insurance Agency, LLC		KY	DS	Great American Life Insurance Company	Ownership	100,000	MM LIC			
0435	Massachusetts Mut Life Ins Co	93661	31-1422717	31-1021738		Annuity Investors Life Insurance Company		OH	RE	Great American Life Insurance Company	Ownership	100,000	MM LIC			
0000						Great American Advisors, LLC		OH	DS	Great American Life Insurance Company	Ownership	100,000	MM LIC			
0000						Manhattan National Holding, LLC		OH	DS	Great American Life Insurance Company	Ownership	100,000	MM LIC			
0435	Massachusetts Mut Life Ins Co	67083	26-3260520	45-0252531		Manhattan National Life Insurance Company		OH	IA	Manhattan National Holding LLC	Ownership	100,000	MM LIC			
0000						MassMutual Mortgage Lending LLC		DE	DS	Massachusetts Mutual Life Insurance	Ownership	100,000	MM LIC			
0000						Jefferies Private Credit BDC Inc.		MD	N/A	Jefferies Finance LLC	Ownership	100,000	MM LIC			
0000						JFIN GP Adviser LLC		DE	N/A	Jefferies Finance LLC	Ownership	100,000	MM LIC			
0000						JFIN Fund III LLC		DE	N/A	Jefferies Finance LLC	Ownership	100,000	MM LIC			
0000						Jefferies Credit Partners LLC		DE	N/A	Jefferies Finance LLC	Ownership	100,000	MM LIC			
0000						Apex Credit Partners LLC		DE	N/A	Jefferies Credit Partners LLC	Ownership	100,000	MM LIC			
0000						Jefferies Credit Management LLC		DE	N/A	Jefferies Credit Partners LLC	Ownership	100,000	MM LIC			
0000						JCP Direct Lending CLO 2022 LLC		DE	N/A	Jefferies Credit Partners LLC	Ownership	9,900	MM LIC			
0000						JFAM GP LLC		DE	N/A	Jefferies Credit Partners LLC	Ownership	100,000	MM LIC			
0000						JFAM GP LP		DE	N/A	Jefferies Credit Partners LLC	Ownership	100,000	MM LIC			
0000						Jefferies Direct Lending Fund C LP		DE	N/A	JFAM GP LP	Ownership	100,000	MM LIC			
0000						Jefferies DLF C Holdings LLC		DE	N/A	Jefferies Direct Lending Fund C LLC	Ownership	100,000	MM LIC			
0000						Jefferies Direct Lending Fund C SPE LLC		DE	N/A	Jefferies DLF C Holdings LLC	Ownership	100,000	MM LIC			
0000						JDLF II GP LLC		DE	N/A	Jefferies Credit Partners LLC	Ownership	100,000	MM LIC			
0000						JDLF II GP LP		DE	N/A	JDLF II GP LLC	Ownership	100,000	MM LIC			
0000						Jefferies Direct Lending Fund II C LP		DE	N/A	JDLF II GP LP	Ownership	100,000	MM LIC			
0000						Jefferies DLF II C Holdings LLC		DE	N/A	Jefferies Direct Lending Fund II C LP	Ownership	100,000	MM LIC			
0000						Jefferies Direct Lending Fund II C SPE LLC		DE	N/A	Jefferies DLF II C Holdings LLC	Ownership	100,000	MM LIC			
0000						Jefferies Senior Lending LLC		DE	N/A	Jefferies Finance LLC	Ownership	100,000	MM LIC			
0000						Jefferies Senior Lending LLC		DE	N/A	Jefferies Finance LLC	Ownership	100,000	MM LIC			
0000						Jefferies Credit Partners BDC Inc		MD	N/A	Jefferies Finance LLC	Ownership	100,000	MM LIC			
0000						JFIN Revolver Holdings LLC		DE	N/A	Jefferies Finance LLC	Ownership	100,000	MM LIC			
0000						JFIN Revolver Holdings II LLC		DE	N/A	Jefferies Finance LLC	Ownership	100,000	MM LIC			
0000						JFIN Revolver Holdings IV LLC		DE	N/A	Jefferies Finance LLC	Ownership	100,000	MM LIC			
0000						JFIN Co-Issuer Corporation		DE	N/A	Jefferies Finance LLC	Ownership	100,000	MM LIC			
0000						JFIN Europe GP, S.r.l.		LUX	N/A	Jefferies Finance LLC	Ownership	100,000	MM LIC			
0000						Jefferies Finance Europe, S.L.P.		LUX	N/A	JFIN Europe GP, S.r.l.	Ownership	100,000	MM LIC			
0000						Jefferies Finance Europe, SCSP		LUX	N/A	JFIN Europe GP, S.r.l.	Ownership	100,000	MM LIC			
0000						Jefferies Finance Business Credit LLC		DE	N/A	Jefferies Finance LLC	Ownership	100,000	MM LIC			
0000						JFIN Business Credit Fund I LLC		DE	N/A	Jefferies Finance Business Credit LLC	Ownership	100,000	MM LIC			
0000						JFIN Funding 2021 LLC		DE	N/A	Jefferies Finance LLC	Ownership	100,000	MM LIC			
0000						JFIN High Yield Investments LLC		DE	N/A	Jefferies Finance LLC	Ownership	100,000	MM LIC			
0000						JFIN LC Fund LLC		DE	N/A	Jefferies Finance LLC	Ownership	100,000	MM LIC			
0000						JFIN Revolver CLO 2017 Ltd.		CY.M	N/A	Jefferies Finance LLC	Ownership	100,000	MM LIC			
0000						JFIN Revolver CLO 2017-II Ltd.		CY.M	N/A	Jefferies Finance LLC	Ownership	100,000	MM LIC			
0000						JFIN Revolver CLO 2017-III Ltd.		CY.M	N/A	Jefferies Finance LLC	Ownership	100,000	MM LIC			
0000						JFIN Revolver CLO 2018 Ltd.		CY.M	N/A	Jefferies Finance LLC	Ownership	100,000	MM LIC			
0000						JFIN Revolver CLO 2019 Ltd.		CY.M	N/A	Jefferies Finance LLC	Ownership	100,000	MM LIC			
0000						JFIN Revolver CLO 2019-II Ltd.		CY.M	N/A	Jefferies Finance LLC	Ownership	100,000	MM LIC			
0000						JFIN Revolver CLO 2020 Ltd.		CY.M	N/A	Jefferies Finance LLC	Ownership	100,000	MM LIC			
0000						JFIN Revolver CLO 2021-II Ltd.		CY.M	N/A	Jefferies Finance LLC	Ownership	100,000	MM LIC			
0000						JFIN Revolver CLO 2021-V Ltd.		CY.M	N/A	Jefferies Finance LLC	Ownership	100,000	MM LIC			

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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 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domestic- iliary Loca- tion	10 Relation- ship to Reportin g Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Percent- age	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0000						JFIN Revolver CLO 2022-1I Ltd.	JFIN Revolver CLO 2022-1I Ltd.	CYU	NIA	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000						JFIN Revolver Fund, L.P.	JFIN Revolver Fund, L.P.	CYU	NIA	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000						JFIN Revolver Funding 2021 Ltd.	JFIN Revolver Funding 2021 Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	90.00	MMLIC		
0000						JFIN Revolver Funding 2021 III Ltd.	JFIN Revolver Funding 2021 III Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000						JFIN Revolver Funding 2021 IV Ltd.	JFIN Revolver Funding 2021 IV Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000						JFIN Revolver Funding 2022-I Ltd.	JFIN Revolver Funding 2022-I Ltd.	BMU	NIA	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000						JFIN Revolver SPE1 2022 LLC	JFIN Revolver SPE1 2022 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000						JFIN Revolver SPE3 2022 LLC	JFIN Revolver SPE3 2022 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000						JFIN Revolver SPE4 2022 LLC	JFIN Revolver SPE4 2022 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000						SFL Parkway Funding 2022 LLC	SFL Parkway Funding 2022 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000						Apex Credit Holdings LLC	Apex Credit Holdings LLC	DE	NIA	JFIN Parent LLC	Ownership	100.00	MMLIC		
0000						JFIN CLO 2012 Ltd.	JFIN CLO 2012 Ltd.	CYU	NIA	Apex Credit Partners LLC	Ownership	100.00	MMLIC		
0000						JFIN CLO 2013 Ltd.	JFIN CLO 2013 Ltd.	CYU	NIA	Apex Credit Partners LLC	Ownership	100.00	MMLIC		
0000						JFIN CLO 2014 Ltd.	JFIN CLO 2014 Ltd.	CYU	NIA	Apex Credit Partners LLC	Ownership	100.00	MMLIC		
0000						JFIN CLO 2014-II Ltd.	JFIN CLO 2014-II Ltd.	CYU	NIA	Apex Credit Partners LLC	Ownership	100.00	MMLIC		
0000						JFIN CLO 2015 Ltd.	JFIN CLO 2015 Ltd.	CYU	NIA	Apex Credit Partners LLC	Ownership	100.00	MMLIC		
0000						JFIN CLO 2015-II Ltd.	JFIN CLO 2015-II Ltd.	CYU	NIA	Apex Credit Partners LLC	Ownership	85.00	MMLIC		
0000						JFIN CLO 2016 Ltd.	JFIN CLO 2016 Ltd.	CYU	NIA	Apex Credit Partners LLC	Ownership	100.00	MMLIC		
0000						JFIN CLO 2017 Ltd.	JFIN CLO 2017 Ltd.	CYU	NIA	Apex Credit Partners LLC	Ownership	100.00	MMLIC		
0000						JFIN CLO 2017-II Ltd.	JFIN CLO 2017-II Ltd.	CYU	NIA	Apex Credit Partners LLC	Ownership	100.00	MMLIC		
0000		04-1590850				MM Copper Hill Road LLC	MM Copper Hill Road LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.00	MMLIC		
0000						MM Direct Private Investments Holding LLC	MM Direct Private Investments Holding LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.00	MMLIC		
0000						MM Direct Private Investments UK Limited	MM Direct Private Investments UK Limited	GBR	DS	MM Direct Private Investments Holding LLC	Ownership	100.00	MMLIC		
0000						MM Investment Holding	MM Investment Holding	CYU	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.00	MMLIC		
0000		26-0073611				MassMutual Asset Finance LLC	MassMutual Asset Finance LLC	DE	DS	MM Investment Holding	Ownership	99.60	MMLIC		
0000		26-0073611				MassMutual Asset Finance LLC	MassMutual Asset Finance LLC	DE	DS	C.M. Life Insurance Company	Ownership	0.40	MMLIC		
0000		90-1005837				MMAF Equipment Finance LLC 2013-A	MMAF Equipment Finance LLC 2013-A	DE	DS	MassMutual Asset Finance LLC	Ownership	100.00	MMLIC		
0000		36-4785301				MMAF Equipment Finance LLC 2014-A	MMAF Equipment Finance LLC 2014-A	DE	DS	MassMutual Asset Finance LLC	Ownership	100.00	MMLIC		
0000		38-3969560				MMAF Equipment Finance LLC 2015-A	MMAF Equipment Finance LLC 2015-A	DE	DS	MassMutual Asset Finance LLC	Ownership	100.00	MMLIC		
0000		32-0489588				MMAF Equipment Finance LLC 2016-A	MMAF Equipment Finance LLC 2016-A	DE	DS	MassMutual Asset Finance LLC	Ownership	100.00	MMLIC		
0000		35-2590691				MMAF Equipment Finance LLC 2017-A	MMAF Equipment Finance LLC 2017-A	DE	DS	MassMutual Asset Finance LLC	Ownership	100.00	MMLIC		
0000		32-0546197				MMAF Equipment Finance LLC 2017-B	MMAF Equipment Finance LLC 2017-B	DE	DS	MassMutual Asset Finance LLC	Ownership	100.00	MMLIC		
0000		82-5335801				MMAF Equipment Finance LLC 2018-A	MMAF Equipment Finance LLC 2018-A	DE	DS	MassMutual Asset Finance LLC	Ownership	100.00	MMLIC		
0000		83-3722640				MMAF Equipment Finance LLC 2019-A	MMAF Equipment Finance LLC 2019-A	DE	DS	MassMutual Asset Finance LLC	Ownership	100.00	MMLIC		
0000						MMAF Equipment Finance LLC 2019-B	MMAF Equipment Finance LLC 2019-B	DE	DS	MassMutual Asset Finance LLC	Ownership	100.00	MMLIC		
0000						MMAF Equipment Finance LLC 2021-A	MMAF Equipment Finance LLC 2021-A	DE	DS	MassMutual Asset Finance LLC	Ownership	100.00	MMLIC		
0000						Rozier LLC	Rozier LLC	DE	DS	MassMutual Asset Finance LLC	Ownership	100.00	MMLIC		
0000		04-2443240				MML Management Corporation	MML Management Corporation	MA	DS	MM Investment Holding	Ownership	100.00	MMLIC		
0000		04-3548444				MassMutual International Holding MSC, Inc.	MassMutual International Holding MSC, Inc.	MA	DS	MML Management Corporation	Ownership	100.00	MMLIC		
0000		04-3341767				MassMutual Holding MSC, Inc.	MassMutual Holding MSC, Inc.	MA	DS	MML Management Corporation	Ownership	100.00	MMLIC		
0000						MML CM LLC	MML CM LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.00	MMLIC		
0000						Blueprint Income LLC	Blueprint Income LLC	NY	DS	MML CM LLC	Ownership	100.00	MMLIC		
0000						Flourish Digital Assets LLC	Flourish Digital Assets LLC	DE	DS	MML CM LLC	Ownership	100.00	MMLIC		
0000						Flourish Financial LLC	Flourish Financial LLC	DE	DS	MML CM LLC	Ownership	100.00	MMLIC		
0000						Flourish Holding Company LLC	Flourish Holding Company LLC	DE	DS	MML CM LLC	Ownership	100.00	MMLIC		
0000						Flourish Insurance Agency LLC	Flourish Insurance Agency LLC	DE	DS	MML CM LLC	Ownership	100.00	MMLIC		
0000						Flourish Technologies LLC	Flourish Technologies LLC	DE	DS	MML CM LLC	Ownership	100.00	MMLIC		
0000		04-3356880				MML Distributors LLC	MML Distributors LLC	MA	DS	Massachusetts Mutual Life Insurance Company	Ownership	99.00	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	Rela-tion-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
0000		04-3356880				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	100.000	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	MassMutual Holding LLC	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						Haven Life Insurance Agency, LLC		DE	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000						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 Holding LLC	Ownership	100.000	MMLIC		
0000						MassMutual Ventures UK LLC		DE	DS	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000						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						MM Rothesay Holdco US LLC		DE	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000						Rothesay Limited		GBR	DS	MN 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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## STATEMENT AS OF SEPTEMBER 30, 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domestic- ciliary Loca- tion	10 Rela-tion- ship to Report-ing Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Percent- age	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Yes/No)	16 *
0000						Rothesay Asset Management UK Limited	GBR	DS	Rothesay Limited	Ownership	100.00	MMLIC			
0000						Rothesay Asset Management Australia Pty Ltd	AUS	DS	Rothesay Asset Management UK Limited	Ownership	100.00	MMLIC			
0000						Rothesay Asset Management US LLC	DE	DS	Rothesay Asset Management UK Limited	Ownership	100.00	MMLIC			
0000						MM Catalyst Fund LLC	DE	DS	MassMutual Holding LLC	Ownership	100.00	MMLIC			
0000						LifeScore Labs, LLC	MA	DS	MassMutual Holding LLC	Ownership	100.00	MMLIC			
0000						MM Asset Management Holding LLC	MA	DS	MassMutual Holding LLC	Ownership	100.00	MMLIC			
0000						Barings LLC	MA	DS	MassMutual Holding LLC	Ownership	100.00	MMLIC			
0000						MML Investors Services, LLC	MA	DS	MassMutual Holding LLC	Ownership	100.00	MMLIC			
0000						MML Insurance Agency, LLC	MA	DS	MML Investors Services, LLC	Ownership	100.00	MMLIC			
0000						MMLISI Financial Alliances, LLC	DE	DS	MML Investors Services, LLC	Ownership	100.00	MMLIC			
0000						Barings LLC	DE	DS	MassMutual Asset Management Holding LLC	Ownership	100.00	MMLIC			
0000						Baring Asset Management (Asia) Holdings Limited	HKG	DS	Barings LLC	Ownership	100.00	MMLIC			
0000						Baring International Fund Managers (Bermuda) Limited	BMU	DS	Baring Asset Management (Asia) Holdings Limited	Ownership	100.00	MMLIC			
0000						Baring Asset Management (Asia) Limited	HKG	DS	Baring Asset Management (Asia) Holdings Limited	Ownership	100.00	MMLIC			
0000						Baring Asset Management Korea Limited	KOR	DS	Baring Asset Management (Asia) Limited	Ownership	100.00	MMLIC			
0000						Barings Investment Management (Shanghai) Limited	HKG	DS	Baring Asset Management (Asia) Limited	Ownership	100.00	MMLIC			
0000						Barings Overseas Investment Fund Management (Shanghai) Limited	HKG	DS	Baring Asset Management (Asia) Holdings Limited	Ownership	100.00	MMLIC			
0000						Baring SICE (Taiwan) Limited	TWN	DS	Baring Asset Management (Asia) Holdings Limited	Ownership	100.00	MMLIC			
0000						Barings Singapore Pte. Ltd.	SGP	DS	Baring Asset Management (Asia) Holdings Limited	Ownership	100.00	MMLIC			
0000						Barings Japan Limited	JPN	DS	Baring Asset Management (Asia) Holdings Limited	Ownership	100.00	MMLIC			
0000						Barings Australia Real Estate Holdings Pty Ltd	AUS	DS	Barings LLC	Ownership	100.00	MMLIC			
0000						Barings Australia Real Estate Pty Ltd	AUS	DS	Barings Australia Real Estate Holdings Pty Ltd	Ownership	100.00	MMLIC			
0000						Altis Property Partners Holdings Pty Ltd	AUS	DS	Barings Australia Real Estate Pty Ltd	Ownership	100.00	MMLIC			
0000						Barings Finance LLC	DE	DS	Barings LLC	Ownership	100.00	MMLIC			
0000						BCF Europe Funding Limited	IRL	DS	Barings Finance LLC	Ownership	100.00	MMLIC			
0000						BCF Senior Funding I LLC	DE	DS	Barings Finance LLC	Ownership	100.00	MMLIC			
0000						BCF Senior Funding I Designated Activity Company	IRL	DS	Barings Finance LLC	Ownership	100.00	MMLIC			
0000						Barings Real Estate Acquisitions LLC	DE	DS	Barings LLC	Ownership	100.00	MMLIC			
0000						Barings Securities LLC	DE	DS	Barings LLC	Ownership	100.00	MMLIC			
0000						Barings Guernsey Limited	GGY	DS	Barings LLC	Ownership	100.00	MMLIC			
0000						Barings Europe Limited	GBR	DS	Barings Guernsey Limited	Ownership	100.00	MMLIC			
0000						Barings Asset Management Spain SL	ESP	DS	Barings Europe Limited	Ownership	100.00	MMLIC			
0000						Barings GmbH	DEU	DS	Barings Europe Limited	Ownership	100.00	MMLIC			
0000						Barings Italy S.r.l.	ITA	DS	Barings Europe Limited	Ownership	100.00	MMLIC			
0000						Barings Sweden AB	SWE	DS	Barings Europe Limited	Ownership	100.00	MMLIC			
0000						Barings Netherlands B.V.	NLD	DS	Barings Europe Limited	Ownership	100.00	MMLIC			
0000						Barings Real Estate UK Holdings Limited	DE	DS	Barings Europe Limited	Ownership	100.00	MMLIC			
0000						Barings (U.K.) Limited	GBR	DS	Barings Europe Limited	Ownership	100.00	MMLIC			
0000						Baring Asset Management Limited	GBR	DS	Barings Europe Limited	Ownership	100.00	MMLIC			
0000						Barings European Direct Lending 1 GP LLP	GBR	DS	Baring Asset Management Limited	Ownership	100.00	MMLIC			
0000						Barings Global Advisors Limited	GBR	DS	Baring Asset Management Limited	Ownership	100.00	MMLIC			
0000						Baring International Investment Limited	GBR	DS	Baring Asset Management Limited	Ownership	100.00	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 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domestic- ciliary Loca- tion	10 Rela-tion- ship to Report-ing Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Percent- age	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Yes/No)	16 *
0000		98-0457587				Baring International Investment Management Holdings	GBR	DS	Baring Asset Management Limited	Baring Asset Management Limited	Ownership	100.00	MMLIC		
0000		98-0457576				Baring Asset Management UK Holdings Limited	GBR	DS	Baring International Investment Management Holdings	Baring International Investment Management Holdings	Ownership	100.00	MMLIC		
0000		98-0524272				Baring International Fund Managers (Ireland) Limited	IRL	DS	Baring Asset Management UK Holdings Limited	Baring Asset Management UK Holdings Limited	Ownership	100.00	MMLIC		
0000						Baring Asset Management Switzerland Sàrl	CHE	DS	Baring Asset Management UK Holdings Limited	Baring Asset Management UK Holdings Limited	Ownership	100.00	MMLIC		
0000		98-0497550				Baring France SAS	FRA	DS	Baring Asset Management Limited	Baring Asset Management Limited	Ownership	100.00	MMLIC		
0000		98-0457586				Baring Fund Managers Limited	GBR	DS	Baring Fund Managers Limited	Baring Fund Managers Limited	Ownership	100.00	MMLIC		
0000						BCGSS 2 GP LLP	GBR	DS	Baring Fund Managers Limited	Baring Fund Managers Limited	Ownership	100.00	MMLIC		
0000						Baring Investment Services Limited	GBR	DS	Baring Asset Management Limited	Baring Asset Management Limited	Ownership	100.00	MMLIC		
0000						Barings Core Fund Feeder I GP S.à.r.l.	LUX	DS	Baring Asset Management Limited	Baring Asset Management Limited	Ownership	100.00	MMLIC		
0000						Barings BME GP S.à.r.l.	GBR	DS	Baring Asset Management Limited	Baring Asset Management Limited	Ownership	100.00	MMLIC		
0000						Barings GPC GP S.à.r.l.	LUX	DS	Baring Asset Management Limited	Baring Asset Management Limited	Ownership	100.00	MMLIC		
0000						Barings European Core Property Fund GP Sàrl	GBR	DS	Baring Asset Management Limited	Baring Asset Management Limited	Ownership	100.00	MMLIC		
0000						Barings Investment Fund (LUX) GP S.à.r.l.	LUX	DS	Baring Asset Management Limited	Baring Asset Management Limited	Ownership	100.00	MMLIC		
0000						Barings Umbrella Fund (LUX) GP S.à.r.l.	LUX	DS	Baring Asset Management Limited	Baring Asset Management Limited	Ownership	100.00	MMLIC		
0000						GPLF4(S) GP S.à.r.l.	LUX	DS	Baring Asset Management Limited	Baring Asset Management Limited	Ownership	100.00	MMLIC		
0000						PREIF Holdings Limited Partnership	GBR	DS	Baring Asset Management Limited	Baring Asset Management Limited	Ownership	100.00	MMLIC		
0000						BMC Holdings DE LLC	DE	DS	Barings LLC	Barings LLC	Ownership	100.00	MMLIC		
0000						Barings Real Estate Advisers Inc.	CA	DS	Barings LLC	Barings LLC	Ownership	100.00	MMLIC		
0000		04-3238351	3456895						Massachusetts Mutual Life Insurance Company	Massachusetts Mutual Life Insurance Company	Ownership/Influence	30.00	MMLIC		
0000		81-2244465				Chassis Acquisition Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Massachusetts Mutual Life Insurance Company	Ownership/Influence	40.00	MMLIC		
0000		81-4258759				CRA Aircraft Holding LLC	DE	NIA	Barings LLC	Barings LLC	Influence	26.700	MMLIC		
0000		81-4258759				CRA Aircraft Holding LLC	DE	NIA	MassMutual Holding LLC	MassMutual Holding LLC	Ownership/Influence	18.000	MMLIC		
0000		83-0560183				Aland Royalty Holdings LP	DE	NIA	Barings LLC	Barings LLC	Management	11.300	MMLIC		
0000		83-0560183				Aland Royalty Holdings LP	DE	NIA	MassMutual Holding LLC	MassMutual Holding LLC	Ownership	18.000	MMLIC		
0000		82-2932156				GASL Holdings LLC	DE	NIA	Barings LLC	Barings LLC	Board				
0000		82-2932156				GASL Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Massachusetts Mutual Life Insurance Company	Ownership	31.500	MMLIC		
0000		46-2344300				Intermodal Holdings II LLC	DE	NIA	Barings LLC	Barings LLC	Management				
0000		46-2344300				Intermodal Holdings II LLC	DE	NIA	MassMutual Holding LLC	MassMutual Holding LLC	Ownership/Influence	19.900	MMLIC		
0000		47-3055009				Milestone Acquisition Holding, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Massachusetts Mutual Life Insurance Company	Ownership	17.100	MMLIC		
0000						Novation Companies, Inc.	MD	NIA	Barings LLC	Barings LLC	Influence				
0000						Novation Companies, Inc.	MD	NIA	Massachusetts Mutual Life Insurance Company	Massachusetts Mutual Life Insurance Company	Ownership	31.500	MMLIC		
0000		46-5460309				Red Lake Ventures, LLC	DE	NIA	Barings LLC	Barings LLC	Influence				
0000		46-5460309				Red Lake Ventures, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Massachusetts Mutual Life Insurance Company	Ownership	14.700	MMLIC		
0000		81-4065378				Remington L & W Holdings LLC	DE	NIA	Barings LLC	Barings LLC	Influence				
0000		81-4065378				Remington L & W Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Massachusetts Mutual Life Insurance Company	Ownership	15.700	MMLIC		
0000						Tamiami Citrus, LLC	DE	NIA	Barings LLC	Barings LLC	Management/Board				
0000						Tamiami Citrus, LLC	DE	NIA	MassMutual Holding LLC	MassMutual Holding LLC	Ownership/Influence	14.700	MMLIC		
0000						Teaktree Acquisition, LLC	DE	NIA	Barings LLC	Barings LLC	Influence				
0000						Teaktree Acquisition, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Massachusetts Mutual Life Insurance Company	Ownership	15.600	MMLIC		
0000						Techquity, LP	DE	NIA	Barings LLC	Barings LLC	Influence				
0000						Techquity, LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Massachusetts Mutual Life Insurance Company	Ownership				

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

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domestic- Loca- tion	10 Rela- tion- ship to Report- ing Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Per- cen- tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Yes/No)	16 *
0000						Lake Jackson LLC		DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000		04-1590850	41-2280126			Loan Strategies Management LLC		DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000		80-0920285				Mezzco III LLC		DE	DS	Barings LLC	Ownership	99.300	MMLIC		
0000						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		04-1590850				RECSA-NY GP LLC		DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000						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			04-1590850			Somerset Special Opportunities Management LLC		DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000						Amherst Long Term Holdings, LLC		DE	DS	Barings LLC	Massachusetts Mutual Life Insurance Company	100.000	MMLIC		
0000		04-3313782				MassMutual International LLC		DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	24.500	MMLIC		
0000						MassMutual Solutions LLC		DE	DS	MassMutual International LLC	MassMutual Solutions LLC	100.000	MMLIC		
0000						Haven Technologies Asia Limited		HKG	DS	MassMutual International LLC	Ownership	100.000	MMLIC		
0000						Yufeng Financial Group Limited		HKG	DS	MassMutual International LLC	Ownership	24.900	MMLIC		
0000						MassMutual Asia Limited (SPV)		HKG	DS	MassMutual International LLC	Massachusetts Mutual Life Insurance Company	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				100 w. 3rd Street LLC		DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000		04-1590850				2160 Grand Manager LLC		DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	5.000	MMLIC		
0000		82-2432216				300 South Tryon Hotel LLC		DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000		04-1590850				300 South Tryon LLC		DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000						Almack Mezzanine Fund II Unleveraged LP		GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	72.900	MMLIC		
0000						Barings Affordable Housing Mortgage Fund I LLC		DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000						Barings Affordable Housing Mortgage Fund I LLC		DE	NIA	Barings LLC	Management		MMLIC		
0000		61-1902329				Barings Affordable Housing Mortgage Fund II LLC		DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000		61-1902329				Barings Affordable Housing Mortgage Fund II LLC		DE	NIA	Barings LLC	Management		MMLIC		
0000		85-3036663				Barings Affordable Housing Mortgage Fund III LLC		DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.900	MMLIC		
0000		85-3036663				Barings Affordable Housing Mortgage Fund III LLC		DE	NIA	Barings LLC	Management		MMLIC		
0000		36-4868350				Barings Asset-Based Income Fund (US) LP		DE	NIA	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		IRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	50.700	MMLIC		
0000						Barings Emerging Markets Corporate Bond Fund		IRL	NIA	Barings LLC	Ownership	16.400	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 Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (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	Massachusetts Mutual Life Insurance Company	Ownership/Influence	75.700	MMLIC		
.....0000		37-1506417				Babson Capital Loan Strategies Fund, L.P.		DE	NIA	C.M. Life Insurance Company	Ownership	3.800	MMLIC		
.....0000		37-1506417				Babson Capital Loan Strategies Fund, L.P.		DE	NIA	Barings LLC	Management		MMLIC		
.....0000						Barings US High Yield Bond Fund		IRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	54.400	MMLIC		
.....0000						Barings US High Yield Bond Fund		IRL	NIA	Barings LLC	Management		MMLIC		
.....0000						Babson CLO Ltd. 2013-I		CYM	NIA	Barings LLC	Influence		MMLIC		2
.....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						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						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						Barings Euro CLO 2019-I BV		IRL	NIA	Barings LLC	Influence		MMLIC		
.....0000						Barings Euro CLO 2019-II BV		IRL	NIA	Barings LLC	Influence		MMLIC		
.....0000						Barings Euro CLO 2020-I DAC		IRL	NIA	Barings LLC	Influence		MMLIC		
.....0000						Barings Euro CLO 2021-I DAC		IRL	NIA	Barings LLC	Influence		MMLIC		
.....0000						Barings Euro CLO 2021-II DAC		IRL	NIA	Barings LLC	Influence		MMLIC		
.....0000						Barings Euro CLO 2021-III DAC		IRL	NIA	Barings LLC	Influence		MMLIC		
.....0000						Barings CLO Investment Partners LP		DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	95.200	MMLIC		
.....0000						Barings CLO Investment Partners LP		DE	NIA	Barings LLC	Management		MMLIC		
.....0000						Barings Centre Street CLO Equity Partnership LP		DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	27.600	MMLIC		
.....0000						88-3792609									

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

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domestic- ciliary Loca- tion	10 Rela- tionship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Per- cen- tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Yes/No)	16 *
..0000						Barings Euro Value Add II (BREEVA II)		LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	29.900	MMLIC		
..0000						Barings Euro Value Add II (BREEVA II)		LUX	NIA	C.M. Life Insurance Company	Ownership, Management	2.600	MMLIC		
..0000						Barings Euro Value Add II (BREEVA II)		LUX	NIA	Barings LLC			MMLIC		
..0000						Barings Real Estate European Value Add I SCSp		GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	44.200	MMLIC		
..0000						Barings Real Estate European Value Add I SCSp		GBR	NIA	C.M. Life Insurance Company	Ownership	4.900	MMLIC		
..0000						Barings Real Estate European Value Add I SCSp		GBR	NIA	Barings LLC	Management		MMLIC		
..0000						Barings Real Estate Debt Income Fund LP		DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	82.800	MMLIC		
..0000						Barings Real Estate Debt Income Fund LP		DE	NIA	C.M. Life Insurance Company	Influence		MMLIC		
..0000						Barings Real Estate Debt Income Fund LP		DE	NIA	Barings LLC	Management		MMLIC		
..0000						Barings Global Em. Markets Equity Fund		NC	NIA	Barings LLC	Management		MMLIC		
..0000						Barings Global Energy Infrastructure Fund I LP		CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	99.200	MMLIC		
..0000						Barings Global Energy Infrastructure Fund I LP		CYM	NIA	Barings Asset Management Limited	Management		MMLIC		
..0000						Barings Global Dividends Champion Fund		IRL	NIA	Barings LLC	Management		MMLIC		
..0000						Barings LLC		IRL	NIA	Barings LLC			MMLIC		
..0000						Barings Global Real Assets Fund LP		DE	NIA	MassMutual Holding LLC	Ownership/Influence	26.200	MMLIC		
..0000						Barings Global Real Assets Fund LP		DE	NIA	C.M. Life Insurance Company	Ownership	7.000	MMLIC		
..0000						Barings Global Real Assets Fund LP		DE	NIA	Barings LLC	Management		MMLIC		
..0000						Barings Global Special Situations Credit Fund 3		IRL	NIA	MassMutual Holding LLC	Ownership/Influence	18.700	MMLIC		
..0000						Barings Global Special Situations Credit 4 Delaware		DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	69.600	MMLIC		
..0000						Barings Global Special Situations Credit 4 Delaware		DE	NIA	C.M. Life Insurance Company	Ownership	3.700	MMLIC		
..0000						Barings Global Special Situations Credit 4 Delaware		DE	NIA	Barings LLC	Management		MMLIC		
..0000						Barings Global Special Situations Credit 4 LUX		LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	15.700	MMLIC		
..0000						Barings Global Special Situations Credit 4 LUX		LUX	NIA	C.M. Life Insurance Company	Ownership	0.900	MMLIC		
..0000						Barings Global Special Situations Credit 4 LUX		LUX	NIA	Barings LLC	Management		MMLIC		
..0000						Barings Global Special Situations Credit Fund 3		IRL	NIA	Barings LLC	Management		MMLIC		
..0000						Barings Global Technology Equity Fund		IRL	NIA	Barings LLC	Ownership/Influence	73.700	MMLIC		
..0000						Barings Hotel Opportunity Venture		CT	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	54.500	MMLIC		
..0000						Barings Hotel Opportunity Venture		CT	NIA	Barings LLC	Management		MMLIC		
..0000						Barings Innovations & Growth Real Estate Fund		DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	34.800	MMLIC		
..0000						Barings Innovations & Growth Real Estate Fund		DE	NIA	C.M. Life Insurance Company	Ownership	0.500	MMLIC		
..0000						Barings Middle Market CLO 2017-I Ltd & LLC		CYM	NIA	Barings LLC	Influence		MMLIC		
..0000						Barings Middle Market CLO 2018-I		CYM	NIA	Barings LLC	Influence		MMLIC		
..0000						Barings Middle Market CLO 2019-I		CYM	NIA	Barings LLC	Influence		MMLIC		
..0000						Barings Middle Market CLO Ltd 2021-I		CYM	NIA	Barings LLC	Influence		MMLIC		
..0000						Barings North American Private Loan Fund LP		DE	NIA	MassMutual Holding LLC	Ownership/Influence	37.300	MMLIC		
..0000						Barings North American Private Loan Fund LP		DE	NIA	Baring Asset Management Limited	Management		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 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domestic- ciliary Loca- tion	10 Rela- tion- ship to Report- ing Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Per- cen- tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Yes/No)	16 *
..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			38-4096530			Benchmark 2018-B4		NY	NIA	Barings LLC	Influence		MMLIC		
..0000			20-5578089			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						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	Massachusetts Mutual Life Insurance Company	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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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	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	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	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		

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

**SCHEDULE Y**  
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.....0000						Barings China Aggregate Bond Private Securities Investment Fund		CHN	NIA	Barings LLC	Management		MMLIC		
.....0000			47-3790192			Barings European Growth Trust Fund		GBR	NIA	Barings LLC	Ownership/Influence	12.000	MMLIC		
.....0000						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	100.000	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	90.000	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		

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

**SCHEDULE Y**  
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..0000			04-1590850			MM Horizon Savannah Member LLC		DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	88.700	MMLIC		
..0000			04-1590850			MM Horizon Savannah Member LLC		DE	NIA	C.M. Life Insurance Company	Ownership	3.700	MMLIC		
..0000			04-1590850			MM National Self-Storage Program Member LLC		DE	NIA	C.M. Life Insurance Company	Ownership	98.000	MMLIC		
..0000			04-1590850			MM 1400 E 4th Street Member LLC		DE	NIA	C.M. Life Insurance Company	Ownership	96.000	MMLIC		
..0000			80-0948028			One Harbor Shore LLC		DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	10.800	MMLIC		
..0000			80-0948028			One Harbor Shore LLC		DE	NIA	C.M. Life Insurance Company	Ownership	6.000	MMLIC		
..0000			04-1590850			PACO France Logistics LLC		DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
..0000			82-3393166			Portland 400 Sixth Manager LLC		DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	5.000	MMLIC		
..0000						Salomon Brothers Commercial Mortgage Trust 2001-MM		DE	NIA	Barings Real Estate Advisers LLC	Influence		MMLIC		
..0000						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	Massachusetts Mutual Life Insurance Company	Ownership	90.700	MMLIC		
..0000			45-5401109			Washington Gateway Apartments Venture LLC		DE	NIA	C.M. Life Insurance Company	Ownership	4.800	MMLIC		
..0000			51-0529328		0000927972	00	MassMutual Premier Main Street Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.300	MMLIC		
..0000			26-3229251		0000927972	00	MassMutual Premier Strategic Emerging Markets Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	27.200	MMLIC		
..0000			04-3512593		0000916053	00	MassMutual Select Fundamental Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	2.000	MMLIC		
..0000			42-1710935		0000916053	00	MassMutual Select Mid-Cap Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	27.800	MMLIC		
..0000			02-0769954		0000916053	00	MassMutual Select Small Capital Value Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
..0000			04-3584140		0000916053	00	MassMutual Select Small Company Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	9.300	MMLIC		
..0000			82-3347422		0000916053	00	MassMutual Select T. Rowe Price Retirement 2005 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	5.700	MMLIC		
..0000			82-3355639		0000916053	00	MassMutual Select T. Rowe Price Retirement 2010 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
..0000			82-3382389		0000916053	00	MassMutual Select T. Rowe Price Retirement 2015 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
..0000			82-3396442		0000916053	00	MassMutual Select T. Rowe Price Retirement 2020 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
..0000			82-3417420		0000916053	00	MassMutual Select T. Rowe Price Retirement 2025 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
..0000			82-3430358		0000916053	00	MassMutual Select T. Rowe Price Retirement 2030 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
..0000			82-3439837		0000916053	00	MassMutual Select T. Rowe Price Retirement 2035 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
..0000			82-3451779		0000916053	00	MassMutual Select T. Rowe Price Retirement 2040 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
..0000			82-3472295		0000916053	00	MassMutual Select T. Rowe Price Retirement 2045 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		

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

**SCHEDULE Y**  
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.0000			82-3481715		0000916053	00	MassMutual Select T. Rowe Price Retirement 2050 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
.0000			82-3502011		0000916053	00	MassMutual Select T. Rowe Price Retirement 2055 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
.0000			82-3525148		0000916053	00	MassMutual Select T. Rowe Price Retirement 2060 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
.0000			82-3533944		0000916053	00	MassMutual Select T. Rowe Price Retirement Balanced Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
.0000			46-4257056				MML Series International Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
.0000			47-3517233				MML Series II Asset Momentum Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			47-3529636				MML Series II Dynamic Bond Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
.0000			47-3544629				MML Series II Equity Rotation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.900	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	00	MassMutual RetireSMART 2035 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	2.800	MMLIC		
.0000			27-1932769		0000916053	00	MassMutual RetireSMART 2045 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	6.200	MMLIC		
.0000			46-3289207		0000916053	00	MassMutual RetireSMART 2055 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	22.700	MMLIC		
.0000			47-5326235		0000916053	00	MassMutual RetireSMART 2060 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	51.300	MMLIC		
.0000			45-1618155		0000916053	00	MassMutual 20/80 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
.0000			45-1618222		0000916053	00	MassMutual 80/20 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	59.000	MMLIC		
.0000			03-0532464		0000916053	00	MassMutual RetireSMART In Retirement Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	2.100	MMLIC		
.0000			45-1618262		0000916053	00	MassMutual 40/60 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
.0000			45-1618046		0000916053	00	MassMutual 60/40 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	82.500	MMLIC		

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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**

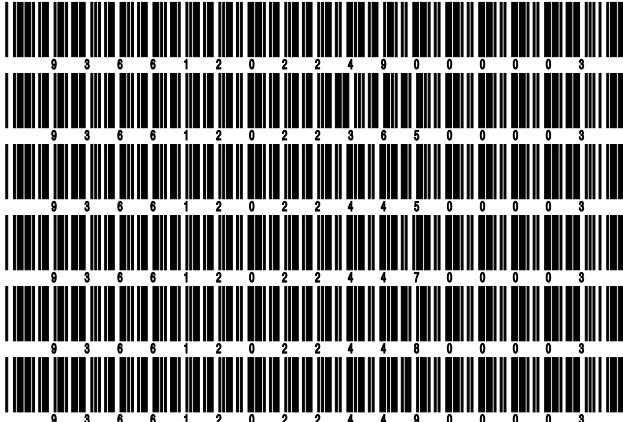
9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting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

**NONE****SCHEDULE B - VERIFICATION**

Mortgage Loans

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

**NONE****SCHEDULE BA - VERIFICATION**

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	18,374,319	18,605,384
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....		0
2.2 Additional investment made after acquisition .....	5	0
3. Capitalized deferred interest and other .....		0
4. Accrual of discount .....		0
5. Unrealized valuation increase (decrease) .....		0
6. Total gain (loss) on disposals .....		0
7. Deduct amounts received on disposals .....		0
8. Deduct amortization of premium and depreciation .....	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	21,681
9. Deduct current year's other than temporary impairment recognized .....	980,685	3,233,731
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees .....	81,145	2,196,456,865
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7+8-9+10) .....	2,310,932,235	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
<b>BONDS</b>								
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
<b>PREFERRED STOCK</b>								
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	0
11. NAIC 4 .....	0	0	0	0	0	0	0	0
12. NAIC 5 .....	0	0	0	0	0	0	0	0
13. NAIC 6 .....	0	0	0	0	0	0	0	0
14. Total Preferred Stock .....	0	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

SI02

**SCHEDULE DA - PART 1**

Short-Term Investments

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

**SCHEDULE DA - VERIFICATION**

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	.54,921,906	2,999,997
2. Cost of short-term investments acquired .....	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

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

**SCHEDULE E - PART 2 - VERIFICATION**

(Cash Equivalents)

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	163,246,612	90,065,184
2. Cost of cash equivalents acquired	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	.....
<b>12. Statement value at end of current period (Line 10 minus Line 11)</b>	<b>63,414,954</b>	<b>163,246,612</b>

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 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7	8	9	10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol
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
10563J-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-JMAG 2008-R2 2A		.09/01/2022	PAYUP	0		0	0	1.D FM
52107Q-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 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 CUSIP Ident- ification	2 Description	For- eign	Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifier and SVO Adminis- trative Symbol		
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value									
.373384-TL-0	State of Georgia-GENERAL OBLIGATION UNLT .....	..	07/01/2022 ..	MATURITY .....	5,800,000	5,800,000	5,800,000	0	0	0	0	0	0	0	5,800,000	0	0	0	0	225,040	07/01/2022 ..	1.A FE .....	
.686053-GG-8	Oregon School Boards Ass-GENERAL OBLIGAT .....	..	09/30/2022 ..	SINKING PAYMENT .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	7,531	06/30/2028 ..	1.FE .....
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions					5,800,000	5,800,000	5,800,000	0	0	0	0	0	0	0	5,800,000	0	0	0	0	0	232,571	XXX	
718814-7Z-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	0	113,106	0	(13,106)	(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	0	113,106	0	(13,106)	(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	0	37,465	0	(634)	(634)	(634)	838	03/01/2048 ..	1.A FE .....	
.3133N3-U9-3	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6 .....	..	09/01/2022 ..	PAYOUT .....	15,201	15,455	15,382	0	(181)	0	(181)	0	0	15,201	0	0	0	0	0	318	11/01/2049 ..	1.A .....	
.3133N3-X2-5	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6 .....	..	09/01/2022 ..	PAYOUT .....	64,475	64,475	64,069	0	406	0	406	0	0	64,475	0	0	0	0	0	858	05/01/2051 ..	1.A .....	
.3133N3-X3-3	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6 .....	..	09/01/2022 ..	PAYOUT .....	52,359	52,359	53,619	53,541	0	(1,182)	0	(1,182)	0	0	52,359	0	0	0	0	0	839	05/01/2051 ..	1.A .....
.3133N3-X4-7	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6 .....	..	09/01/2022 ..	PAYOUT .....	150,048	150,048	148,641	148,709	0	1,339	0	1,339	0	0	150,048	0	0	0	0	0	1,974	04/01/2051 ..	1.A .....
.3133S3-RS-1	Fannie Mae Pool-POOL #511797 .....	..	09/01/2022 ..	PAYOUT .....	2,401	2,401	2,360	0	41	0	41	0	0	2,401	0	0	0	0	0	103	05/01/2031 ..	1.A .....	
.31406J-2L-6	Fannie Mae Pool-POOL #811779 .....	..	09/01/2022 ..	PAYOUT .....	2,616	2,616	2,659	1,914	0	702	0	702	0	0	2,616	0	0	0	0	0	96	01/01/2035 ..	1.A .....
.3140HN-LY-6	Fannie Mae Pool-POOL #BK8442 .....	..	09/01/2022 ..	PAYOUT .....	115,124	115,124	115,381	0	(257)	0	(257)	0	0	115,124	0	0	0	0	0	1,387	01/01/2051 ..	1.A .....	
.3140K0-EL-8	Fannie Mae Pool-POOL #B04638 .....	..	09/01/2022 ..	PAYOUT .....	3,958	3,958	3,961	0	(3)	0	(3)	0	0	3,958	0	0	0	0	0	80	11/01/2049 ..	1.A .....	
.3140QB-N5-3	Fannie Mae Pool-POOL #CA4011 .....	..	09/01/2022 ..	PAYOUT .....	4,302	4,302	4,369	4,347	0	(46)	0	(46)	0	0	4,302	0	0	0	0	0	114	08/01/2049 ..	1.A .....
.3140QC-DT-0	Fannie Mae Pool-POOL #CA4613 .....	..	09/01/2022 ..	PAYOUT .....	19,530	19,530	19,733	0	(203)	0	(203)	0	0	19,530	0	0	0	0	0	439	11/01/2049 ..	1.A .....	
.31418D-YR-7	Fannie Mae Pool-POOL #MA4319 .....	..	09/01/2022 ..	PAYOUT .....	137,159	137,159	136,655	136,676	0	483	0	483	0	0	137,159	0	0	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	0	80,089	0	(89)	(89)	(89)	4,392	01/15/2044 ..	1.B FE .....	
.57419R-L6-0	Maryland Community Devl-REVENUE BONDS .....	..	07/05/2022 ..	CALL 100 .....	15,000	15,000	15,000	0	0	0	0	0	0	0	15,000	0	0	0	0	0	520	09/01/2032 ..	1.C FE .....
.57419R-L7-8	Maryland Community Devl-REVENUE BONDS .....	..	07/05/2022 ..	CALL 100 .....	140,000	140,000	140,000	0	3	0	3	0	0	0	140,000	0	0	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	0	125,000	0	0	0	0	0	8,100	07/01/2022 ..	1.G FE .....
.60416Q-HA-5	Minnesota Housing Financ-REVENUE BONDS .....	..	08/01/2022 ..	CALL 100 .....	31,898	31,898	31,898	0	0	0	0	0	0	0	31,898	0	0	0	0	0	643	03/01/2048 ..	1.A FE .....
.60416Q-HJ-6	Minnesota Housing Financ-REVENUE BONDS .....	..	08/01/2022 ..	CALL 100 .....	18,295	18,295	18,295	0	0	0	0	0	0	0	18,295	0	0	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	0	0	0	0	0	0	0	75,000	0	0	0	0	0	3,123	01/01/2028 ..	1.B FE .....
.60636Y-KK-6	Missouri Housing Develop-REVENUE BONDS .....	..	07/12/2022 ..	CALL 100 .....	95,000	95,000	95,000	0	0	0	0	0	0	0	95,000	0	0	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	0	0	0	0	0	0	0	10,000	0	0	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	0	0	0	0	0	0	0	2,339	0	0	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	0	0	0	0	0	0	0	60,000	0	0	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	67,832	0	(14)	0	(14)	0	0	67,819	0	0	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	28,572	0	0	0	0	0	0	0	28,571	0	0	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	25,026	0	(5)	0	(5)	0	0	25,021	0	(21)	(21)	(21)	707	09/01/2039 ..	1.B FE .....		
.928075-F5-4	Virginia Port Authority-REVENUE BONDS .....	..	07/01/2022 ..	MATURITY .....	1,250,000	1,250,000	1,250,000	0	0	0	0	0	0	0	1,250,000	0	0	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	20,958	0	0	0	0	0	0	0	20,958	0	0	0	0	0	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	0	0	0	0	0	0	0	23,765	0	0	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	30,369	0	0	0	0	0	0	0	30,370	0	0	0	0	0	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	0	0	0	0	0	0	0	12,798	0	0	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	14,537	0	0	0	0	0	0	0	14,537	0	0	0	0	0	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	0	2,731,098								

## 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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modi- fier and SVO Adminis- trative Symbol			
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Temporar- y Impair- ment Recogn- ized	13 Other Than Temporar- y Impair- ment Carrying Value	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value										
.02665U-AA-3	AMERICAN HOMES 4 RENT-SERIES 2014-SFR2 C		09/01/2022	PAYOUT			4,087	4,087	4,083	0	5	0	5	0	0	4,087	0	0	0	103	10/01/2036	1.A FE		
.02665X-AA-7	American Homes 4 Rent 20-AH4R 2014-SFR3		09/01/2022	PAYOUT			16,451	16,451	16,483	0	(32)	0	(32)	0	0	16,451	0	0	0	407	12/01/2036	1.A FE		
.02666A-AA-6	American Homes 4 Rent 20-AH4R 2015-SFR1		09/01/2022	PAYOUT			11,218	11,218	11,205	0	13	0	13	0	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	PAYOUT			2,471	2,471	2,470	0	2	0	2	0	0	2,471	0	0	0	60	10/01/2052	1.A FE		
.02666B-AG-1	American Homes 4 Rent 20-AH4R 2015-SFR2		09/01/2022	PAYOUT			0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/01/2052	6.*	
.03837O-AA-0	Aqua Finance Trust 2019-AQFIT 2019-A A		09/15/2022	PAYOUT			48,689	48,689	48,681	0	7	0	7	0	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	PAYOUT			110,016	110,016	109,996	0	18	0	18	0	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	PAYOUT			2,167	2,207	1,933	0	2,111	0	65	0	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	PAYOUT			21,575	21,575	17,826	0	714	0	0	0	0	21,575	0	0	0	148	11/20/2036	1.A FM		
.058931-AD-8	Banc of America Funding -BAFC 2006-3 241		09/01/2022	PAYOUT			7,731	9,230	6,618	0	2,297	0	0	0	0	7,731	0	0	0	249	03/01/2036	1.D FM		
.058931-AT-3	Banc of America Funding -BAFC 2006-3 441		09/01/2022	PAYOUT			1,193	1,193	1,153	0	39	0	39	0	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	PAYOUT			4,825	4,825	4,665	0	148	0	148	0	0	4,825	0	0	0	75	02/01/2035	1.A FM		
.05949A-HB-4	Banc of America Mortgage-BOAMS 2005-A 2A		09/01/2022	PAYOUT			4,569	4,569	4,449	0	90	0	90	0	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	PAYOUT			642	642	797	0	31	0	31	0	0	642	0	0	0	26	09/01/2035	3.B FM		
.05949C-HM-1	Banc of America Mortgage-BOAMS 2005-1 1A		09/01/2022	PAYOUT			37,655	38,306	33,625	0	3,173	0	1,101	0	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	PAYOUT			487	487	499	0	(12)	0	0	0	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	PAYOUT			16,116	16,116	17,591	0	(1,475)	0	0	0	0	16,116	0	0	0	463	10/01/2036	1.A FM		
.05951F-AB-0	Banc of America Funding -BAFC 2007-1 TA1		09/01/2022	PAYOUT			2,995	2,994	2,343	0	648	0	648	0	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	PAYOUT			447	428	405	0	112	0	112	0	0	447	0	0	0	13	10/01/2036	1.D FM		
.069522-AU-6	Banc of America Funding -BAFC 2007-C 1A2		09/01/2022	PAYOUT			12,937	12,538	11,564	0	1,182	0	1,182	0	0	12,937	0	0	0	125	05/01/2036	1.D FM		
.05953Y-AH-4	Banc of America Funding -BAFC 2007-4 TA1		09/01/2022	PAYOUT			2,403	2,319	2,027	0	365	0	365	0	0	2,403	0	0	0	93	05/01/2037	1.A FM		
.05950H-AH-6	Banc of America Funding -BAFC 2010-R2 1A		09/01/2022	PAYOUT			19,688	20,046	12,683	0	8,534	0	8,534	0	0	19,688	0	0	0	794	08/01/2037	1.D FM		
.05950H-AQ-6	Banc of America Funding -BAFC 2010-R2 3A		09/01/2022	PAYOUT			12,615	12,615	12,264	0	606	0	606	0	0	12,615	0	0	0	200	07/01/2035	1.A FM		
.06744D-AA-7	Barclays Mortgage Loan T-BARC 2022-NOM1		09/01/2022	PAYOUT			22,575	22,575	22,153	0	421	0	421	0	0	22,575	0	0	0	86	07/01/2052	1.A FE		
.06744D-AB-5	Barclays Mortgage Loan T-BARC 2022-NOM1		09/01/2022	PAYOUT			22,575	22,575	21,718	0	856	0	856	0	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	PAYOUT			10,227	10,227	10,107	0	120	0	120	0	0	10,227	0	0	0	184	07/01/2034	1.A FM		
.07384Y-KF-2	Bear Stearns Asset Backed-BSABS 2003-AC4		09/01/2022	PAYOUT			8,844	8,844	8,762	0	83	0	83	0	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	PAYOUT			14,595	14,595	9,701	0	4,880	0	438	0	4,442	0	0	14,595	0	0	0	263	01/01/2047	1.D FM
.09748R-AA-6	Bojangles Issuer LLC-BOJA 2020-1A 2A		07/20/2022	PAYOUT			6,250	6,250	6,250	0	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	PAYOUT			59,810	59,810	59,809	0	1	0	1	0	0	59,810	0	0	0	1,167	11/15/2035	1.G FE		
.12529L-HB-8	CFMT 2020-HB4 LLC-CFMT 2020-HB4 A		09/25/2022	PAYOUT			418,251	418,251	418,251	0	3,076	0	3,076	0	0	418,251	0	0	0	2,619	12/26/2030	1.A FE		
.12531W-B9-9	CFORE 2016-3 MTG TR PASS THRL CL A-2		09/01/2022	PAYOUT			54,439	54,439	54,983	0	5,638	0	(199)	0	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	PAYOUT			922	922	902	0	507	0	416	0	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	PAYOUT			999	686	458	0	317	0	288	0	0	999	0	0	0	15	09/01/2037	1.D FM		
.12544H-BF-6	CHL Mortgage Pass-Through-CIHL 2007-H7 A		09/01/2022	PAYOUT			632	631	788	0	392	0	392	0	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	PAYOUT			915	915	458	0	437	0	27	0	0	915	0	0	0	5	07/01/2037	1.D FM		
.12563L-AS-6	CLJ Funding VI LLC-2020-3A A		09/18/2022	PAYOUT			29,167	29,167	29,161	0	6	0	6	0	0	29,167	0	0	0	410	10/18/2045	1.F FE		
.12564E-AA-0	CIM Trust 2021-J2-CIM 2021-A1		09/01/2022	PAYOUT			29,909	29,909	30,246	0	(334)	0	(334)	0	0	29,909	0	0	0	482	04/01/2051	1.A ..		
.12564K-AJ-0	CIM Trust 2021-J1-CIM 2021-J1 A1		09/01/2022	PAYOUT			20,664	20,664	21,207	0	532	0	532	0	0	20,664	0	0	0	338	03/01/2051	1.A ..		
.12566U-AE-4	CitiMortgage Alternative-CMALT 2007-A2 1		09/01/2022	PAYOUT			2,765	2,765	2,983	0	2,867	0	42	0	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	PAYOUT																				

## 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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modi- fier and SVO Adminis- trative Symbol	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value								
12667G-AC-7	Alternative Loan Trust 2-CIALT 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	0	360	05/01/2035	1.D FM
12668A-PC-3	Alternative Loan Trust 2-CIALT 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	0	628	11/01/2035	1.D FM
12669A-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	0	42	01/01/2036	1.D FM
12669A-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	0	106	05/01/2036	1.D FM
12669A-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	0	311	01/01/2035	4.B FM
12669A-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	0	62	04/01/2036	1.D FM
12669A-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	0	39	04/01/2036	1.A FM
12669A-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	0	60	11/01/2035	1.D FM
12669A-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	0	163	11/01/2035	3.B FM
12669A-US-5	CHL Mortgage Pass-Through-CIHL 2002-39 A1		09/01/2022	PAYDOWN		1,373	1,373	1,364	1,443	0	0	0	0	0	1,339	0	0	0	0	53	02/01/2033	1.D FM
12669H-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	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	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	0	32	09/01/2035	1.D FM
12669G-R4-5	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	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	0	67	12/15/2050	1.A FE
15231A-KJ-8	Centex Home Equity Loan -CXHE 2004-C AF5		09/01/2022	PAYDOWN		34,691	34,691	34,611	34,611	0	.80	0	.80	0	34,691	0	0	0	0	1,218	06/01/2034	1.A FM
16154G-CII-4	Chase Funding Trust Series-CFAB 2002-3 1A5		09/01/2022	PAYDOWN		5,670	5,670	5,669	5,653	0	.16	0	.16	0	5,670	0	0	0	0	211	06/17/2032	1.A FM
16162A-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	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	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	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	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	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	26,514	26,514	0	.1	0	.0	0	26,515	0	0	0	0	428	03/20/2043	1.C FE
17296T-GK-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	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	0	372	03/01/2034	1.A FM
17312H-AF-6	Citicorp Residential Mort-CRMS1 2007-2 A6		09/01/2022	PAYDOWN		.781	.781	.751	.758	0	.23	0	.23	0	.781	0	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	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	0	.995	06/01/2058	1.A FE
19421U-AA-2	College Ave Student Loan-CASL 2019-A1 A		09/26/2022	PAYDOWN		.23,957	.23,957	.23,841	.23,858	0	.99	0	.99	0	.23,957	0	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	.111,320	.111,320	0	.2	0	.2	0	.111,322	0	0	0	0	.1016	01/01/2065	1.A FE
20048E-AA-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	0	.21,715	01/01/2046	1.A FE
20267U-AA-7	COMMONBON STUDENT LOAN -SERIES-B CLA		09/25/2022	PAYDOWN		.25,732	.25,732	.25,727	.25,727	0	.5	0	.5	0	.25,732	0	0	0	0	.468	10/25/2040	1.A FE
21216B-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	0	.3,260	02/28/2033	2.B FE
21872M-AA-2	CoreVest American Financ-CAFL 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	0	.4,046	11/01/2052	1.A FE
22541A-FV-9	CSFB MORTGAGE-BACKED PAS-CSFB 2003-17 A		09/01/2022	PAYDOWN		1,217	1,217	1,212	1,212	0	.5	0	.5	0	1,217	0	0	0	0	.45	06/01/2033	1.A FM
22541S-PJ-1	CSFB Mortgage-Backed Tru-CSFB 2004-AP6 C		09/26/2022	PAYDOWN		1,817	1,817	1,444	1,548	0	.269	0	.269	0	1,817	0	0	0	0	.28	10/25/2034	1.A FM
22545B-2Y-3	Credit Suisse First-Cost-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	0	.952	09/01/2035	3.B FM
22545S-L5-5	Credit Suisse First-Bost-CSFB 2005-7 1A1		09/01/2022	PAYDOWN		.737	.737	.0	.0	0	.59	4	.55	0	.737	0	0	0	0	.22	08/01/2035	2.B FM
22547D-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	0	.872	02/01/2036	1.D FM
22944P-AA-5	CSMC Trust 2013																					

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

## SCHEDULE D - PART 4

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1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modi- fier and SVO Adminis- trative Symbol	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value								
.32027L-AE-5	First Franklin Mortgage -FFML 2006-FF44		.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-T7-0	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-X0-3	First Horizon Mortgage P-FHAS1 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-FHAS1 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.D FM
.320520-AG-6	First Horizon Alternativ-FHAMS 2006-FA8		.09/01/2022	PAYDOWN			701	706	713	535	179	148	0	327	0	701	0	0	0	31	.02/01/2037	1.D FM
.33830J-AA-3	Five Guys Funding LLC-GUYS 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
.3622E9-AB-1	GSAA Home Equity Trust 2-GSA 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.D FM
.362341-4A-4	GSR Mortgage Loan Trust -GSR 2006-AR1 2A		.09/01/2022	PAYDOWN			3,382	3,382	3,212	3,253	0	124	0	124	0	3,382	0	0	0	30	.01/01/2036	1.D FM
.362341-SG-5	GSR MORTGAGE LOAN TRUST-SERIES 2005-AR6		.09/01/2022	PAYDOWN			19,278	19,278	18,409	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	1,889	1,888	0	3	0	3	0	1,891	0	0	0	38	.09/01/2034	1.A FM
.36242D-P6-2	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	9,581	0	291	0	291	0	9,731	0	0	0	141	.02/01/2035	1.D FM
.36298G-AA-7	GSPTA 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-GSCP 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	0	0	26	.04/26/2023	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
.427700-AA-2	HERO Funding Trust 2014-HERO 2014-2A		.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
.427700-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	HomeBank Mortgage Trust -HMBT 2007-1 11A		.08/01/2022	PAYDOWN			36,871	36,871	24,728	24,563	0	1,302	0	1,302	0	36,871	0	0	0	451	.04/01/2047	1.D FM
.44329H-AG-9	HP Community 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-MM 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-MM 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
.45185J-AA-6	Invitation Homes 2018-SF-HSFR 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
.45187X-AA-3	Invitation Homes 2018-SF-HSFR 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 RECV 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-AB-1	JG IPT XXII 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	JG IPT 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	JG IPT 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
.46617L-AA-9	JG IPT XXIX LLC-HENDR 2013-3A 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	JG IPT 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	JG IPT 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	JG IPT 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 XXXII LLC-ASSET BKD SER 2		.09/15/2022	PAYDOWN			36,406	36,406	36,492	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 XXX-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
.466202-AA-9	J G. Wentworth XXXVII 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-JPMMT 2005-4 A 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-JPMMT 2005-5 S 1		.08/01/2022	PAYDOWN			1,010	1,010</td														

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	Administrative Symbol	NAIC Designation, NAIC Designation Modified and SVO Adminis-trative Symbol			
466365-AD-5	Jack in the Box Funding -JACK 2022-1A A2		08/25/2022	PAYOUT		.25,000	.25,000	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.464	02/26/2052	2.B FE			
46639J-AE-0	JP Morgan Chase Commercial -JPMCC 2013-C10		08/01/2022	PAYOUT		1,106,163	1,106,163	1,029,250	1,094,961	.0	.0	.0	.0	.0	.0	.0	.0	.0	23,111	12/01/2047	1.A		
46651G-AC-3	JP Morgan Mortgage Trust -JPMMT 2019-7 A3		09/01/2022	PAYOUT					.1,812	.1,835	.0	.0	.0	.0	.0	.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	.0	.0	.0	.0	.0	.0	.0	.0	130,208	11/23/2031	2.B FE		
472320-AA-8	Jefferies Resecuritizati-JMCA 2008-R1 A		09/26/2022	PAYOUT		122,738	124,344	114,635	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	3,205	06/20/2047	1.D FM		
472321-AD-0	Jefferies Resecuritizati-JMCA 2008-R2 2A		09/01/2022	PAYOUT					.2,425	.2,425	.0	.0	.0	.0	.0	.0	.0	.0	.44	01/01/2037	1.A FM		
472321-AH-1	Jefferies Resecuritizati-JMCA 2008-R2 2A		08/01/2022	PAYOUT					.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	01/01/2037	1.D FM		
472321-AJ-7	Jefferies Resecuritizati-JMCA 2008-R2 3A		09/01/2022	PAYOUT					.17,484	.17,484	.0	.0	.0	.0	.0	.0	.0	.0	.305	01/01/2039	1.A FM		
472321-AK-4	Jefferies Resecuritizati-JMCA 2008-R2 3A		09/01/2022	PAYOUT					.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.71	01/01/2039	1.D FM		
472330-AB-7	Jefferies Resecuritizati-JMCA 2009-R1 1		09/01/2022	PAYOUT					.48,514	.51,902	.8,113	.37,593	.0	.0	.0	.0	.0	.0	.0	.0	.0	01/01/2036	1.D FM
477600-AB-9	Jimmy Johns Funding LLC-JIMMY 2017-1A A2		07/30/2022	PAYOUT					.2,000	.2,000	.0	.0	.0	.0	.0	.0	.0	.0	.73	07/30/2024	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	.0	.0	.0	.0	.0	.0	.0	.0	.0	39,955	11/01/2024	1.G FE	
48669R-AA-9	Great Lakes Kcap F3-Sen-KCAP 2017-1A		09/20/2022	PAYOUT					.343,250	.343,250	.0	.0	.0	.0	.0	.0	.0	.0	.0	.778	12/20/2029	1.A FE	
50209T-AA-8	LMREC 2019-CRE3 Inc-LMREC 2019-CRE3 A		09/23/2022	PAYOUT					.601,315	.601,315	.0	.0	.0	.0	.0	.0	.0	.0	.0	10,356	12/22/2035	1.A FE	
50543L-AA-0	LABRADOR AVIATION FINANC-SERIES 2016-1A		09/15/2022	PAYOUT					.32,637	.32,637	.0	.0	.0	.0	.0	.0	.0	.0	.0	.948	01/15/2042	3.A FE	
525221-GM-3	LEHMAN XS TRUST-SERIES 2005-9N SERIES 1A1		09/26/2022	PAYOUT					.23,200	.23,200	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	02/25/2036	1.D FM	
525241-AL-9	Lehman XS Trust 2007-1-LXS 2007-1 WF1		09/01/2022	PAYOUT					.3,412	.3,412	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	01/01/2037	1.D FM	
543190-AA-0	LONGTRAIN LEASING III LL-SERIES 2015-1A		09/15/2022	PAYOUT					.1,600	.1,600	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	01/15/2045	1.F FE	
55282X-AA-8	MF1 Multifamily Housing -MF1 2021-FL5 A		09/15/2022	PAYOUT					.791,983	.791,983	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	07/15/2036	1.A FE	
57643M-LZ-5	MASTER Asset Securitizati-MASTR 2006-1 1A		09/01/2022	PAYOUT					.9,106	.9,118	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	05/01/2036	1.D FM	
57645T-AA-5	MASTER Adjustable Rate Mo-MARM 2007-HF2 A		09/26/2022	PAYOUT					.37,694	.37,694	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	09/25/2037	1.A FM	
585495-AA-2	Mello Mortgage Capital A-MELLO 2021-MTG1		09/01/2022	PAYOUT					.63,144	.63,144	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	04/01/2051	1.A FM	
58551V-AA-0	Mello Warehouse Securit-MITST 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	.0	.0	.0	.0	.0	15,368	11/25/2053	1.A FE	
59020U-W4-3	MERRILL LYNCH MORTGAGE I-SERIES 2005-AG9C		08/01/2022	PAYOUT					.12,365	.12,449	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	04/01/2025	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	.0	.0	.0	.0	.0	.0	.0	.0	.0	03/15/2025	3.B FE		
61751D-AE-4	Morgan Stanley Mortgage -MSM 2006-17XS A		09/01/2022	PAYOUT					.9,073	.9,073	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	10/01/2046	1.D FM	
61751M-AU-8	Morgan Stanley Mortgage -MSM 2007-10XS A		09/01/2022	PAYOUT					.37,809	.37,809	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	02/01/2037	1.A FM	
61754P-AA-2	Morgan Stanley Mortgage -MSM 2007-8XS A1		09/01/2022	PAYOUT					.29,737	.29,737	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	04/01/2037	1.D FM	
61758M-AA-5	Morgan Stanley Re-REMIC -MSR 2009-R2 1A		07/01/2022	PAYOUT					.23,971	.23,971	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	04/01/2036	1.A FM	
617610-AA-3	MORGAN STANLEY BANK OF A-MISAN 2013-C8 A		09/01/2022	PAYOUT					.223,931	.223,931	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	05/01/2048	1.A FM	
61915R-AB-2	MortgageIT Trust 2005-2-MHL 2005-2-1A2		09/25/2022	PAYOUT					.4,688	.4,688	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	05/25/2035	1.A FM	
62942K-AA-4	NRP Mortgage Trust 2013-NRPMT 2013-1 A1		09/01/2022	PAYOUT					.23,731	.23,731	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	07/01/2043	1.A	
62955M-AA-2	NRZ FHT Excess LLC-NZES 2020-FHT1 A		09/25/2022	PAYOUT					.53,631	.53,631	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	11/25/2025	2.C FE	
64016N-AC-1	Neighbly Issuer 2022-1-NBLY 2022-1A 2		07/30/2022	PAYOUT					.17,500	.17,500	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	01/30/2052	2.C FE	
643528-AB-8	New Century Alternative -NCAMT 2006-ALT1		09/01/2022	PAYOUT					.944	.944	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	07/01/2036	1.D FM	
643529-AC-4	New Century Alternative -NCAMT 2006-ALT2		09/01/2022	PAYOUT					.1,904	.1,904	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	10/01/2036	1.D FM	
643529-AD-2	New Century Alternative -NCAMT 2006-ALT2		09/01/2022	PAYOUT					.952	.952	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	10/01/2036	1.D FM	
647551-AA-9	New Mountain Finance Cor Senior Note Ser		07/15/2022	MATURITY					3,000,000	3,000,000	3,000,026	.0	.0	.0	.0	.0	.0	.0	.0	.0	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	.0	.0	.0	.0	.0	.0	.0	07/01/2023	1.D FE	
65535V-SJ-8	Nomura Asset Acceptance -NAA 2006-AP2 A2		09/01/2022	PAYOUT					.11,913	.11,913	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	01/01/2036	1.D FM	
65538P-AA-6	Nomura Asset Acceptance -NAA 2007-1-1A1A		09/01/2022	PAYOUT					.5429	.4,867	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	03/01/2047	1.D FM	
65539C-AK-2	Nomura Resecuritization -NMIR 2011-4R 1A		09/01/2022	PAYOUT					.9,734	.8,725	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	12/01/2036	1.D FM	
67098A-AM-1	OBX 2019-INV1 Trust-OBX 2019-INV1 A12		09/01/2022	PAYOUT					.49,200	.49,200	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	11/01/2048	1.A	
67181D-AA-9	Oak Street Investment Gr-OAK10 2021-1A		09/20/2022	PAYOUT					.4,360	.4,360	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	11/20/2050	1.A FE	
67181D-AB-7	Oak Street Investment Gr-SERIES 20-1A CL		09/20/2022	PAYOUT					.4,360	.4,360	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	11/20/2050	1.A FE	
67190A-AA-4	Oak Street Investment Gr-OAK10 2021-1A		09/20/2022	PAYOUT					.8,167	.8,167	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	01/20/2051	1.A FE	
67190A-AB-2	Oak Street Investment Gr-OAK10 2021-1A		09/20/2022	PAYOUT					.6,534	.6,534	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	01/20/2051	1.A FE	
674480-AC-5	OBX 2019-EXP1 Trust-OBX 2019-EXP1 1A3		09/01/2022	PAYOUT					.5,608	.5,608	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	01/01/2059	1.A FE	
68268H-AA-4	OneMain Financial Issuan-OMFIT 2016-3A A		07/18/2022	PAYOUT					.16,540	.17,036	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	06/18/2031	1.A FE	
693456-AA-3	PMT Loan Trust 2013-J1-PMLT 2013-J1 A1		09/01/2022	PAYOUT					.15,002	.15,002	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	09/01/2043	1.A	
69368A-AA-0	PSMC 2020-1 Trust-PSMC 2020-1 A1		09/01/2022	PAYOUT					.11,944	.11,944	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	01/01/2050	1.A FE	
69374X-AA-8	PSMC 2019-2 Trust-PSMC 2019-2 A1		09/01/2022	PAYOUT					.9,002	.9,002	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	10/01/2049	1.A	
69375B-AA-5	PSMC 2019-3 Trust-PSMC 2019-3 A1		09/01/2022	PAYOUT					.14,631	.14,631	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	11/01/2049	1.A FE	
69546T-AA-0	Pagaya A1 Deba Selection-PAID 2020-3 A		08/15/2022	PAYOUT					.70,217	.70,217	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modi- fier and SVO Admini- stra- tive Symbol		
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value									
.70109-AK-1	Parker-Hannifin Corp -NOTE		.09/15/2022	MATURITY		1,000,000	988,480	999,188	0	812	0	0	812	0	1,000,000	0	0	0	0	35,000	.09/15/2022	2.A FE	
.70959-AH-7	PENSKE TRUCK LEASING/PTL-SENIOR UNSECURE		.07/11/2022	MATURITY		2,000,000	1,987,520	1,999,185	0	815	0	0	815	0	2,000,000	0	0	0	0	97,500	.07/11/2022	2.B FE	
.74331C-AA-6	Progress Residential 202-PROG 2020-SFR1		.09/01/2022	PAYOUT		1,453	1,453	1,453	0	0	0	0	0	0	0	0	0	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	0	0	0	0	0	0	0	0	0	0	0	0	.57,281	.03/15/2023	2.C FE
.74387Y-AD-5	Provident Funding Mortga-PMFI 2021-1 A2A		.09/01/2022	PAYOUT		163,326	163,326	161,868	0	1,457	0	0	1,457	0	163,326	0	0	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	PAYOUT		2,967	3,593	3,369	0	211	71	140	0	0	0	0	0	0	0	0	.161	.03/01/2037	4.B FM
.74927T-AC-5	RBSSP Resecuritization T-RBSSP 2010-9 3A		.09/27/2022	PAYOUT		31,659	31,659	29,720	28,467	0	3,192	0	3,192	0	0	0	0	0	0	0	.779	.10/26/2034	1.A FM
.74928D-AV-7	RBSSP Resecuritization T-RBSSP 2009-1 7A		.09/01/2022	PAYOUT		13,217	13,217	6,105	5,638	0	7,654	0	7,654	0	0	0	0	0	0	0	.290	.06/01/2037	1.D FM
.74928F-AY-6	RBSSP Resecuritization T-RBSSP 2009-3 6A		.09/01/2022	PAYOUT		34,184	36,466	22,291	5,918	0	29,542	0	29,542	0	0	0	0	0	0	0	.1,549	.03/01/2036	1.D FM
.74928U-AM-9	RBSSP Resecuritization T-RBSSP 2009-12 5		.09/01/2022	PAYOUT		44,752	43,800	31,019	36,752	0	7,849	0	7,849	0	0	0	0	0	0	0	.872	.08/01/2036	1.D FM
.74935T-AA-7	RCKT Mortgage Trust 2019-RCKT 2019-1 A1		.09/01/2022	PAYOUT		17,063	17,327	17,404	0	(340)	0	(340)	0	0	0	0	0	0	0	0	.386	.09/01/2049	1.A
.74938R-AA-0	RCKT Mortgage Trust 2020-RCKT 2020-1 A1		.09/01/2022	PAYOUT		25,551	24,401	23,871	0	1,680	0	1,680	0	0	0	0	0	0	0	0	.483	.02/01/2050	1.A
.74968R-AA-3	RMF Proprietary Issuance-RPIT 2019-1 A		.09/25/2022	PAYOUT		119,764	119,837	119,005	0	759	0	759	0	0	0	0	0	0	0	0	.2,139	.10/25/2063	1.A FE
.74969M-AA-3	RMF Proprietary Issuance-RPIT 2020-1 A		.09/25/2022	PAYOUT		89,201	89,201	89,201	0	0	0	0	0	0	0	0	0	0	0	0	.2,001	.04/26/2060	1.A FE
.75115D-AA-3	RALI Series 2006-QS13 Tru-RALI 2006-QS13		.09/25/2022	PAYOUT		9,942	11,684	8,596	0	2,444	0	2,444	0	0	0	0	0	0	0	0	.98	.09/25/2036	1.D FM
.75116C-ET-9	RESIDENTIAL ACCREDIT L04-SERIES 2007-056		.09/01/2022	PAYOUT		5,263	6,031	6,031	0	136	0	136	0	0	0	0	0	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	PAYOUT		20,811	20,767	26,087	0	1,001	463	538	0	0	0	0	0	0	0	0	.1,091	.07/01/2037	4.B FM
.75575J-AA-3	Ready Capital Mortgage F-RCM 2020-FL4 A		.09/26/2022	PAYOUT		121,577	121,577	121,577	0	0	0	0	0	0	0	0	0	0	0	0	.2,004	.02/25/2035	1.A FE
.75971F-AY-9	RENAISSANCE HOME EQUITY -RAMC 2007-3W AF		.09/01/2022	PAYOUT		16,890	16,890	12,160	13,072	0	3,818	0	3,818	0	0	0	0	0	0	0	.320	.09/01/2037	1.A FM
.759950-EM-6	Renaissance Home Equity -RAMC 2004-4 AF5		.09/01/2022	PAYOUT		29,532	29,532	26,662	27,260	0	2,273	0	2,273	0	0	0	0	0	0	0	.633	.02/01/2035	1.A FM
.761118-KH-0	RALI Series 2005-QS15 Tru-RALI 2005-QS15		.09/01/2022	PAYOUT		7,084	7,291	6,693	5,171	0	2,276	0	2,276	0	0	0	0	0	0	0	.291	.10/01/2035	1.D FM
.761118-SC-3	RALI Series 2006-QS1 Tru-RALI 2006-QS1 A		.09/01/2022	PAYOUT		5,776	6,849	6,351	6,367	0	360	0	349	0	0	0	0	0	0	0	.275	.01/01/2036	3.B FM
.761118-UG-1	RALI Series 2006-QS2 Tru-RALI 2006-QS2 1		.09/01/2022	PAYOUT		4,825	5,375	5,236	0	87	0	87	0	0	0	0	0	0	0	0	.194	.02/01/2036	4.B FM
.761118-UQ-9	RALI Series 2006-QS2 Tru-RALI 2006-QS2 1		.09/01/2022	PAYOUT		3,349	3,730	3,727	0	605	0	605	0	0	0	0	0	0	0	0	.134	.02/01/2036	1.D FM
.76112B-NM-8	GMAC Mortgage Loan Trus-GMAC 2005-A1A1		.09/01/2022	PAYOUT		81,297	92,487	85,654	86,608	0	4,663	0	4,663	0	0	0	0	0	0	0	.1,819	.05/01/2035	1.D FM
.76971E-AA-2	RMF Buyout Issuance Trus-RBIT 2020-H1 A		.09/25/2022	PAYOUT		25	25	25	0	0	0	0	0	0	0	0	0	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	0	0	0	0	0	0	.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	0	0	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	PAYOUT		68,490	68,490	69,589	0	(1,099)	0	(1,099)	0	0	0	0	0	0	0	0	.1,555	.12/01/2049	1.A
.81745A-AB-3	Sequoia Mortgage Trust 2-SEMT 2013-5 A2		.09/01/2022	PAYOUT		9,958	9,958	9,427	9,511	0	446	0	446	0	0	0	0	0	0	0	.196	.05/01/2043	1.A
.81745J-AA-6	Sequoia Mortgage Trust 2-SEMT 2013-11 A1		.09/01/2022	PAYOUT		5,440	5,440	5,367	5,377	0	63	0	63	0	0	0	0	0	0	0	.118	.09/01/2043	1.A
.81745M-AA-9	Sequoia Mortgage Trust 2-SEMT 2013-2 A		.09/01/2022	PAYOUT		21,985	21,985	19,695	20,108	0	1,878	0	1,878	0	0	0	0	0	0	0	.261	.02/01/2043	1.A
.81748J-AA-3	Sequoia Mortgage Trust 2-SEMT 2019-4 A1		.09/01/2022	PAYOUT		9,339	9,339	9,339	9,630	0	(291)	0	(291)	0	0	0	0	0	0	0	.197	.11/01/2049	1.A
.81748K-AA-2	Sequoia Mortgage Trust 2-SEMT 2020-2 A		.09/01/2022	PAYOUT		24,080	24,080	24,674	24,914	0	(835)	0	(835)	0	0	0	0	0	0	0	.577	.03/01/2050	1.A
.817743-AA-5	SERVPRO Master Issuer LL-SPRI 2019-1A2		.07/25/2022	PAYOUT		2,500	2,500	2,500	0	0	0	0	0	0	0	0	0	0	0	.73	.10/25/2049	2.C FE	
.83546G-AL-2	Sonic Capital LLC-SONIC 2020-1A1 A21W		.07/20/2022	PAYOUT		1,250	1,250	1,272	1,271	0	(21)	0	(21)	0	0	0	0	0	0	0	.23	.01/20/2050	1.C FE
.83546D-AM-0	Sonic Capital LLC-SONIC 2020-1A21 A21W		.07/20/2022	PAYOUT		3,125	3,125	3,321	3,314	0	(189)	0	(189)	0	0	0	0	0	0	0	.43	.01/20/2050	1.C FE
.83611M-JX-7	Soundview Home Loan Trus-SVHE 2005-OPT4		.09/26/2022	PAYOUT		46,245	46,245	45,378	45,145	0	1,101	0	1,101	0	0	0	0	0	0	0	.469	.12/25/2035	1.A FM
.84858I-AA-4	Spirit Airlines Pass Thr-FRT LIEN		.08/15/2022	SINKING																			

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
.88159D-AA-3	TES 2017-1 LLC-TES 2017-1A A		09/20/2022	PAYOUT		2,881,417	2,881,417	2,864,997	2,871,529	0	9,887	0	9,887	0	0	0	0	0	0	0	62,383
.89655Y-AA-4	TRINITY RAIL LEASING L.P.-SERIES 2009-1A		08/16/2022	PAYOUT		15,715	15,715	15,715	15,718	0	0	(2)	0	0	0	0	0	0	0	0	661
.89656C-AA-1	Trinity Rail Leasing 201-TRL 2010-1A A		08/16/2022	PAYOUT		45,154	45,154	45,154	47,070	46,372	0	(1,218)	0	(1,218)	0	45,154	0	0	0	0	1,466
.89657B-AA-2	Trinity Rail Leasing 201-TRL 2019-1A A		09/17/2022	PAYOUT		77,559	77,559	77,559	74,620	0	2,940	7	0	0	0	77,559	0	0	0	0	1,906
.89657B-AB-0	Trinity Rail Leasing 201-TRL 2019-2A A1		09/17/2022	PAYOUT		36,155	36,155	36,147	36,148	0	0	7	0	0	0	36,155	0	0	0	0	576
.90352W-AD-6	ITE Rail Fund Levered LP-SERIES 21-1A CL		09/28/2022	PAYOUT		17,887	17,887	17,887	17,886	0	0	1	0	0	0	17,887	0	0	0	0	268
.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	0	0	0	27,428	0	0	0	0	1,029
.92212K-AA-4	Vantage Data Centers Iss-VDC 2019-1A A2		09/15/2022	PAYOUT		2,500	2,500	2,500	2,500	0	0	0	0	0	0	2,500	0	0	0	0	53
.92339J-AA-3	Verus Securitization Tru-VERUS 2022-INV1		09/01/2022	PAYOUT		66,259	66,259	66,258	66,259	0	0	1	0	0	0	66,259	0	0	0	0	0
.92339J-AB-1	Verus Securitization Tru-VERUS 2022-INV1		09/01/2022	PAYOUT		13,252	13,252	13,252	13,252	0	0	0	0	0	0	13,252	0	0	0	0	0
.92925V-AF-7	WaMu Mortgage Pass-Thru-WAMU 2007-HY1 2		09/01/2022	PAYOUT		20,955	20,955	19,227	17,580	19,997	0	(597)	0	0	0	20,955	0	0	0	0	297
.933638-AA-6	WaMu Mortgage Pass-Thru-WAMU 2006-AR19		09/01/2022	PAYOUT		29,118	29,118	23,701	22,909	0	1,448	0	1,448	0	0	29,118	0	0	0	0	150
.933639-AC-4	WaMu Mortgage Pass-Thru-WAMU 2006-AR14		09/01/2022	PAYOUT		11,725	11,725	11,473	10,775	0	(456)	0	0	0	11,725	0	0	0	0	199	
.93934F-MD-1	Washington Mutual Mortga-IMALT 2006-2 2C		09/01/2022	PAYOUT		13,062	13,062	16,980	12,810	0	3,041	0	0	0	13,062	0	0	0	0	698	
.93934N-AC-9	Washington Mutual Mortga-IMALT 2006-5 1A		09/01/2022	PAYOUT		6,210	6,210	6,678	7,269	0	829	657	172	0	6,210	0	0	0	0	284	
.93934N-AR-6	Washington Mutual Mortga-IMALT 2006-5 2C		09/25/2022	PAYOUT		2,355	2,355	2,970	1,270	0	1,553	0	1,553	0	0	2,355	0	0	0	0	24
.94989Y-AY-9	Wells Fargo Commercial M-IFCM 2016-C32 A		07/01/2022	PAYOUT		19,562	19,562	19,562	19,757	19,629	0	(68)	0	0	19,562	0	0	0	0	414	
.95002F-AA-2	Wells Fargo Mortgage Bac-WFIMBS 2019-4 A		09/01/2022	PAYOUT		53,538	53,538	54,491	54,683	0	(1,445)	0	0	0	53,538	0	0	0	0	1,306	
.95002K-AA-1	Wells Fargo Mortgage Bac-WFIMBS 2020-1 A1		09/01/2022	PAYOUT		5,544	5,544	5,610	5,639	0	(95)	0	0	0	5,544	0	0	0	0	112	
.95058K-AG-3	Wendy's Funding LLC-WEN 2019-1A A2		09/15/2022	PAYOUT		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	0	213	
.96034L-AA-9	Westgate Resorts 2020-1 -WESTR 201A A		09/01/2022	PAYOUT		60,179	60,179	60,100	60,154	0	26	0	0	0	60,179	0	0	0	0	1,086	
.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	0	426	
.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	0	523	
.97064F-AA-3	Willis Engine Structured-WESTF 2020- A A		09/15/2022	PAYOUT		29,036	29,036	29,036	29,036	0	0	0	0	0	29,036	0	0	0	0	644	
.974153-AB-4	Wingstop Funding LLC-WSTOP 2020-1A A2		09/05/2022	PAYOUT		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	0	80	
.97652P-AL-5	WinWater Mortgage Loan T-WIN 2014-1 A11		09/01/2022	PAYOUT		11,446	11,446	11,375	11,381	0	66	0	0	0	11,446	0	0	0	0	284	
.982020-AA-0	ZABY'S FUNDING LLC-ZABY 2021-1A A2		07/30/2022	PAYOUT		10,163	10,163	9,826	9,826	0	336	0	0	0	10,163	0	0	0	0	165	
.05492A-AJ-0	BFRN 2017-BFRN 2017-1A AR	D.	07/25/2022	PAYOUT		604,317	604,317	604,317	604,317	0	0	0	0	0	604,317	0	0	0	0	0	
.05492K-AA-7	BDS 2019-FL4 LTD-BDS 2019-FL4 A	D.	09/16/2022	PAYOUT		924,488	924,488	861,402	910,773	0	13,715	0	13,715	0	0	924,488	0	0	0	0	13,912
.054920-AA-4	BDS 2020-FL5 LTD-BDS 2020-FL5 A	D.	08/18/2022	PAYOUT		477,894	477,894	478,406	478,136	0	(243)	0	477,894	0	0	0	0	0	5,716		
.05587T-AA-4	BSPRT 2019-FL5 Issuer Lt-BSPRT 2019-FL5	D.	09/15/2022	PAYOUT		417,882	417,882	418,019	417,937	0	(55)	0	417,882	0	0	0	0	0	6,353		
.244608-AA-3	Deerpath Capital CLO 201-DPATH 2018-1A A	D.	07/06/2022	PAYOUT		1,000,000	1,000,000	1,000,000	1,000,108	0	(108)	0	0	0	1,000,000	0	0	0	0	15,755	
.244608-AA-4	Deerpath Capital CLO 201-DPATH 2018-1A A	D.	07/15/2022	PAYOUT		3,000,000	3,000,000	3,000,000	3,000,546	0	(546)	0	0	0	3,000,000	0	0	0	0	98,441	
.268317-AU-8	Electricite de France SA-SENIOR UNSECURE	D.	08/10/2022	VARIOUS		3,411,224	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	
.288510-AE-3	Ellington Cl I Ltd-ECLO 2017-1A AR	D.	07/15/2022	PAYOUT		119,691	119,691	119,691	119,677	0	15	0	0	0	119,691	0	0	0	0	1,895	
.28852E-AA-7	Ellington Cl II Ltd-ECLO 2017-2A A	D.	08/15/2022	PAYOUT		328,788	328,788	328,788	328,574	0	214	0	214	0	0	328,788	0	0	0	0	4,308
.30312U-AA-1	FS Rialto 2019-FL1-FSRIA 2019-FL1 A	D.	08/16/2022	PAYOUT		266,860	266,860	266,860	266,860	0	0	0	0	0	0	266,860	0	0	0	0	5,244
.381362-AA-0	GoldenTree Credit Opprl-GTCOP 2021-12A	D.	09/15/2022	PAYOUT		208,833	208,833	208,827	208,833	0	0	0	0	0	0	208,833	0	0	0	0	7,126
.38175N-AA-6	Golub Capital Partners C-GOCAP 2015-25A	D.	08/05/2022	PAYOUT		9,097	9,097	9,098	9,098	0	(1)	0	0	0	9,097	0	0	0	0	137	
.390556-AL-2	Great Lakes CLO 2014-1 L-GRTKL 2014-1A A	D.	07/15/2022	PAYOUT		237,587	237,587	237,587	237,596	0	(10)	0	0	0	237,587	0	0	0	0	3,762	
.440405-AA-2	HORZN 2018-1 A	C.	09/15/2022	PAYOUT		9,421	9,421	9,421	9,421	0	0	0	0	0	9,421	0	0	0	0	289	
.440409-AA-0	Horizon Aircraft Finance-HORZN 2019-1 A	D.	09/15/2022	PAYOUT		23,248	23,248	23,248	23,249	0	(1)	0	0	0	23,248	0	0	0	0	595	
.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	0	1,995,258	0	(35,258)	(35,258)	101,597	
.48244X-AA-0	KDAC Aircraft Finance Lt-SERIES 17-1A CL	D.	09/15/2022	PAYOUT		58,078	58,078	58,078	58,078	0	0	0	0	0	0	58,078	0	0	0	0	1,632
.49255P-AA-1	Kestrel Aircraft Funding-KSTRBL 2018-1A A	D.	09/15/2022	PAYOUT		5,410	5,410	5,257	5,308	0	102	0	0	0	5,410	0	0	0	0	154	
.500630-BX-5	Korea Development Bank/T-SR UNSECURED	D.	09/14/2022	MATURITY		3,000,000	3,000,000	2,963,430	2,997,067	0	2,933	0	2,933	0	0	3,000,000	0	0	0	0	90,000
.53946M-AA-5	LoanCore 2018-CRE1 Issue-LNCR 2018-CRE1	D.	09/15/2022	PAYOUT		68,789	68,789	61,136	64,801	0	3,988	0	3,988	0	0	68,789	0	0	0	0	1,056
.58003U-AA-6	MF1 2020-FL4 Ltd-MF1 2020-FL4 A	C.	09/15/2022	PAYOUT		1,517,310	1,517,310	1,517,310	1,517,310	0	0	0	0	0	1,517,310	0	0	0	0	22,014	
.59319W-AA-9	MF1 2020-FL3 Ltd-MF1 2020-FL3 A	C.	07/15/2022	PAYOUT		197,031	197,031	197,031	197,031	0	0	0	0	0	0	197,031	0	0	0	0	3,018
.61034H-AA-2	Monroe Capital MM1 CLO V-MCMIL 2018-1A A	D.	07/15/2022	PAYOUT		67,529	67,529	67,529	67,539	0	(10)	0	0	0	67,529	0	0	0	0	982	
.61513P-AW-0	Newfleet CLO 2016-1 Ltd-NEWFL 2016-1A A2	D.	07/20/2022	PAYOUT		63,072	63,072	63,070	63,070	0	2	0	0	0	63,072	0	0	0	0	1,830	
.72353P-AA-4	Pioneer Aircraft Finance-SERIES 19-1 CLA	D.	09/15/2022	PAYOUT		17,795	17,795	17,795	17,795	0	0	0	0	0	0	17,795	0	0	0	0	475
.74951P-DQ-8	RESI Finance LP 2005-A-RESIF 2005-B A3	D.	09/12/2022	PAYOUT		14,069	14,069	15,904	15,904	0	14,134	0	0	0	14,069	0	0	0	0	115	
.80306A-AA-8	SAPPHIRE AVIATION FINANC-SAPA 2018-1A A	D.	09/15/2022	PAYOUT</																	

## 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 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifier and SVO Admini- stra- tive Symbol	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value								
.898203-AA-2	TruPS Financials Note Se-TFINS 2017-2A A	D.	.09/20/2022	PAYOUT	250,000	250,000	245,000	245,768	0	4,232	0	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	0	(1,324)	0	0	0	1,000,000	0	0	0	0	76,250	.08/17/2022	2.A FE
.96525W-AC-7	WhiteHorse X Ltd-WI-TEH 2015-10A B2	D.	.07/17/2022	PAYOUT	434,902	434,902	434,902	434,902	0	0	0	0	0	0	434,902	0	0	0	0	25,787	.04/17/2027	1.A FE
.000000-00-0	Garrison Funding 2015-1RR Ltd	D.	.09/02/2022	PAYOUT	140,574	140,574	140,574	140,574	0	0	0	0	0	0	140,574	0	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	58,854,600	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	D.	.09/28/2022	DIRECT	0	0	0	0	0	281,075	0	0	281,075	0	0	0	0	0	0	0	.01/31/2031	1.
1309999999. Subtotal - Bonds - Hybrid Securities					0	0	0	0	0	281,075	0	0	281,075	0	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	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	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108								0	0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108								0	0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
145230 Call Options - S&P 500 .....	LIABILITY HEDGE .....	Exhibit 5 .....	Interest .....	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO .....	9R7GPTS07KV3UQJZ0078 .....	01/06/2022 .....	01/06/2023 .....	5,635,260 .....	4696.0500000 .....	428,844 .....	0 .....	115,142 .....	543 .....	0 .....	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 .....	4696.0500000 .....	142,948 .....	0 .....	38,381 .....	193 .....	0 .....	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 .....	4696.0500000 .....	71,474 .....	0 .....	19,190 .....	160 .....	0 .....	0 .....	0 .....	(52,284) .....				0001 .....		
145246 Call Options - S&P 500 .....	LIABILITY HEDGE .....	Exhibit 5 .....	Interest .....	CITIBANK N.A. ....	E570DZI/Z7FF32TWEFAT6 .....	01/06/2022 .....	01/06/2023 .....	5,707,125 .....	4696.0500000 .....	446,320 .....	0 .....	119,834 .....	690 .....	0 .....	0 .....	0 .....	(326,486) .....				0001 .....		
145255 Call Options - S&P 500 .....	LIABILITY HEDGE .....	Exhibit 5 .....	Interest .....	CITIBANK N.A. ....	E570DZI/Z7FF32TWEFAT6 .....	01/06/2022 .....	01/06/2023 .....	2,238,188 .....	4696.0500000 .....	175,035 .....	0 .....	46,996 .....	287 .....	0 .....	0 .....	0 .....	(128,040) .....				0001 .....		
145256 Call Options - S&P 500 .....	LIABILITY HEDGE .....	Exhibit 5 .....	Interest .....	CITIBANK N.A. ....	E570DZI/Z7FF32TWEFAT6 .....	01/06/2022 .....	01/06/2023 .....	1,238,656 .....	4696.0500000 .....	96,868 .....	0 .....	26,008 .....	209 .....	0 .....	0 .....	0 .....	(70,860) .....				0001 .....		
145298 Call Options - S&P 500 .....	LIABILITY HEDGE .....	Exhibit 5 .....	Interest .....	SOCIETE GENERALE ....	02RNE81BXP4R0TD8PU41 .....	01/06/2022 .....	01/06/2023 .....	6,526,425 .....	4696.0500000 .....	509,061 .....	0 .....	136,679 .....	0 .....	0 .....	0 .....	(372,382) .....				0001 .....			
145763 Call Options - S&P 500 .....	LIABILITY HEDGE .....	Exhibit 5 .....	Interest .....	WELLS FARGO BANK, N.A. ....	KB1H1DSPRFMYSUQFT09 .....	01/20/2022 .....	01/20/2023 .....	5,758,127 .....	4482.7300000 .....	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. ....	KB1H1DSPRFMYSUQFT09 .....	01/20/2022 .....	01/20/2023 .....	3,980,458 .....	4482.7300000 .....	320,029 .....	0 .....	98,201 .....	1,409 .....	0 .....	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 .....	4482.7300000 .....	174,380 .....	0 .....	53,508 .....	1,003 .....	0 .....	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 .....	4482.7300000 .....	104,628 .....	0 .....	32,105 .....	1,048 .....	0 .....	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 .....	4482.7300000 .....	453,388 .....	0 .....	139,122 .....	3,248 .....	0 .....	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 .....	4482.7300000 .....	104,628 .....	0 .....	32,105 .....	832 .....	0 .....	0 .....	0 .....	(72,523) .....				0001 .....		
146415 Call Options - S&P 500 .....	LIABILITY HEDGE .....	Exhibit 5 .....	Interest .....	GOLDMAN SACHS INTERNATIONAL ....	W22LROWP21HZNB6K528 .....	02/04/2022 .....	02/06/2023 .....	6,076,614 .....	4500.5300000 .....	300,792 .....	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 ....	4P0UHN3JPFGNF3BB653 .....	02/04/2022 .....	02/06/2023 .....	5,409,009 .....	4500.5300000 .....	472,331 .....	0 .....	166,024 .....	2,757 .....	0 .....	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 .....	4500.5300000 .....	146,356 .....	0 .....	51,444 .....	988 .....	0 .....	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 .....	4500.5300000 .....	512,246 .....	0 .....	180,054 .....	4,491 .....	0 .....	0 .....	0 .....	(332,192) .....				0001 .....		

## 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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
146453 Call Options - S&P 500 .....	LIABILITY HEDGE .....	Exhibit 5 .....	Interest .....	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO .....	9R7GPTS07KV3U0JZ0078	02/04/2022	02/06/2023		2,700,318	4500.53000000		219,534	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 .....	9R7GPTS07KV3U0JZ0078	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 .....	9R7GPTS07KV3U0JZ0078	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 .....	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY & CO. INTERNATIONAL PLC .....	4P0UHN3JPFGFN3BB653	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 .....	4PQUHN3JPFGFN3BB653	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 .....	4PQUHN3JPFGFN3BB653	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 .....	4PQUHN3JPFGFN3BB653	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 .....	9R7GPTS07KV3U0JZ0078	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 .....	9R7GPTS07KV3U0JZ0078	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 .....	9R7GPTS07KV3U0JZ0078	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 .....	9R7GPTS07KV3U0JZ0078	03/04/2022	03/03/2023		3,030,209	4328.87000000		279,083	0	118,074		7,831	0	(161,009)				0001
147864 Call Options - S&P 500 .....	LIABILITY HEDGE .....	Exhibit 5 .....	Interest .....	WELLS FARGO BANK, N.A. .....	KB1H1DSPRFMVCUFT09	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. .....	E570D2I27FF32T1EFAT6	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 .....	4PQUHN3JPFGFN3BB653	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 .....	9R7GPTS07KV3U0JZ0078	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 .....	9R7GPTS07KV3U0JZ0078	03/18/2022	03/20/2023		2,677,872	4463.12000000		232,974	0	108,552		4,965	0	(124,422)				0001

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

## SCHEDULE DB - PART A - SECTION 1

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148485 Call Options - S&P 500 .....	LIABILITY HEDGE .....	Exhibit 5 .....	Interest .....	BARCLAYS BANK PLC . G56SEF7VJP5170UK5573 .....	03/18/2022	03/20/2023		6,502,077	.4463.1200000		.357,614	0	166,627		.47	0	(190,987)					0001
148488 Call Options - S&P 500 .....	LIABILITY HEDGE .....	Exhibit 5 .....	Interest .....	MORGAN STANLEY & CO. INTERNATIONAL PLC .....	03/18/2022	03/20/2023		1,400,582	.4463.1200000		.115,797	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 .....	03/18/2022	03/20/2023		4,353,223	.4463.1200000		.359,914	0	.167,698		.6,487	0	(192,216)					0001
148511 Call Options - S&P 500 .....	LIABILITY HEDGE .....	Exhibit 5 .....	Interest .....	SOCIETE GENERALE .....	02RNE81BXP4R0TD8PU41 .....	03/18/2022	03/20/2023		1,886,379	.4463.1200000		.165,058	0	.76,907		.4,176	0	(88,151)				0001
149334 Call Options - S&P 500 .....	LIABILITY HEDGE .....	Exhibit 5 .....	Interest .....	CITIBANK N.A. .....	E570DZI/Z7FF32TWEFA76 .....	04/06/2022	04/06/2023		8,673,448	.4481.1500000		.785,326	0	.404,497		.14,781	0	(380,829)				0001
149352 Call Options - S&P 500 .....	LIABILITY HEDGE .....	Exhibit 5 .....	Interest .....	ROYAL BANK OF CANADA .....	ES7IP3U3RHIGC71XBU11 .....	04/06/2022	04/06/2023		1,099,297	.4481.1500000		.100,036	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 .....	9R7GPTS07KV3U0QJZ0078 .....	04/06/2022	04/06/2023		6,721,725	.4481.1500000		.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 .....	ES7IP3U3RHIGC71XBU11 .....	04/06/2022	04/06/2023		1,355,830	.4481.1500000		.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 .....	9R7GPTS07KV3U0QJZ0078 .....	04/06/2022	04/06/2023		1,792,460	.4481.1500000		.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 .....	ES7IP3U3RHIGC71XBU11 .....	04/06/2022	04/06/2023		7,701,288	.4481.1500000		.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 .....	9R7GPTS07KV3U0QJZ0078 .....	04/20/2022	04/20/2023		5,797,285	.4459.4500000		.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 .....	9R7GPTS07KV3U0QJZ0078 .....	04/20/2022	04/20/2023		1,783,780	.4459.4500000		.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 .....	9R7GPTS07KV3U0QJZ0078 .....	04/20/2022	04/20/2023		5,797,285	.4459.4500000		.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 .....	9R7GPTS07KV3U0QJZ0078 .....	04/20/2022	04/20/2023		1,337,835	.4459.4500000		.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 .....	9R7GPTS07KV3U0QJZ0078 .....	04/20/2022	04/20/2023		1,337,835	.4459.4500000		.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 .....	9R7GPTS07KV3U0QJZ0078 .....	04/20/2022	04/20/2023		1,337,835	.4459.4500000		.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 . G56SEF7VJP5170UK5573 .....	04/20/2022	04/20/2023		6,877,660	.4459.4500000		.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 .....	4PQJHN3JPFGFNF3BB653 .....	05/06/2022	05/05/2023		5,498,421	.4123.3400000		.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. .....	E570DZI/Z7FF32TWEFA76 .....	05/06/2022	05/05/2023		1,004,220	.4123.3400000		.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 . G56SEF7VJP5170UK5573 .....	05/06/2022	05/05/2023		1,199,793	.4123.3400000		.121,539	0	.72,456		.11,761	0	(49,083)				0001	

## 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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
150411 Call Options - S&P 500 .....	LIABILITY HEDGE .....	Exhibit 5 .....	Interest .....	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573 . X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO .....	05/06/2022	05/05/2023		1,198,682	.4123.34000000		121,426	0	.72,389		.13,431	0	(49,038)					0001
150424 Call Options - S&P 500 .....	LIABILITY HEDGE .....	Exhibit 5 .....	Interest .....	9R7GPTSO7KV3U0QJZ0078 . X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	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 .....	9R7GPTSO7KV3U0QJZ0078 . X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO .....	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 .....	9R7GPTSO7KV3U0QJZ0078 . X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO .....	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 . G5GSEF7VJP5170UK5573 . MORGAN STANLEY & CO. INTERNATIONAL	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 .....	4PQUHN3JPFGFNFB653 . MORGAN STANLEY & CO. INTERNATIONAL PLC .....	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 .....	4PQUHN3JPFGFNFB653 . MORGAN STANLEY & CO. INTERNATIONAL PLC .....	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 .....	9R7GPTSO7KV3U0QJZ0078 . X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO .....	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 .....	9R7GPTSO7KV3U0QJZ0078 . X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO .....	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 . G5GSEF7VJP5170UK5573 . X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	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. . E570DZI/Z7FF32TWEFAT6 . X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	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 .....	9R7GPTSO7KV3U0QJZ0078 . X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO .....	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 .....	ROYAL BANK OF CANADA .....	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 . G5GSEF7VJP5170UK5573 . X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	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. . E570DZI/Z7FF32TWEFAT6 . X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	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 . G5GSEF7VJP5170UK5573 . X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	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 .....	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. . E570DZI/Z7FF32TWEFAT6 . X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	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. . E570DZI/Z7FF32TWEFAT6 . X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	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 .....	9R7GPTSO7KV3U0QJZ0078 . X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO .....	06/17/2022	06/20/2023		4,409,808	.3674.84000000		464,352	0	.331,860		.42,150	0	(132,492)				0001	

## 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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153026 Call Options - S&P 500 .....	LIABILITY HEDGE .....	Exhibit 5 .....	Interest .....	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO .....	9R7GPTS07KV3UQJZ0078 .....	06/17/2022 .....	06/20/2023 .....	1,469,936 .....	3674.84000000 .....	154,784 .....	0 .....	110,620 .....	28,605 .....	0 .....	0 .....	(44,164) .....	0 .....	0 .....	0001 .....	E064 .....		
153028 Call Options - S&P 500 .....	LIABILITY HEDGE .....	Exhibit 5 .....	Interest .....	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO .....	9R7GPTS07KV3UQJZ0078 .....	06/17/2022 .....	06/20/2023 .....	1,469,936 .....	3674.84000000 .....	154,784 .....	0 .....	110,620 .....	36,244 .....	0 .....	0 .....	(44,164) .....	0 .....	0 .....	0001 .....			
153796 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 .....	6,152,128 .....	3845.08000000 .....	630,592 .....	0 .....	482,014 .....	53,498 .....	0 .....	0 .....	(148,578) .....	0 .....	0 .....	0001 .....			
153802 Call Options - S&P 500 .....	LIABILITY HEDGE .....	Exhibit 5 .....	Interest .....	PLC .....	4P0UHN3JPFGNF3BB653 .....	07/06/2022 .....	07/06/2023 .....	6,429,929 .....	3845.08000000 .....	675,588 .....	0 .....	516,409 .....	85,111 .....	0 .....	0 .....	(159,180) .....	0 .....	0 .....	0001 .....			
153807 Call Options - S&P 500 .....	LIABILITY HEDGE .....	Exhibit 5 .....	Interest .....	CITIBANK N.A. .....	E570DZI/Z7FF32TWEFAT6 .....	07/06/2022 .....	07/06/2023 .....	1,070,093 .....	3845.08000000 .....	110,032 .....	0 .....	84,107 .....	17,110 .....	0 .....	0 .....	(25,925) .....	0 .....	0 .....	0001 .....			
153809 Call Options - S&P 500 .....	LIABILITY HEDGE .....	Exhibit 5 .....	Interest .....	CITIBANK N.A. .....	E570DZI/Z7FF32TWEFAT6 .....	07/06/2022 .....	07/06/2023 .....	1,109,977 .....	3845.08000000 .....	114,201 .....	0 .....	87,293 .....	21,941 .....	0 .....	0 .....	(26,908) .....	0 .....	0 .....	0001 .....			
153814 Call Options - S&P 500 .....	LIABILITY HEDGE .....	Exhibit 5 .....	Interest .....	CITIBANK N.A. .....	E570DZI/Z7FF32TWEFAT6 .....	07/06/2022 .....	07/06/2023 .....	1,342,391 .....	3845.08000000 .....	138,151 .....	0 .....	105,600 .....	31,038 .....	0 .....	0 .....	(32,551) .....	0 .....	0 .....	0001 .....			
153823 Call Options - S&P 500 .....	LIABILITY HEDGE .....	Exhibit 5 .....	Interest .....	BARCLAYS BANK PLC .....	G5GSEF7VJP5170UK573 .....	07/06/2022 .....	07/06/2023 .....	7,452,400 .....	3845.08000000 .....	447,144 .....	0 .....	341,790 .....	70,504 .....	0 .....	0 .....	(105,354) .....	0 .....	0 .....	0001 .....			
154446 Call Options - S&P 500 .....	LIABILITY HEDGE .....	Exhibit 5 .....	Interest .....	ROYAL BANK OF CANADA .....	ES7IP3U3RHIG71XB011 .....	07/20/2022 .....	07/20/2023 .....	6,568,731 .....	3959.90000000 .....	398,065 .....	0 .....	319,543 .....	45,052 .....	0 .....	0 .....	(78,522) .....	0 .....	0 .....	0001 .....			
154449 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 .....	4,355,890 .....	3959.90000000 .....	445,170 .....	0 .....	357,356 .....	32,693 .....	0 .....	0 .....	(87,814) .....	0 .....	0 .....	0001 .....			
154475 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 .....	1,979,950 .....	3959.90000000 .....	202,350 .....	0 .....	162,434 .....	15,769 .....	0 .....	0 .....	(39,916) .....	0 .....	0 .....	0001 .....			
154491 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 .....	1,187,970 .....	3959.90000000 .....	121,410 .....	0 .....	97,461 .....	13,722 .....	0 .....	0 .....	(23,949) .....	0 .....	0 .....	0001 .....			
154497 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 .....	1,583,960 .....	3959.90000000 .....	161,880 .....	0 .....	129,948 .....	21,849 .....	0 .....	0 .....	(31,932) .....	0 .....	0 .....	0001 .....			
154503 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 .....	1,583,960 .....	3959.90000000 .....	161,880 .....	0 .....	129,947 .....	22,909 .....	0 .....	0 .....	(31,932) .....	0 .....	0 .....	0001 .....			
154505 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 .....	3,563,910 .....	3959.90000000 .....	364,230 .....	0 .....	292,382 .....	53,097 .....	0 .....	0 .....	(71,848) .....	0 .....	0 .....	0001 .....			
154510 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 .....	1,583,960 .....	3959.90000000 .....	161,880 .....	0 .....	129,948 .....	25,771 .....	0 .....	0 .....	(31,932) .....	0 .....	0 .....	0001 .....			
154520 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 .....	1,187,970 .....	3959.90000000 .....	121,410 .....	0 .....	97,461 .....	20,997 .....	0 .....	0 .....	(23,949) .....	0 .....	0 .....	0001 .....			

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

## SCHEDULE DB - PART A - SECTION 1

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154526 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	1,187,970	3959.9000000	121,410	0	97,461	24,413	0	(23,949)	0	0	0	0	0	0001	
155063 Call Options - S&P 500 .....	LIABILITY HEDGE	Exhibit 5 .....	Interest .....	CITIBANK N.A. ....	E570DZI/Z7FF32TWEFAT6	08/05/2022	08/04/2023	6,781,421	4145.1900000	677,751	0	573,482	38,455	0	(104,269)	0	0	0	0	0	0001	
155070 Call Options - S&P 500 .....	LIABILITY HEDGE	Exhibit 5 .....	Interest .....	CITIBANK N.A. ....	E570DZI/Z7FF32TWEFAT6	08/05/2022	08/04/2023	6,026,587	4145.1900000	602,311	0	509,648	51,761	0	(92,663)	0	0	0	0	0	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	4145.1900000	129,342	0	109,443	13,032	0	(19,899)	0	0	0	0	0	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	4145.1900000	316,773	0	268,039	41,131	0	(48,734)	0	0	0	0	0	0001	
155124 Call Options - S&P 500 .....	LIABILITY HEDGE	Exhibit 5 .....	Interest .....	N.A. ....	KB1H1DSPRFMYSUFXT09	08/05/2022	08/04/2023	6,497,901	4145.1900000	380,777	0	322,196	18,501	0	(58,581)	0	0	0	0	0	0001	
155162 Call Options - S&P 500 .....	LIABILITY HEDGE	Exhibit 5 .....	Interest .....	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	08/05/2022	08/04/2023	829,038	4145.1900000	82,324	0	69,659	5,001	0	(12,665)	0	0	0	0	0	0001	
155754 Call Options - S&P 500 .....	LIABILITY HEDGE	Exhibit 5 .....	Interest .....	BNP PARIBAS LONDON	ROMU//SFPU8MPROBKP5P83	08/19/2022	08/18/2023	1,049,139	4228.4800000	104,756	0	92,669	5,319	0	(12,087)	0	0	0	0	0	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	4228.4800000	368,102	0	325,629	11,099	0	(42,473)	0	0	0	0	0	0001	
155759 Call Options - S&P 500 .....	LIABILITY HEDGE	Exhibit 5 .....	Interest .....	BNP PARIBAS LONDON	ROMU//SFPU8MPROBKP5P83	08/19/2022	08/18/2023	1,653,942	4228.4800000	165,146	0	146,091	8,770	0	(19,055)	0	0	0	0	0	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	4228.4800000	313,684	0	277,489	24,342	0	(36,194)	0	0	0	0	0	0001	
155763 Call Options - S&P 500 .....	LIABILITY HEDGE	Exhibit 5 .....	Interest .....	BARCLAYS BANK PLC .	G5GSEF7VJP5170UK5573	08/19/2022	08/18/2023	1,018,166	4228.4800000	101,817	0	90,069	9,071	0	(11,748)	0	0	0	0	0	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	4228.4800000	282,133	0	249,579	26,029	0	(32,554)	0	0	0	0	0	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	4228.4800000	116,596	0	103,142	11,722	0	(13,453)	0	0	0	0	0	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	4228.4800000	151,446	0	133,618	16,762	0	(17,428)	0	0	0	0	0	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	4228.4800000	131,092	0	115,966	16,550	0	(15,126)	0	0	0	0	0	0001	
156462 Call Options - S&P 500 .....	LIABILITY HEDGE	Exhibit 5 .....	Interest .....	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	09/06/2022	09/06/2023	1,172,457	3908.1900000	122,286	0	114,245	9,978	0	(8,041)	0	0	0	0	0	0001	
156468 Call Options - S&P 500 .....	LIABILITY HEDGE	Exhibit 5 .....	Interest .....	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	09/06/2022	09/06/2023	1,563,276	3908.1900000	163,048	0	152,327	14,185	0	(10,721)	0	0	0	0	0	0001	
156472 Call Options - S&P 500 .....	LIABILITY HEDGE	Exhibit 5 .....	Interest .....	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	09/06/2022	09/06/2023	3,126,552	3908.1900000	326,096	0	304,654	40,928	0	(21,442)	0	0	0	0	0	0001	
156475 Call Options - S&P 500 .....	LIABILITY HEDGE	Exhibit 5 .....	Interest .....	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	09/06/2022	09/06/2023	1,172,457	3908.1900000	122,286	0	114,245	18,208	0	(8,041)	0	0	0	0	0	0001	
156478 Call Options - S&P 500 .....	LIABILITY HEDGE	Exhibit 5 .....	Interest .....	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	09/06/2022	09/06/2023	3,908,190	3908.1900000	407,620	0	380,818	63,338	0	(26,802)	0	0	0	0	0	0001	

## 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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
156482 Call Options - S&P 500 .....	LIABILITY HEDGE .....	Exhibit 5 .....	Interest .....	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO .....	9R7GPTS07KV3UQJZ0078 .....	09/06/2022 .....	09/06/2023 .....	1,563,276 .....	3908.1900000 .....	163,048 .....	0 .....	152,327 .....	27,329 .....	0 .....	0 .....	(10,721) .....	0 .....	0 .....	0001 .....	E06.6		
156485 Call Options - S&P 500 .....	LIABILITY HEDGE .....	Exhibit 5 .....	Interest .....	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO .....	9R7GPTS07KV3UQJZ0078 .....	09/06/2022 .....	09/06/2023 .....	2,735,733 .....	3908.1900000 .....	285,334 .....	0 .....	266,572 .....	53,017 .....	0 .....	0 .....	(18,762) .....	0 .....	0 .....	0001 .....			
156488 Call Options - S&P 500 .....	LIABILITY HEDGE .....	Exhibit 5 .....	Interest .....	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO .....	9R7GPTS07KV3UQJZ0078 .....	09/06/2022 .....	09/06/2023 .....	1,172,457 .....	3908.1900000 .....	122,286 .....	0 .....	114,245 .....	23,963 .....	0 .....	0 .....	(8,041) .....	0 .....	0 .....	0001 .....			
156494 Call Options - S&P 500 .....	LIABILITY HEDGE .....	Exhibit 5 .....	Interest .....	BNP PARIBAS LONDON .....	ROMU//SFPU8MPROB8K5P83 .....	09/06/2022 .....	09/06/2023 .....	5,866,254 .....	3908.1900000 .....	377,904 .....	0 .....	353,056 .....	49,996 .....	0 .....	0 .....	(24,848) .....	0 .....	0 .....	0001 .....			
156925 Call Options - S&P 500 .....	LIABILITY HEDGE .....	Exhibit 5 .....	Interest .....	BNP PARIBAS LONDON .....	ROMU//SFPU8MPROB8K5P83 .....	09/20/2022 .....	09/20/2023 .....	5,902,463 .....	3855.9300000 .....	652,045 .....	0 .....	634,181 .....	51,455 .....	0 .....	0 .....	(17,864) .....	0 .....	0 .....	0001 .....			
156931 Call Options - S&P 500 .....	LIABILITY HEDGE .....	Exhibit 5 .....	Interest .....	MORGAN STANLEY & CO. INTERNATIONAL PLC .....	4PQUHN3JPFGFN3BB653 .....	09/20/2022 .....	09/20/2023 .....	2,879,896 .....	3855.9300000 .....	324,890 .....	0 .....	315,989 .....	44,874 .....	0 .....	0 .....	(8,901) .....	0 .....	0 .....	0001 .....			
156974 Call Options - S&P 500 .....	LIABILITY HEDGE .....	Exhibit 5 .....	Interest .....	BNP PARIBAS LONDON .....	ROMU//SFPU8MPROB8K5P83 .....	09/20/2022 .....	09/20/2023 .....	5,603,391 .....	3855.9300000 .....	372,009 .....	0 .....	361,817 .....	56,144 .....	0 .....	0 .....	(10,192) .....	0 .....	0 .....	0001 .....			
157010 Call Options - S&P 500 .....	LIABILITY HEDGE .....	Exhibit 5 .....	Interest .....	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO .....	9R7GPTS07KV3UQJZ0078 .....	09/20/2022 .....	09/20/2023 .....	5,398,302 .....	3855.9300000 .....	436,716 .....	0 .....	424,751 .....	59,246 .....	0 .....	0 .....	(11,965) .....	0 .....	0 .....	0001 .....			
157023 Call Options - S&P 500 .....	LIABILITY HEDGE .....	Exhibit 5 .....	Interest .....	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO .....	9R7GPTS07KV3UQJZ0078 .....	09/20/2022 .....	09/20/2023 .....	1,542,372 .....	3855.9300000 .....	124,776 .....	0 .....	121,357 .....	31,308 .....	0 .....	0 .....	(3,419) .....	0 .....	0 .....	0001 .....			
141598 Call Options - S&P 500 .....	Liability Hedge .....	Exhibit 5 .....	Interest .....	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO .....	9R7GPTS07KV3UQJZ0078 .....	10/06/2021 .....	10/06/2022 .....	2,618,130 .....	4363.5500000 .....	211,020 .....	0 .....	4,047 .....	0 .....	0 .....	0 .....	(157,253) .....	0 .....	0 .....	0001 .....			
141600 Call Options - S&P 500 .....	Liability Hedge .....	Exhibit 5 .....	Interest .....	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO .....	9R7GPTS07KV3UQJZ0078 .....	10/06/2021 .....	10/06/2022 .....	1,309,065 .....	4363.5500000 .....	105,510 .....	0 .....	2,023 .....	0 .....	0 .....	0 .....	(78,627) .....	0 .....	0 .....	0001 .....			
141602 Call Options - S&P 500 .....	Liability Hedge .....	Exhibit 5 .....	Interest .....	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO .....	9R7GPTS07KV3UQJZ0078 .....	10/06/2021 .....	10/06/2022 .....	1,745,420 .....	4363.5500000 .....	140,680 .....	0 .....	2,698 .....	0 .....	0 .....	0 .....	(104,836) .....	0 .....	0 .....	0001 .....			
141603 Call Options - S&P 500 .....	Liability Hedge .....	Exhibit 5 .....	Interest .....	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO .....	9R7GPTS07KV3UQJZ0078 .....	10/06/2021 .....	10/06/2022 .....	1,745,420 .....	4363.5500000 .....	140,680 .....	0 .....	2,698 .....	0 .....	0 .....	0 .....	(104,836) .....	0 .....	0 .....	0001 .....			
142238 Call Options - S&P 500 .....	Liability Hedge .....	Exhibit 5 .....	Interest .....	WELLS FARGO BANK, N.A. .....	KB1H1DSPRFMIMCUFT09 .....	10/06/2021 .....	10/06/2022 .....	6,646,428 .....	4363.5500000 .....	301,084 .....	0 .....	5,774 .....	0 .....	0 .....	0 .....	(224,369) .....	0 .....	0 .....	0001 .....			
142840 Call Options - S&P 500 .....	Liability Hedge .....	Exhibit 5 .....	Interest .....	MORGAN STANLEY & CO. INTERNATIONAL PLC .....	4PQUHN3JPFGFN3BB653 .....	10/06/2021 .....	10/06/2022 .....	1,161,272 .....	4363.5500000 .....	87,835 .....	0 .....	1,685 .....	0 .....	0 .....	0 .....	(65,455) .....	0 .....	0 .....	0001 .....			
142847 Call Options - S&P 500 .....	Liability Hedge .....	Exhibit 5 .....	Interest .....	WELLS FARGO BANK, N.A. .....	KB1H1DSPRFMIMCUFT09 .....	10/06/2021 .....	10/06/2022 .....	6,428,644 .....	4363.5500000 .....	490,504 .....	0 .....	9,407 .....	0 .....	0 .....	0 .....	(365,526) .....	0 .....	0 .....	0001 .....			
142851 Call Options - S&P 500 .....	Liability Hedge .....	Exhibit 5 .....	Interest .....	WELLS FARGO BANK, N.A. .....	KB1H1DSPRFMIMCUFT09 .....	10/06/2021 .....	10/06/2022 .....	2,738,302 .....	4363.5500000 .....	208,933 .....	0 .....	4,007 .....	0 .....	0 .....	0 .....	(155,698) .....	0 .....	0 .....	0001 .....			
141905 Call Options - S&P 500 .....	Liability Hedge .....	Exhibit 5 .....	Interest .....	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO .....	9R7GPTS07KV3UQJZ0078 .....	10/20/2021 .....	10/20/2022 .....	907,238 .....	4536.1900000 .....	61,510 .....	0 .....	3,539 .....	5 .....	0 .....	0 .....	(45,838) .....	0 .....	0 .....	0001 .....			

## 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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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 .....	0 .....	(68,756) .....	0 .....	0 .....	0 .....	0001 .....	E06.7	
142240 Call Options - S&P 500 .....	Liability Hedge .....	Exhibit 5 .....	Interest .....	SOCIETE GENERAL .....	02RNE81BXP4R0TD8PU41 .....	10/20/2021 .....	10/20/2022 .....	6,193,215 .....	.4536.19000000 .....	.251,445 .....	0 .....	.14,467 .....	0 .....	0 .....	0 .....	(187,378) .....	0 .....	0 .....	0 .....	0001 .....		
142655 Call Options - S&P 500 .....	Liability Hedge .....	Exhibit 5 .....	Interest .....	PLC .....	4P0UHN3JPFGFNFB653 .....	10/20/2021 .....	10/20/2022 .....	2,574,016 .....	.4536.19000000 .....	.178,743 .....	0 .....	.10,284 .....	3 .....	0 .....	0 .....	(133,200) .....	0 .....	0 .....	0 .....	0001 .....		
142658 Call Options - S&P 500 .....	Liability Hedge .....	Exhibit 5 .....	Interest .....	PLC .....	4P0UHN3JPFGFNFB653 .....	10/20/2021 .....	10/20/2022 .....	7,318,780 .....	.4536.19000000 .....	.508,227 .....	0 .....	.29,240 .....	10 .....	0 .....	0 .....	(378,734) .....	0 .....	0 .....	0 .....	0001 .....		
142659 Call Options - S&P 500 .....	Liability Hedge .....	Exhibit 5 .....	Interest .....	PLC .....	4P0UHN3JPFGFNFB653 .....	10/20/2021 .....	10/20/2022 .....	2,701,573 .....	.4536.19000000 .....	.187,600 .....	0 .....	.10,793 .....	4 .....	0 .....	0 .....	(139,801) .....	0 .....	0 .....	0 .....	0001 .....		
142662 Call Options - S&P 500 .....	Liability Hedge .....	Exhibit 5 .....	Interest .....	PLC .....	4P0UHN3JPFGFNFB653 .....	10/20/2021 .....	10/20/2022 .....	1,589,526 .....	.4536.19000000 .....	.110,380 .....	0 .....	.6,351 .....	2 .....	0 .....	0 .....	(82,256) .....	0 .....	0 .....	0 .....	0001 .....		
143645 Call Options - S&P 500 .....	Liability Hedge .....	Exhibit 5 .....	Interest .....	THROUGH CBO .....	9R7GPTS07KV3UQJZ0078 .....	11/05/2021 .....	11/04/2022 .....	3,288,271 .....	.4697.53000000 .....	.224,588 .....	0 .....	.22,212 .....	21 .....	0 .....	0 .....	(167,824) .....	0 .....	0 .....	0 .....	0001 .....		
143652 Call Options - S&P 500 .....	Liability Hedge .....	Exhibit 5 .....	Interest .....	THROUGH CBO .....	9R7GPTS07KV3UQJZ0078 .....	11/05/2021 .....	11/04/2022 .....	7,516,048 .....	.4697.53000000 .....	.513,344 .....	0 .....	.50,770 .....	.60 .....	0 .....	0 .....	(383,598) .....	0 .....	0 .....	0 .....	0001 .....		
143655 Call Options - S&P 500 .....	Liability Hedge .....	Exhibit 5 .....	Interest .....	THROUGH CBO .....	9R7GPTS07KV3UQJZ0078 .....	11/05/2021 .....	11/04/2022 .....	3,288,271 .....	.4697.53000000 .....	.224,588 .....	0 .....	.22,212 .....	.28 .....	0 .....	0 .....	(167,824) .....	0 .....	0 .....	0 .....	0001 .....		
143659 Call Options - S&P 500 .....	Liability Hedge .....	Exhibit 5 .....	Interest .....	THROUGH CBO .....	9R7GPTS07KV3UQJZ0078 .....	11/05/2021 .....	11/04/2022 .....	939,506 .....	.4697.53000000 .....	.64,168 .....	0 .....	.6,346 .....	.8 .....	0 .....	0 .....	(47,950) .....	0 .....	0 .....	0 .....	0001 .....		
143661 Call Options - S&P 500 .....	Liability Hedge .....	Exhibit 5 .....	Interest .....	THROUGH CBO .....	9R7GPTS07KV3UQJZ0078 .....	11/05/2021 .....	11/04/2022 .....	939,506 .....	.4697.53000000 .....	.64,168 .....	0 .....	.6,346 .....	.8 .....	0 .....	0 .....	(47,950) .....	0 .....	0 .....	0 .....	0001 .....		
143677 Call Options - S&P 500 .....	Liability Hedge .....	Exhibit 5 .....	Interest .....	THROUGH CBO .....	9R7GPTS07KV3UQJZ0078 .....	11/05/2021 .....	11/04/2022 .....	1,409,259 .....	.4697.53000000 .....	.96,252 .....	0 .....	.9,519 .....	.13 .....	0 .....	0 .....	(71,925) .....	0 .....	0 .....	0 .....	0001 .....		
143679 Call Options - S&P 500 .....	Liability Hedge .....	Exhibit 5 .....	Interest .....	THROUGH CBO .....	9R7GPTS07KV3UQJZ0078 .....	11/05/2021 .....	11/04/2022 .....	1,879,012 .....	.4697.53000000 .....	.128,336 .....	0 .....	.12,693 .....	.19 .....	0 .....	0 .....	(95,899) .....	0 .....	0 .....	0 .....	0001 .....		
143748 Call Options - S&P 500 .....	Liability Hedge .....	Exhibit 5 .....	Interest .....	N.A. ....	KB1H1DSPRFMYSUQFT09 .....	11/05/2021 .....	11/04/2022 .....	7,538,524 .....	.4697.53000000 .....	.298,526 .....	0 .....	.29,525 .....	0 .....	0 .....	0 .....	(223,074) .....	0 .....	0 .....	0 .....	0001 .....		
143681 Call Options - S&P 500 .....	Liability Hedge .....	Exhibit 5 .....	Interest .....	THROUGH CBO .....	9R7GPTS07KV3UQJZ0078 .....	11/19/2021 .....	11/18/2022 .....	1,409,388 .....	.4697.96000000 .....	.102,462 .....	0 .....	.14,074 .....	.46 .....	0 .....	0 .....	(76,565) .....	0 .....	0 .....	0 .....	0001 .....		
143683 Call Options - S&P 500 .....	Liability Hedge .....	Exhibit 5 .....	Interest .....	THROUGH CBO .....	9R7GPTS07KV3UQJZ0078 .....	11/19/2021 .....	11/18/2022 .....	1,409,388 .....	.4697.96000000 .....	.102,462 .....	0 .....	.14,074 .....	.51 .....	0 .....	0 .....	(76,565) .....	0 .....	0 .....	0 .....	0001 .....		
143797 Call Options - S&P 500 .....	Liability Hedge .....	Exhibit 5 .....	Interest .....	N.A. ....	B4TYDEB6GKZM0031MB27 .....	11/19/2021 .....	11/18/2022 .....	2,730,067 .....	.4697.96000000 .....	.203,936 .....	0 .....	.28,013 .....	.43 .....	0 .....	0 .....	(152,392) .....	0 .....	0 .....	0 .....	0001 .....		

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

## SCHEDULE DB - PART A - SECTION 1

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143818 Call Options - S&P 500 .....	Liability Hedge .....	Exhibit 5 .....	Interest .....	BANK OF AMERICA, N.A. .... B4TYDEB6GKMZ0031MB27 .....	11/19/2021	11/18/2022		1,796,903	.4697.96000000	134,229		0	18,438		.30		0	(100,303)				0001
143827 Call Options - S&P 500 .....	Liability Hedge .....	Exhibit 5 .....	Interest .....	BANK OF AMERICA, N.A. .... B4TYDEB6GKMZ0031MB27 .....	11/19/2021	11/18/2022		6,479,631	.4697.96000000	484,029		0	66,488		.133		0	(361,692)				0001
143835 Call Options - S&P 500 .....	Liability Hedge .....	Exhibit 5 .....	Interest .....	BANK OF AMERICA, N.A. .... B4TYDEB6GKMZ0031MB27 .....	11/19/2021	11/18/2022		2,342,711	.4697.96000000	175,001		0	24,039		.51		0	(130,770)				0001
143891 Call Options - S&P 500 .....	Liability Hedge .....	Exhibit 5 .....	Interest .....	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573 .....	11/19/2021	11/18/2022		5,606,163	.4697.96000000	224,247		0	.30,803				0	(167,569)				0001
144170 Call Options - S&P 500 .....	Liability Hedge .....	Exhibit 5 .....	Interest .....	THROUGH CBO .... 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 .... 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 .....	THROUGH CBO .... 9R7GPTS07KV3UQJZ0078 .....	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 .....	N.A. .... KB1H1DSPRFMYMCUFXT09 .....	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 GENERALE .... 02RNE81BX4R0TD8PU41 .....	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 .... 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 .... 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 .... 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. .... E570DZII7ZFF32TIIEFAT6 .....	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	0	0	XXX	
0359999999. Subtotal - Purchased Options - Income Generation								0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	
0429999999. Subtotal - Purchased Options - Other								0	0	0	0	XXX	0	0	0	0	0	0	0	0	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	0	0	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)	
0459999999. Total Purchased Options - Caps								0	0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors								0	0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars								0	0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other								0	0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options								9,426,390	36,136,847	0	23,922,002	0	XXX	2,491,073	(11,112,062)	0	(20,383,611)	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108								0	0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108								0	0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
145235 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	9R7GPTS07KV3U0JZ0078	01/06/2022	01/06/2023	5,743,983	4786.65220374	0	(363,192)	0	(97,515)	0	0	0	0	0	265,677	0	0	0014	
145242 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	9R7GPTS07KV3U0JZ0078	01/06/2022	01/06/2023	1,918,089	4795.22367768	0	(119,072)	0	(31,970)	0	0	0	0	0	87,102	0	0	0014	
145245 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	9R7GPTS07KV3U0JZ0078	01/06/2022	01/06/2023	983,085	4915.42579469	0	(46,332)	0	(12,440)	0	0	0	0	0	33,892	0	0	0014	
145254 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A.	E570DZI27FF32TWEFAT6	01/06/2022	01/06/2023	5,871,743	4831.50445368	0	(348,728)	0	(93,631)	0	0	0	0	0	255,097	0	0	0014	
145257 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A.	E570DZI27FF32TWEFAT6	01/06/2022	01/06/2023	2,308,712	4844.01909885	0	(133,405)	0	(35,818)	0	0	0	0	0	97,587	0	0	0014	
145259 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	CITIBANK N.A.	E570DZI27FF32TWEFAT6	01/06/2022	01/06/2023	1,302,562	4938.33319493	0	(60,328)	0	(16,198)	0	0	0	0	0	44,130	0	0	0014	
145299 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	SOCIETE GENERALE	02RNE81BXP4R0TD8PU41	01/06/2022	01/06/2023	6,720,654	4835.80649239	0	(398,765)	0	(107,066)	0	0	0	0	0	291,699	0	0	0014	
145764 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	01/20/2022	01/20/2023	5,938,603	4623.23208459	0	(166,986)	0	(51,239)	0	0	0	0	0	115,746	0	0	0014	
145769 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	01/20/2022	01/20/2023	4,058,031	4570.09214943	0	(273,457)	0	(83,910)	0	0	0	0	0	189,547	0	0	0014	
145788 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	9R7GPTS07KV3U0JZ0078	01/20/2022	01/20/2023	1,413,951	4713.16990223	0	(65,385)	0	(20,063)	0	0	0	0	0	45,322	0	0	0014	
145830 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	9R7GPTS07KV3U0JZ0078	01/20/2022	01/20/2023	2,292,159	4584.31888098	0	(143,985)	0	(44,182)	0	0	0	0	0	99,803	0	0	0014	
145836 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	9R7GPTS07KV3U0JZ0078	01/20/2022	01/20/2023	6,003,752	4618.27050527	0	(349,596)	0	(107,273)	0	0	0	0	0	242,323	0	0	0014	
145838 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	9R7GPTS07KV3U0JZ0078	01/20/2022	01/20/2023	1,392,417	4641.38967635	0	(76,803)	0	(23,567)	0	0	0	0	0	53,236	0	0	0014	
146417 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL	W22LROWP21HZNBB6K528	02/04/2022	02/06/2023	6,258,912	4635.54590000	0	(197,490)	0	(69,417)	0	0	0	0	0	128,073	0	0	0014	
146429 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGNF3BB653	02/04/2022	02/06/2023	5,513,944	4587.84028200	0	(409,587)	0	(143,969)	0	0	0	0	0	265,618	0	0	0014	
146450 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Interest	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	9R7GPTS07KV3U0JZ0078	02/04/2022	02/06/2023	1,837,656	4594.14102400	0	(124,016)	0	(43,591)	0	0	0	0	0	80,425	0	0	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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
146452 Call Options - S&P 500 .....	LIABILITY HEDGE .....	Exhibit 5 .....	Interest .....	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO .....	9R7GPTS07KV3U0QJZ0078	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 .....	9R7GPTS07KV3U0QJZ0078	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 .....	9R7GPTS07KV3U0QJZ0078	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 .....	9R7GPTS07KV3U0QJZ0078	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 .....	4PQUHN3JPFGFN3BB653	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 .....	W22LR0IP21HZNB6K528	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 .....	4PQUHN3JPFGFN3BB653	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 .....	4PQUHN3JPFGFN3BB653	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 .....	4PQUHN3JPFGFN3BB653	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 .....	9R7GPTS07KV3U0QJZ0078	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 .....	9R7GPTS07KV3U0QJZ0078	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 .....	9R7GPTS07KV3U0QJZ0078	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 .....	9R7GPTS07KV3U0QJZ0078	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. .....	KB1H1DSPRFMYYMCOUFXT09	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. .....	E570DZI27FF32TWEFA76	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 .....	PLC .....	4PQUHN3JPFGFN3BB653	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 .....	THROUGH CBO .....	9R7GPTS07KV3U0QJZ0078	03/18/2022	03/20/2023		5,005,166	4550.15084000			(369,534)	0	(172,181)		0	197,353				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

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148476 Call Options - S&P 500 .....	LIABILITY HEDGE .....	Exhibit 5 .....	Interest .....	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO .....	9R7GPTS07KV3UQJZ0078 .....	03/18/2022 .....	03/20/2023 .....	2,774,811 .....	4624.68494400 .....	(176,148) .....	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 .....	PLC . 4P0UHN3JPFGNF3BB653 .....	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 .....	PLC . 4P0UHN3JPFGNF3BB653 .....	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 GENERALE .....	02RNE81BXP4R0TD8PU41 .....	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. .....	E570DZIIZ27FF32TIIWEFAT6 .....	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 .....	CANADA .....	ES7IP3U3RHIGC71XBU11 .....	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 .....	THROUGH CBO .....	9R7GPTS07KV3UQJZ0078 .....	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 .....	ES7IP3U3RHIGC71XBU11 .....	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 .....	ROYAL BANK OF CANADA .....	9R7GPTS07KV3UQJZ0078 .....	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 .....	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED CANADA .....	ES7IP3U3RHIGC71XBU11 .....	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 .....	THROUGH CBO .....	9R7GPTS07KV3UQJZ0078 .....	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 .....	THROUGH CBO .....	9R7GPTS07KV3UQJZ0078 .....	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 .....	THROUGH CBO .....	9R7GPTS07KV3UQJZ0078 .....	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 .....	THROUGH CBO .....	9R7GPTS07KV3UQJZ0078 .....	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 .....	THROUGH CBO .....	9R7GPTS07KV3UQJZ0078 .....	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 .....	THROUGH CBO .....	9R7GPTS07KV3UQJZ0078 .....	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 .....	PLC .....	4P0UHN3JPFGNF3BB653 .....	05/06/2022 .....	05/05/2023 .....	5,605,090 .....	4203.33279600 .....	(471,263) .....	0 .....	(280,945) .....			0 .....	190,318 .....					0014 .....	

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## SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
150402 Call Options - S&P 500 .....	LIABILITY HEDGE .....	Exhibit 5 .....	Interest .....	CITIBANK N.A. ....E570DZI/Z7FF32TWEFAT6 .....	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 ....9R7GPTS07KV3U0JZ0078 .....	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 ....9R7GPTS07KV3U0JZ0078 .....	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 ....9R7GPTS07KV3U0JZ0078 .....	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 .....	PLC . INTERNATIONAL MORGAN STANLEY & CO. INTERNATIONAL	4PQUHN3JPFGFNFB653 .....	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 .....	PLC . INTERNATIONAL MORGAN STANLEY & CO. INTERNATIONAL	4PQUHN3JPFGFNFB653 .....	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 ....9R7GPTS07KV3U0JZ0078 .....	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 ....9R7GPTS07KV3U0JZ0078 .....	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. ....E570DZI/Z7FF32TWEFAT6 .....	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 ....9R7GPTS07KV3U0JZ0078 .....	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 ....ES7IP3U3RHIGC71XB11 .....	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. ....E570DZI/Z7FF32TWEFAT6 .....	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 ....ES7IP3U3RHIGC71XB11 .....	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. ....E570DZI/Z7FF32TWEFAT6 .....	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. ....E570DZI/Z7FF32TWEFAT6 .....	06/17/2022	06/20/2023		6,954,472	3802.72443200		(592,610)	0	(423,523)			0	169,087					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

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153024 Call Options - S&P 500 .....	LIABILITY HEDGE .....	Exhibit 5 .....	Interest .....	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO .....	9R7GPTS07KV3U0QJZ0078 .....	06/17/2022 .....	06/20/2023 .....	4,495,799 .....	3746.49938000 .....	..(415,980) .....	0 .....	..(297,290) .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	118,690 .....	0 .....	0014 .....	
153027 Call Options - S&P 500 .....	LIABILITY HEDGE .....	Exhibit 5 .....	Interest .....	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO .....	9R7GPTS07KV3U0QJZ0078 .....	06/17/2022 .....	06/20/2023 .....	1,528,439 .....	3821.09863200 .....	..(122,916) .....	0 .....	..(87,845) .....	0 .....	0 .....	0 .....	0 .....	0 .....	35,071 .....	0 .....	0014 .....		
153031 Call Options - S&P 500 .....	LIABILITY HEDGE .....	Exhibit 5 .....	Interest .....	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO .....	9R7GPTS07KV3U0QJZ0078 .....	06/17/2022 .....	06/20/2023 .....	1,544,609 .....	3861.52187200 .....	..(114,744) .....	0 .....	..(82,005) .....	0 .....	0 .....	0 .....	0 .....	0 .....	32,739 .....	0 .....	0014 .....		
153797 Call Options - S&P 500 .....	LIABILITY HEDGE .....	Exhibit 5 .....	Interest .....	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO .....	9R7GPTS07KV3U0QJZ0078 .....	07/06/2022 .....	07/06/2023 .....	6,272,095 .....	3920.05906000 .....	..(562,480) .....	0 .....	..(429,950) .....	0 .....	0 .....	0 .....	0 .....	0 .....	132,530 .....	0 .....	0014 .....		
153805 Call Options - S&P 500 .....	LIABILITY HEDGE .....	Exhibit 5 .....	Interest .....	MORGAN STANLEY & CO. INTERNATIONAL PLC .....	4PQUHN3JPFGFN3BB653 .....	07/06/2022 .....	07/06/2023 .....	6,631,186 .....	3965.43100400 .....	..(563,065) .....	0 .....	..(430,397) .....	0 .....	0 .....	0 .....	0 .....	0 .....	132,667 .....	0 .....	0014 .....		
153808 Call Options - S&P 500 .....	LIABILITY HEDGE .....	Exhibit 5 .....	Interest .....	CITIBANK N.A. ....	E570DZI/Z7FF32TWEFAT6 .....	07/06/2022 .....	07/06/2023 .....	1,111,184 .....	3992.73107200 .....	..(87,346) .....	0 .....	..(66,766) .....	0 .....	0 .....	0 .....	0 .....	0 .....	20,580 .....	0 .....	0014 .....		
153810 Call Options - S&P 500 .....	LIABILITY HEDGE .....	Exhibit 5 .....	Interest .....	CITIBANK N.A. ....	E570DZI/Z7FF32TWEFAT6 .....	07/06/2022 .....	07/06/2023 .....	1,164,032 .....	4032.33539600 .....	..(84,731) .....	0 .....	..(64,767) .....	0 .....	0 .....	0 .....	0 .....	0 .....	19,964 .....	0 .....	0014 .....		
153815 Call Options - S&P 500 .....	LIABILITY HEDGE .....	Exhibit 5 .....	Interest .....	CITIBANK N.A. ....	E570DZI/Z7FF32TWEFAT6 .....	07/06/2022 .....	07/06/2023 .....	1,420,787 .....	4069.63267200 .....	..(96,000) .....	0 .....	..(73,381) .....	0 .....	0 .....	0 .....	0 .....	0 .....	22,619 .....	0 .....	0014 .....		
153826 Call Options - S&P 500 .....	LIABILITY HEDGE .....	Exhibit 5 .....	Interest .....	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573 .....	07/06/2022 .....	07/06/2023 .....	7,678,953 .....	3961.97043200 .....	..(323,807) .....	0 .....	..(247,513) .....	0 .....	0 .....	0 .....	0 .....	0 .....	76,294 .....	0 .....	0014 .....			
154451 Call Options - S&P 500 .....	LIABILITY HEDGE .....	Exhibit 5 .....	Interest .....	ROYAL BANK OF CANADA ....	ES7IP3U3RHIGC71XBU11 .....	07/20/2022 .....	07/20/2023 .....	6,767,763 .....	4079.88497000 .....	..(289,024) .....	0 .....	..(232,011) .....	0 .....	0 .....	0 .....	0 .....	0 .....	57,013 .....	0 .....	0014 .....		
154457 Call Options - S&P 500 .....	LIABILITY HEDGE .....	Exhibit 5 .....	Interest .....	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO .....	9R7GPTS07KV3U0QJZ0078 .....	07/20/2022 .....	07/20/2023 .....	4,440,394 .....	4036.72210000 .....	..(396,033) .....	0 .....	..(317,911) .....	0 .....	0 .....	0 .....	0 .....	0 .....	78,122 .....	0 .....	0014 .....		
154482 Call Options - S&P 500 .....	LIABILITY HEDGE .....	Exhibit 5 .....	Interest .....	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO .....	9R7GPTS07KV3U0QJZ0078 .....	07/20/2022 .....	07/20/2023 .....	2,020,737 .....	4041.47390000 .....	..(178,650) .....	0 .....	..(143,409) .....	0 .....	0 .....	0 .....	0 .....	0 .....	35,241 .....	0 .....	0014 .....		
154494 Call Options - S&P 500 .....	LIABILITY HEDGE .....	Exhibit 5 .....	Interest .....	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO .....	9R7GPTS07KV3U0QJZ0078 .....	07/20/2022 .....	07/20/2023 .....	1,224,441 .....	4081.46890000 .....	..(100,548) .....	0 .....	..(80,714) .....	0 .....	0 .....	0 .....	0 .....	0 .....	19,834 .....	0 .....	0014 .....		
154502 Call Options - S&P 500 .....	LIABILITY HEDGE .....	Exhibit 5 .....	Interest .....	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO .....	9R7GPTS07KV3U0QJZ0078 .....	07/20/2022 .....	07/20/2023 .....	1,643,200 .....	4108.00030000 .....	..(128,316) .....	0 .....	..(103,004) .....	0 .....	0 .....	0 .....	0 .....	0 .....	25,312 .....	0 .....	0014 .....		
154504 Call Options - S&P 500 .....	LIABILITY HEDGE .....	Exhibit 5 .....	Interest .....	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO .....	9R7GPTS07KV3U0QJZ0078 .....	07/20/2022 .....	07/20/2023 .....	1,646,368 .....	4115.92006000 .....	..(126,588) .....	0 .....	..(101,617) .....	0 .....	0 .....	0 .....	0 .....	0 .....	24,971 .....	0 .....	0014 .....		
154506 Call Options - S&P 500 .....	LIABILITY HEDGE .....	Exhibit 5 .....	Interest .....	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO .....	9R7GPTS07KV3U0QJZ0078 .....	07/20/2022 .....	07/20/2023 .....	3,708,961 .....	4121.06793000 .....	..(282,366) .....	0 .....	..(226,666) .....	0 .....	0 .....	0 .....	0 .....	0 .....	55,700 .....	0 .....	0014 .....		
154512 Call Options - S&P 500 .....	LIABILITY HEDGE .....	Exhibit 5 .....	Interest .....	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO .....	9R7GPTS07KV3U0QJZ0078 .....	07/20/2022 .....	07/20/2023 .....	1,654,921 .....	4137.30350000 .....	..(122,092) .....	0 .....	..(98,008) .....	0 .....	0 .....	0 .....	0 .....	0 .....	24,084 .....	0 .....	0014 .....		

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

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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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
154523 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 .....	1,246,181 .....	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 .....	9R7GPTS07KV3UQJZ0078 .....	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. .....	E570DZI/Z7FF32TWEFAT6 .....	08/05/2022 .....	08/04/2023 .....	6,913,658 .....	4226.02120500 .....	(600,782) .....	0 .....	(508,354) .....				0 .....	82,428 .....				0014 .....	
155071 Call Options - S&P 500 .....	LIABILITY HEDGE .....	Exhibit 5 .....	Interest .....	CITIBANK N.A. .....	E570DZI/Z7FF32TWEFAT6 .....	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 .....	G5GSEF7VJP5170UK5573 .....	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 .....	G5GSEF7VJP5170UK5573 .....	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 .....	N.A. .....	KB1H1DSPRFMCMUFXT09 .....	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 .....	9R7GPTS07KV3UQJZ0078 .....	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 .....	ROMUWISFPUBMPROBKP5P83 .....	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 .....	G5GSEF7VJP5170UK5573 .....	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 .....	ROMUWISFPUBMPROBKP5P83 .....	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 .....	G5GSEF7VJP5170UK5573 .....	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 .....	G5GSEF7VJP5170UK5573 .....	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 .....	G5GSEF7VJP5170UK5573 .....	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 .....	G5GSEF7VJP5170UK5573 .....	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 .....	G5GSEF7VJP5170UK5573 .....	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 .....	G5GSEF7VJP5170UK5573 .....	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 .....	9R7GPTS07KV3UQJZ0078 .....	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 .....	9R7GPTS07KV3UQJZ0078 .....	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 .....	9R7GPTS07KV3UQJZ0078 .....	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 .....	9R7GPTS07KV3UQJZ0078 .....	09/06/2022 .....	09/06/2023 .....	1,216,659 .....	4055.52876300 .....	(97,641) .....	0 .....	(91,221) .....				0 .....	6,420 .....				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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
156479 Call Options - S&P 500 .....	LIABILITY HEDGE .....	Exhibit 5 .....	Interest .....	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO .....	9R7GPTS07KV3U0QJZ0078 .....	09/06/2022 .....	09/06/2023 .....	4,062,564 .....	4062.56350500 .....	..(321,760) .....	0 .....	..(300,603) .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	21,157 .....	0014 .....	0014 .....	
156483 Call Options - S&P 500 .....	LIABILITY HEDGE .....	Exhibit 5 .....	Interest .....	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO .....	9R7GPTS07KV3U0QJZ0078 .....	09/06/2022 .....	09/06/2023 .....	1,630,341 .....	4075.85135100 .....	..(125,920) .....	0 .....	..(117,640) .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	8,280 .....	0014 .....	0014 .....	
156487 Call Options - S&P 500 .....	LIABILITY HEDGE .....	Exhibit 5 .....	Interest .....	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO .....	9R7GPTS07KV3U0QJZ0078 .....	09/06/2022 .....	09/06/2023 .....	2,867,322 .....	4096.17393900 .....	..(213,003) .....	0 .....	..(198,997) .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	14,006 .....	0014 .....	0014 .....	
156491 Call Options - S&P 500 .....	LIABILITY HEDGE .....	Exhibit 5 .....	Interest .....	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO .....	9R7GPTS07KV3U0QJZ0078 .....	09/06/2022 .....	09/06/2023 .....	1,232,252 .....	4107.50769000 .....	..(89,550) .....	0 .....	..(83,662) .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	5,888 .....	0014 .....	0014 .....	
156496 Call Options - S&P 500 .....	LIABILITY HEDGE .....	Exhibit 5 .....	Interest .....	BNP PARIBAS LONDON ROMUJISFP08MPRO8K5P83 .....	09/06/2022 .....	09/06/2023 .....	6,053,974 .....	4033.25208000 .....	..(276,477) .....	0 .....	..(258,297) .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	18,179 .....	0014 .....	0014 .....	
156927 Call Options - S&P 500 .....	LIABILITY HEDGE .....	Exhibit 5 .....	Interest .....	BNP PARIBAS LONDON ROMUJISFP08MPRO8K5P83 .....	09/20/2022 .....	09/20/2023 .....	6,017,561 .....	3931.12063500 .....	..(586,705) .....	0 .....	..(570,631) .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	16,074 .....	0014 .....	0014 .....	
156933 Call Options - S&P 500 .....	LIABILITY HEDGE .....	Exhibit 5 .....	Interest .....	CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653 .....	09/20/2022 .....	09/20/2023 .....	2,983,573 .....	3994.74348000 .....	..(267,581) .....	0 .....	..(260,250) .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	7,331 .....	0014 .....	0014 .....	
156976 Call Options - S&P 500 .....	LIABILITY HEDGE .....	Exhibit 5 .....	Interest .....	BNP PARIBAS LONDON ROMUJISFP08MPRO8K5P83 .....	09/20/2022 .....	09/20/2023 .....	5,775,415 .....	3974.30705100 .....	..(279,945) .....	0 .....	..(272,276) .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	7,670 .....	0014 .....	0014 .....	
157011 Call Options - S&P 500 .....	LIABILITY HEDGE .....	Exhibit 5 .....	Interest .....	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO .....	9R7GPTS07KV3U0QJZ0078 .....	09/20/2022 .....	09/20/2023 .....	5,530,021 .....	3950.01469200 .....	..(362,544) .....	0 .....	..(352,611) .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	9,933 .....	0014 .....	0014 .....	
157026 Call Options - S&P 500 .....	LIABILITY HEDGE .....	Exhibit 5 .....	Interest .....	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO .....	9R7GPTS07KV3U0QJZ0078 .....	09/20/2022 .....	09/20/2023 .....	1,615,018 .....	4037.54430300 .....	..(85,108) .....	0 .....	..(82,776) .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	2,332 .....	0014 .....	0014 .....	
141605 Call Options - S&P 500 .....	Liability Hedge .....	Exhibit 5 .....	Interest .....	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO .....	9R7GPTS07KV3U0QJZ0078 .....	10/06/2021 .....	10/06/2022 .....	2,670,492 .....	4450.82100000 .....	..(179,946) .....	0 .....	..(3,451) .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	134,097 .....	0014 .....	0014 .....	
141607 Call Options - S&P 500 .....	Liability Hedge .....	Exhibit 5 .....	Interest .....	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO .....	9R7GPTS07KV3U0QJZ0078 .....	10/06/2021 .....	10/06/2022 .....	1,360,119 .....	4533.72845000 .....	..(76,254) .....	0 .....	..(1,462) .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	56,825 .....	0014 .....	0014 .....	
141609 Call Options - S&P 500 .....	Liability Hedge .....	Exhibit 5 .....	Interest .....	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO .....	9R7GPTS07KV3U0QJZ0078 .....	10/06/2021 .....	10/06/2022 .....	1,823,092 .....	4557.72797500 .....	..(96,628) .....	0 .....	..(1,853) .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	72,008 .....	0014 .....	0014 .....	
141612 Call Options - S&P 500 .....	Liability Hedge .....	Exhibit 5 .....	Interest .....	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO .....	9R7GPTS07KV3U0QJZ0078 .....	10/06/2021 .....	10/06/2022 .....	1,845,780 .....	4614.45412500 .....	..(85,332) .....	0 .....	..(1,637) .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	63,590 .....	0014 .....	0014 .....	
142239 Call Options - S&P 500 .....	Liability Hedge .....	Exhibit 5 .....	Interest .....	WELLS FARGO BANK, N.A. KB1H1DSPRFMYSQUFXT09 .....	10/06/2021 .....	10/06/2022 .....	6,865,765 .....	4507.54715000 .....	..(178,125) .....	0 .....	..(3,416) .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	132,740 .....	0014 .....	0014 .....	
142842 Call Options - S&P 500 .....	Liability Hedge .....	Exhibit 5 .....	Interest .....	WELLS FARGO BANK, N.A. 4PQUHN3JPFGFNF3BB653 .....	10/06/2021 .....	10/06/2022 .....	1,218,756 .....	4579.54572500 .....	..(55,552) .....	0 .....	..(1,065) .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	41,398 .....	0014 .....	0014 .....	
142848 Call Options - S&P 500 .....	Liability Hedge .....	Exhibit 5 .....	Interest .....	WELLS FARGO BANK, N.A. KB1H1DSPRFMYSQUFXT09 .....	10/06/2021 .....	10/06/2022 .....	6,618,282 .....	4492.27472500 .....	..(379,932) .....	0 .....	..(7,286) .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	283,127 .....	0014 .....	0014 .....	
142852 Call Options - S&P 500 .....	Liability Hedge .....	Exhibit 5 .....	Interest .....	WELLS FARGO BANK, N.A. KB1H1DSPRFMYSQUFXT09 .....	10/06/2021 .....	10/06/2022 .....	2,830,036 .....	4509.72892500 .....	..(155,810) .....	0 .....	..(2,988) .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	0 .....	116,110 .....	0014 .....	0014 .....	

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

## SCHEDULE DB - PART A - SECTION 1

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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 PLC .....	02RNE81BXP4R0TD8PU41 ..	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 .....	4PQUHN3JPFGFN3BB653 .....	10RNE81BXP4R0TD8PU41 ..	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 .....	4PQUHN3JPFGFN3BB653 .....	10RNE81BXP4R0TD8PU41 ..	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 .....	4PQUHN3JPFGFN3BB653 .....	10RNE81BXP4R0TD8PU41 ..	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 .....	4PQUHN3JPFGFN3BB653 .....	10RNE81BXP4R0TD8PU41 ..	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. X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO .....	KB1H1DSPRFMVMCUFXT09 ..	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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
143684 Call Options - S&P 500 .....	Liability Hedge .....	Exhibit 5 .....	Interest .....	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	9R7GPTS07KV3UQJZ0078 .....	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, BANK OF AMERICA,	B4TYDEB6GKMZ0031MB27 .....	11/19/2021 .....	11/18/2022 .....	2,784,395 .....	4791.44940400 .....	(171,421) .....	0 .....	(23,547) .....			0 .....	128,095 .....					0014 .....	
143824 Call Options - S&P 500 .....	Liability Hedge .....	Exhibit 5 .....	Interest .....	N.A. BANK OF AMERICA,	B4TYDEB6GKMZ0031MB27 .....	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,	B4TYDEB6GKMZ0031MB27 .....	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 .....	N.A. BANK OF AMERICA,	B4TYDEB6GKMZ0031MB27 .....	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 . G5GSEF7VJP5170UK5573 .....	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	9R7GPTS07KV3UQJZ0078 .....	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	9R7GPTS07KV3UQJZ0078 .....	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	9R7GPTS07KV3UQJZ0078 .....	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 .....	THROUGH CBO .....	9R7GPTS07KV3UQJZ0078 .....	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 . G5GSEF7VJP5170UK5573 .....	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 . G5GSEF7VJP5170UK5573 .....	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. KB1H1DSPRMYMCOUFXT09 .....	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 GENERALE . 02RNE81BXP4R0TD8PU41 .....	12/20/2021 .....	12/20/2022 .....	6,118,452 .....	4708.25821400 .....	0 .....	0 .....	0 .....			0 .....	0 .....	0 .....	0 .....	0 .....	0014 .....			
144728 Call Options - S&P 500 .....	LIABILITY HEDGE .....	Exhibit 5 .....	Interest .....	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	9R7GPTS07KV3UQJZ0078 .....	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	9R7GPTS07KV3UQJZ0078 .....	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	9R7GPTS07KV3UQJZ0078 .....	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	9R7GPTS07KV3UQJZ0078 .....	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. E570DZI7ZFF32TWEFA76 .....	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 .....	0 .....	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation									0 .....	0 .....	0 .....	0 .....	XXX	0 .....	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 Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
0919999999. Subtotal - Written Options - Other								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants									(6,800,846)	(26,760,972)	0	(19,038,213)	XXX	0	0	0	0	15,626,074	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options									(6,800,846)	(26,760,972)	0	(19,038,213)	XXX	0	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	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108								0	0	0	0	0	XXX	0	0	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	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other								0	0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives								0	0	0	0	0	XXX	0	0	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**

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

**SCHEDULE DB - PART D - SECTION 1**

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12 Potential Exposure	13 Off-Balance Sheet Exposure
			4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral		
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		136,977	(108,120)	28,857	257		257	0	0
Bank of America, N.A.	84TYDE86GKUZ0031MB27	Y	Y		4,184,446	(3,140,869)	1,043,577	379,063		379,063		
Barclays Bank PLC	653SEF7VJP5170UK5573	Y	Y		1,587,814	(1,310,540)	277,273	171,684		171,684		
BNP Paribas London	ROMUISEPU8IPR08K5P83	Y	Y		3,360,876	(2,788,145)	0	388,811		0		
Citibank N.A.	E570DZN1Z7FF32TWEFA76	Y	Y	572,787	224,748	(150,608)	74,140	92		92		
Goldman Sachs International	I12LROIPI21HNZBB6K528	Y	Y		2,505,826	(2,072,851)	92,975	267,053		0		
Morgan Stanley & Co International PLC	4PQHNSQJPGFNF3BB653	Y	Y	340,000	9,369,331	(7,595,726)	1,773,605	1,032,909		1,032,909		
MORGAN STANLEY CBO	4PQHNSQJPGFNF3BB653	Y	Y		1,527,223	(1,160,809)	56,414	226,977		0		
Royal Bank of Canada	E571P3U3RH1GC71XB011	Y	Y	310,000	251,658	(166,223)	45,435	4,176		0		
Societe Generale	02RNE81BX4P4R0TD8PU41	Y	Y	40,000	773,102	(544,323)	148,780	20,051		0		
Wells Fargo Bank, N.A.	KB1H1D5P9FIMYMCUFXT09	Y	Y	80,000								
0299999999. Total NAIC 1 Designation			1,342,787	0	23,922,002	(19,038,213)	3,541,057	2,491,073	0	1,584,005	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)							0			0		
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
0999999999 - Gross Totals			1,342,787	0	23,922,002	(19,038,213)	3,541,057	2,491,073	0	1,584,005	0	0
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					23,922,002	(19,038,213)						

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

**NONE**

## Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Citibank NA	E570DZIIZ7FF32TWEFA76	Cash...	Cash Collateral	572,787		572,787	XXX	V
Morgan Stanley & Co International PLC	4PQJHN3JPPGFNF3B653	Cash...	Cash Collateral	340,000		340,000	XXX	V
Royal Bank of Canada	ES71P3U9PH1G71XBU11	Cash...	Cash Collateral	310,000		310,000	XXX	V
Societe Generale	02RNEB1BXP4ROTDBPU41	Cash...	Cash Collateral	40,000		40,000	XXX	V
Wells Fargo Bank NA	KB1H1DSPRFMYSUFXT09	Cash...	Cash Collateral	80,000		80,000	XXX	V
0299999999 - Total				1,342,787		1,342,787	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees  
**N O N E**

Schedule DL - Part 1 - Reinvested Collateral Assets Owned  
**N O N E**

Schedule DL - Part 2 - Reinvested Collateral Assets Owned  
**N O N E**

**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
PNC Bank .....	Pittsburgh, PA	0.000			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
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
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 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
.....	AMCOR FLEXIBLES NORTH AMERICA INC COMMER .....		09/29/2022	.000	11/01/2022	.4,984,625	0	.989
.....	AMPHENOL CORP COMMERCIAL PAPER .....		09/26/2022	.000	10/12/2022	.4,994,803	0	2,359
.....	ENTERPRISE PRODUCTS OPERATING LLC COMMER .....		09/27/2022	.000	10/04/2022	.4,998,591	0	1,408
.....	EVERGY KANSAS CENTRAL INC COMMERCIAL PAP .....		09/26/2022	.000	10/06/2022	.4,997,673	0	2,325
.....	HEWLETT PACKARD ENTERPRISE CO COMMERCIAL .....		09/22/2022	.000	10/12/2022	.4,994,648	0	4,370
.....	MARSH & MCLENNAN COS INC COMMERCIAL PAPE .....		09/28/2022	.000	10/04/2022	.4,998,625	0	1,375
.....	MCCORMICK & CO INC/MD COMMERCIAL PAPER .....		09/27/2022	.000	11/15/2022	.995,373	0	.409
.....	MOHAWK INDUSTRIES INC COMMERCIAL PAPER .....		09/20/2022	.000	10/11/2022	.4,995,203	0	5,266
.....	MONDELEZ INTERNATIONAL INC COMMERCIAL PA .....		09/21/2022	.000	10/20/2022	.4,991,019	0	4,714
.....	TAMPA ELECTRIC CO COMMERCIAL PAPER .....		09/14/2022	.000	10/14/2022	.4,993,761	0	8,136
.....	VF CORP COMMERCIAL PAPER .....		09/22/2022	.000	11/02/2022	.4,984,208	0	.4,423
.....	VII CREDIT INC COMMERCIAL PAPER .....		09/26/2022	.000	10/27/2022	.4,987,355	0	2,424
.....	TRANSCANADA PIPELINES LTD COMMERCIAL PAP .....		08/04/2022	.000	10/03/2022	3,999,353	0	18,686
.....	TYCO ELECTRONICS GROUP SA COMMERCIAL PAP .....		09/28/2022	.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
.....								
.....								
.....								
.....								
8609999999 - Total Cash Equivalents						63,414,954	0	57,309