



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

QUARTERLY STATEMENT
AS OF MARCH 31, 2023
OF THE CONDITION AND AFFAIRS OF THE
ANNUITY INVESTORS LIFE INSURANCE COMPANY

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

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

Country of Domicile United States of America

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

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

Statutory Home Office 191 Rosa Parks Street Cincinnati, OH, US 45202
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 191 Rosa Parks Street
(Street and Number)
Cincinnati, OH, US 45202 513-361-9000
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

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

Primary Location of Books and Records 191 Rosa Parks Street
(Street and Number)
Cincinnati, OH, US 45202 513-361-9000
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address www.massmutualascend.com

Statutory Statement Contact Robert Mathew Earle II 513-361-9077
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OFFICERS

President Mark Francis Muething

Treasurer Brian Patrick Sponaugle

Secretary John Paul Gruber

Appointed Actuary Isaac Cezar Hall

OTHER

Donna Marie Carrelli

Michael Robert Fanning

Michael Harrison Haney

DIRECTORS OR TRUSTEES

Dominic Lusean Blue

Elizabeth Ward Chicares

Susan Marie Cicco

Geoffrey James Craddock

Roger William Crandall

Michael Robert Fanning

Paul Anthony Lapiana

Sears Andrew Merritt

Mark Francis Muething

Michael James O'Connor

Eric William Partlan

Arthur William Wallace III

State of Ohio

County of Hamilton

SS:

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

Mark Francis Muething
President

John Paul Gruber
Secretary

Brian Patrick Sponaugle
Treasurer

Subscribed and sworn to before me this
day of May 2023

a. Is this an original filing? Yes [X] No []
b. If no,
1. State the amendment number.....
2. Date filed
3. Number of pages attached.....

STATEMENT AS OF MARCH 31, 2023 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	2,228,185,160		2,228,185,160	2,322,409,477
2. Stocks:				
2.1 Preferred stocks	4,040,000		4,040,000	4,000,000
2.2 Common stocks			0	0
3. Mortgage loans on real estate:				
3.1 First liens			0	0
3.2 Other than first liens.....			0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)			0	0
4.2 Properties held for the production of income (less \$ encumbrances)			0	0
4.3 Properties held for sale (less \$ encumbrances)			0	0
5. Cash (\$ (5,928,381)), cash equivalents (\$ 72,901,020) and short-term investments (\$ 4,945,644)	71,918,283		71,918,283	45,324,251
6. Contract loans (including \$ premium notes)	44,624,548		44,624,548	45,036,171
7. Derivatives	23,454,663		23,454,663	24,814,134
8. Other invested assets	18,419,339		18,419,339	18,131,516
9. Receivables for securities	7,971,625	750,481	7,221,144	0
10. Securities lending reinvested collateral assets			0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	2,398,613,618	750,481	2,397,863,137	2,459,715,549
13. Title plants less \$ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	24,003,309		24,003,309	24,494,932
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection			0	0
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	72,287	72,287	0	0
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers			0	0
16.2 Funds held by or deposited with reinsured companies			0	0
16.3 Other amounts receivable under reinsurance contracts			0	0
17. Amounts receivable relating to uninsured plans			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon			0	0
18.2 Net deferred tax asset	3,499,497	915,155	2,584,342	1,713,495
19. Guaranty funds receivable or on deposit	3,548		3,548	3,933
20. Electronic data processing equipment and software			0	0
21. Furniture and equipment, including health care delivery assets (\$)			0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23. Receivables from parent, subsidiaries and affiliates	2,390		2,390	614,202
24. Health care (\$) and other amounts receivable			0	0
25. Aggregate write-ins for other than invested assets	1,188,997	185,880	1,003,117	985,655
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,427,383,646	1,923,803	2,425,459,843	2,487,527,766
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	514,991,787		514,991,787	499,062,678
28. Total (Lines 26 and 27)	2,942,375,433	1,923,803	2,940,451,630	2,986,590,444
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. Accrued contractual fee income	766,575	0	766,575	790,371
2502. Receivable for marketing allowance	215,043	0	215,043	173,016
2503. Other assets	207,379	185,880	21,499	22,268
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,188,997	185,880	1,003,117	985,655

STATEMENT AS OF MARCH 31, 2023 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 \$ 1,956,525,580 less \$ included in Line 6.3 (including \$ Modco Reserve)	1,956,525,580	2,027,100,629
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)		0
3. Liability for deposit-type contracts (including \$ Modco Reserve).....	15,628,442	16,362,774
4. Contract claims:		
4.1 Life	5,628,776	6,869,209
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 \$ assumed and \$ ceded	0	0
9.4 Interest Maintenance Reserve	2,617,138	4,867,379
10. Commissions to agents due or accrued-life and annuity contracts \$, accident and health \$ and deposit-type contract funds \$		480,913
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	2,573,346	2,473,344
13. Transfers to Separate Accounts due or accrued (net) (including \$ 69,690 accrued for expense allowances recognized in reserves, net of reinsured allowances)	69,690	(61)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	290,466	331,190
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)	3,650,045	752,213
15.2 Net deferred tax liability		
16. Unearned investment income		
17. Amounts withheld or retained by reporting entity as agent or trustee	115,314	79,719
18. Amounts held for agents' account, including \$ 884,446 agents' credit balances	884,446	747,385
19. Remittances and items not allocated	2,041,718	1,789,206
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	19,570,133	17,915,672
24.02 Reinsurance in unauthorized and certified (\$) companies		0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	699,185	
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	18,921,812	20,130,892
24.09 Payable for securities		
24.10 Payable for securities lending		
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	4,591,517	3,467,269
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	2,033,807,608	2,103,367,733
27. From Separate Accounts Statement	514,991,787	499,062,678
28. Total liabilities (Lines 26 and 27)	2,548,799,395	2,602,430,411
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		0
33. Gross paid in and contributed surplus	171,550,000	171,550,000
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	217,602,235	210,110,033
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)	389,152,235	381,660,033
38. Totals of Lines 29, 30 and 37	391,652,235	384,160,033
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	2,940,451,630	2,986,590,444
DETAILS OF WRITE-INS		
2501. Liability for funds held as collateral	3,349,293	2,269,003
2502. Unclaimed property	1,242,224	1,198,266
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)	4,591,517	3,467,269
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

STATEMENT AS OF MARCH 31, 2023 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	22,390,454	25,482,087	82,171,565
2. Considerations for supplementary contracts with life contingencies			0
3. Net investment income	23,177,782	22,531,330	92,553,702
4. Amortization of Interest Maintenance Reserve (IMR)	61,279	492,878	1,632,626
5. Separate Accounts net gain from operations excluding unrealized gains or losses			0
6. Commissions and expense allowances on reinsurance ceded			0
7. Reserve adjustments on reinsurance ceded			0
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	1,728,505	2,116,145	7,507,356
8.2 Charges and fees for deposit-type contracts	107,455	20,674	149,293
8.3 Aggregate write-ins for miscellaneous income	708,499	795,995	3,034,336
9. Totals (Lines 1 to 8.3)	48,173,974	51,439,109	187,048,878
10. Death benefits			0
11. Matured endowments (excluding guaranteed annual pure endowments)			0
12. Annuity benefits	4,040,562	5,373,515	19,469,430
13. Disability benefits and benefits under accident and health contracts			0
14. Coupons, guaranteed annual pure endowments and similar benefits			0
15. Surrender benefits and withdrawals for life contracts	111,881,533	62,855,657	249,087,180
16. Group conversions			0
17. Interest and adjustments on contract or deposit-type contract funds	715,642	555,319	4,030,676
18. Payments on supplementary contracts with life contingencies			0
19. Increase in aggregate reserves for life and accident and health contracts	(70,575,049)	(11,557,812)	(79,669,725)
20. Totals (Lines 10 to 19)	46,062,688	57,226,679	192,917,561
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	1,607,839	1,921,069	7,481,395
22. Commissions and expense allowances on reinsurance assumed			0
23. General insurance expenses and fraternal expenses	1,804,846	3,190,554	11,244,821
24. Insurance taxes, licenses and fees, excluding federal income taxes	55,814	54,115	950,326
25. Increase in loading on deferred and uncollected premiums			0
26. Net transfers to or (from) Separate Accounts net of reinsurance	(13,385,529)	(16,218,170)	(54,797,860)
27. Aggregate write-ins for deductions	0	0	0
28. Totals (Lines 20 to 27)	36,145,658	46,174,247	157,796,243
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	12,028,316	5,264,862	29,252,635
30. Dividends to policyholders and refunds to members			0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	12,028,316	5,264,862	29,252,635
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	3,618,563	1,465,834	4,221,350
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)	8,409,753	3,799,028	25,031,285
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ (138,855) (excluding taxes of \$ (581,876) transferred to the IMR)	221	712,638	(940,441)
35. Net income (Line 33 plus Line 34)	8,409,974	4,511,666	24,090,844
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	384,160,033	370,501,960	370,501,960
37. Net income (Line 35)	8,409,974	4,511,666	24,090,844
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (10,841)	(40,783)	(173,569)	(603,184)
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	1,013,071	(166,184)	387,035
41. Change in nonadmitted assets	(235,599)	87,068	(826,357)
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			3,417,502
44. Change in asset valuation reserve	(1,654,461)	(2,049,911)	(1,695,705)
45. Change in treasury stock			0
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)	(11,112,062)
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in	0		0
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus	0	0	0
54. Net change in capital and surplus for the year (Lines 37 through 53)	7,492,202	(3,302,669)	13,658,073
55. Capital and surplus, as of statement date (Lines 36 + 54)	391,652,235	367,199,291	384,160,033
DETAILS OF WRITE-INS			
08.301. Contractual rider fee income	355,831	389,670	1,567,783
08.302. Marketing allowance	287,240	340,503	1,253,696
08.303. Contractual annual maintenance and surrender charge fees	65,428	65,797	212,832
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	25	25
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	708,499	795,995	3,034,336
2701.			
2702.			
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	0	0	0
5301.			
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	0	0

STATEMENT AS OF MARCH 31, 2023 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	22,390,454	25,482,087	82,171,565
2. Net investment income	26,249,867	22,979,444	100,588,842
3. Miscellaneous income	2,460,799	2,921,882	10,545,526
4. Total (Lines 1 to 3)	51,101,120	51,383,413	193,305,933
5. Benefit and loss related payments	117,162,528	70,222,211	266,806,754
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(13,455,280)	(16,194,437)	(54,797,918)
7. Commissions, expenses paid and aggregate write-ins for deductions	4,032,351	5,227,757	21,375,451
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ (720,731) tax on capital gains (losses)	0	1,615,857	5,501,263
10. Total (Lines 5 through 9)	107,739,599	60,871,388	238,885,550
11. Net cash from operations (Line 4 minus Line 10)	(56,638,479)	(9,487,975)	(45,579,617)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	107,952,138	96,335,425	297,165,867
12.2 Stocks	0	0	0
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	814
12.7 Miscellaneous proceeds	0	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	107,952,138	96,335,425	297,166,681
13. Cost of investments acquired (long-term only):			
13.1 Bonds	16,804,019	220,284,957	422,465,913
13.2 Stocks	0	0	4,000,000
13.3 Mortgage loans	0	0	0
13.4 Real estate	0	0	0
13.5 Other invested assets	350,470	5	0
13.6 Miscellaneous applications	9,413,433	(7,667,454)	9,656,802
13.7 Total investments acquired (Lines 13.1 to 13.6)	26,567,922	212,617,508	436,122,715
14. Net increase (or decrease) in contract loans and premium notes	(411,623)	(768,422)	(2,154,536)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	81,795,839	(115,513,661)	(136,801,498)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(1,342,519)	(1,378,315)	(5,584,119)
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	2,779,191	9,028,939	4,054,472
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	1,436,672	7,650,624	(1,529,647)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .	26,594,032	(117,351,012)	(183,910,762)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	45,324,251	229,235,013	229,235,013
19.2 End of period (Line 18 plus Line 19.1)	71,918,284	111,884,001	45,324,251
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001. Bonds conversions and refinancing	0		12,803,503
20.0002. Exchanges		440	0
20.0003. Transfers		0	0

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	14,013,943	16,706,779	62,319,770
4. Credit life (group and individual)			0
5. Group life insurance			0
6. Group annuities	8,376,511	8,775,308	19,851,795
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)	22,390,454	25,482,087	82,171,565
12. Fraternal (Fraternal Benefit Societies Only)			0
13. Subtotal (Lines 11 through 12)	22,390,454	25,482,087	82,171,565
14. Deposit-type contracts	0	0	0
15. Total (Lines 13 and 14)	22,390,454	25,482,087	82,171,565
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies

A. Accounting Practices

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

The Ohio Department of Insurance recognizes only statutory accounting practices prescribed or permitted by the State of Ohio for determining and reporting the financial condition and results of operations of an insurance company, for determining its solvency under the Ohio Insurance Law. The National Association of Insurance Commissioners’ (“NAIC”) *Accounting Practices and Procedures Manual* has been adopted as a component of prescribed or permitted practices by the State of Ohio.

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

A reconciliation of the Company’s net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the State of Ohio is shown below:

Net Income	SSAP #	F/S Page	F/S Line #	03/31/2023	12/31/2022
(1) State basis	XXX	XXX	XXX	\$ 8,409,974	\$ 24,090,844
(2) State prescribed practices that increase/(decrease) NAIC SAP	XXX	XXX	XXX		
OAC 3901-1-67:					
Derivative instruments	86	2, 4	7, 3	(55,773)	796,435
Reserves for fixed indexed annuities	51	3, 4	1, 19	987,064	(3,116,733)
(3) State permitted practices that increase/(decrease) NAIC SAP	XXX	XXX	XXX	-	-
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ 7,478,683	\$ 26,411,142
Surplus					
(5) Statutory surplus state basis	XXX	XXX	XXX	\$ 391,652,235	\$ 384,160,033
(6) State prescribed practices that increase/(decrease) NAIC SAP					
OAC 3901-1-67:					
Derivative instruments	86	2, 4	7, 3	(5,225,770)	(748,934)
Reserves for fixed indexed annuities	51	3, 4	1, 19	1,287,833	300,769
Tax impact	101	2, 4	18.2, 32	1,393,930	661,078
(7) State permitted practices that increase/(decrease) NAIC SAP	XXX	XXX	XXX	-	-
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 394,196,242	\$ 383,947,120

B, C & D – No significant changes.

Note 2 – Accounting Changes and Corrections of Errors

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

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

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

Note 3 – Business Combinations and Goodwill

Not applicable.

Note 4 – Discontinued Operations

Not applicable.

Note 5 – Investments

A, B & C – No significant changes.

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.

NOTES TO FINANCIAL STATEMENTS

- (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
61751DAE4	259,538	249,008	10,530	249,008	310,239	3/31/2023
059522AU6	283,671	262,829	20,842	262,829	272,104	3/31/2023
07386XAH9	539,771	538,985	786	538,985	495,812	3/31/2023
12628LAD2	247,700	240,964	6,736	240,964	208,557	3/31/2023
12667F4N2	284,910	281,796	3,113	281,796	281,274	3/31/2023
12668APC3	244,384	240,821	3,563	240,821	233,915	3/31/2023
17307GED6	135,314	133,746	1,568	133,746	139,716	3/31/2023
32051GT70	142,161	141,988	173	141,988	127,782	3/31/2023
46627MAD9	103,942	102,545	1,397	102,545	91,480	3/31/2023
46627MEJ2	284,660	284,158	502	284,158	239,305	3/31/2023
59020UW43	111,771	111,792	(21)	111,792	122,554	3/31/2023
643528AB8	14,649	14,369	280	14,369	14,178	3/31/2023
643529AC4	63,266	59,538	3,728	59,538	66,326	3/31/2023
74923HAQ4	107,495	107,624	(129)	107,624	96,032	3/31/2023
75115DAA3	244,726	241,998	2,728	241,998	228,182	3/31/2023
761118SC3	216,109	216,123	(14)	216,123	185,891	3/31/2023
761118UG1	131,387	130,591	796	130,591	111,157	3/31/2023
76112BNM8	856,578	856,818	(240)	856,818	898,416	3/31/2023
855541AC2	91,510	91,195	315	91,195	86,634	3/31/2023
86360BAJ7	187,702	184,178	3,524	184,178	192,115	3/31/2023
87222EAB4	419,459	405,894	13,565	405,894	368,397	3/31/2023
87222EAC2	485,781	466,534	19,247	466,534	397,916	3/31/2023
05949CHM1	307,419	302,325	5,094	302,325	309,449	3/31/2023
12544DAG4	54,392	53,050	1,342	53,050	47,002	3/31/2023
12545EAK2	77,168	74,869	2,299	74,869	67,350	3/31/2023
12638PAB5	242,477	235,057	7,420	235,057	185,281	3/31/2023
126694CS5	572,520	570,389	2,131	570,389	461,794	3/31/2023
16165MAG3	254,083	245,091	8,992	245,091	220,502	3/31/2023
2254582Y3	243,376	241,692	1,684	241,692	218,122	3/31/2023
225458L55	101,618	101,023	595	101,023	94,173	3/31/2023
225470VF7	241,497	235,282	6,216	235,282	231,644	3/31/2023
46630WAB6	186,949	185,762	1,188	185,762	173,166	3/31/2023
46630WAL4	126,624	125,196	1,427	125,196	119,906	3/31/2023
46631NAA7	143,852	138,697	5,155	138,697	113,964	3/31/2023
57643MLZ5	40,593	40,108	485	40,108	38,571	3/31/2023
			\$ 137,018			

- (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 | \$127,829,912 |
| 2. 12 months or longer | 20,652,390 |
- b. The aggregate related fair value of securities with unrealized losses:
- | | |
|------------------------|-----------------|
| 1. Less than 12 months | \$1,516,974,888 |
| 2. 12 months or longer | 354,661,565 |
- (5) Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses at March 31, 2023. 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 – Not applicable.
- R. Share of Cash Pool by Asset Type – Not applicable.

NOTES TO FINANCIAL STATEMENTS

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 did not pay or receive federal income tax payments in cash to or from MMALIC.

The Company did not receive capital contributions from MMALIC.

- D. The Company reported \$2,390 due from and \$699,185 due to the parent and affiliated companies. The terms of the agreement require that these amounts are settled within 90 days.
- E. Management or service contracts and all cost sharing arrangements including the Company:
 - (1) The Company has an agreement with Barings, LLC ("Barings"), an affiliate, which provides investment advisory services to the Company.
 - (2) The Company has an agreement with MM Ascend Life Investor Services, LLC ("MMALIS"), a wholly owned subsidiary of MMALIC, whereby MMALIS is the principal underwriter and distributor of the Company's variable contracts. The Company pays MMALIS 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 \$44,291,500 as of March 31, 2023 and \$37,437,537 as of December 31, 2022. 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 \$76,497 for the three months ended March 31, 2022 and \$281,221 for the year ended December 31, 2022.

F. The Company did not participate in multiemployer plans.

NOTES TO FINANCIAL STATEMENTS

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

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

No significant change.

Note 14 – Contingencies

No significant change.

Note 15 – Leases

Not applicable.

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

No significant change.

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

The Company has no reportable transactions.

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

Not applicable.

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

Not applicable.

Note 20 – Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

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

	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at fair value					
Bonds:					
Industrial and miscellaneous	\$ -	\$ 1,284,588	\$ -	\$ -	\$ 1,284,588
Total bonds	-	1,284,588	-	-	1,284,588
Non-affiliated preferred stock	-	2,040,000	-	-	2,040,000
Non-affiliated common stock	-	-	-	-	-
Variable annuity assets (separate accounts)	-	514,991,787	-	-	514,991,787
Total assets accounted for at fair value/NAV	\$ -	\$ 518,316,375	\$ -	\$ -	\$ 518,316,375
Liabilities at fair value					
Variable annuity liabilities (separate accounts)	\$ -	\$ 514,991,787	\$ -	\$ -	\$ 514,991,787
Total liabilities at fair value	\$ -	\$ 514,991,787	\$ -	\$ -	\$ 514,991,787

(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.

NOTES TO FINANCIAL STATEMENTS

Level 3 - Valuations derived from market valuation techniques generally consistent with those used to estimate the fair value of Level 2 financial instruments in which one or more significant inputs are unobservable or when the market for a security exhibits significantly less liquidity relative to markets supporting Level 2 fair value measurements. The unobservable inputs may include management's own assumptions about the assumptions market participants would use based on the best information available in the circumstances. The Company does not have any Level 3 assets or liabilities carried at fair value at March 31, 2023.

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

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

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Financial Assets:							
Bonds:							
U.S. Government and agencies	\$ 908,439	\$ 919,041	\$ -	\$ 908,439	\$ -	\$ -	\$ -
All other governments	992,817	999,429	-	992,817	-	-	-
States, territories, and possessions	32,714,585	33,953,736	-	32,714,585	-	-	-
Political subdivisions of states, territories	23,733,437	24,524,730	-	23,733,437	-	-	-
Special revenue	173,696,345	187,608,547	-	173,696,345	-	-	-
Industrial & miscellaneous	1,801,733,293	1,926,574,019	-	1,796,617,125	5,116,168	-	-
Hybrid securities	32,354,260	33,833,336	-	29,990,260	2,364,000	-	-
Parent, subs and affiliates	19,919,801	19,772,322	-	19,919,801	-	-	-
Total bonds	\$ 2,086,052,977	\$ 2,228,185,160	\$ -	\$ 2,078,572,809	\$ 7,480,168	\$ -	\$ -
Non-affiliated preferred stock	4,120,000	4,040,000	2,080,000	2,040,000	-	-	-
Non-affiliated common stock	-	-	-	-	-	-	-
Equity index call options	9,758,620	23,454,663	3,558,013	6,200,607	-	-	-
Variable annuity assets (separate accounts)	514,991,787	514,991,787	-	514,991,787	-	-	-
Cash, cash equivalents and short-term investments	71,918,283	71,918,283	71,918,283	-	-	-	-
Policy loans	44,624,548	44,624,548	-	-	44,624,548	-	-
Total financial assets/NAV	\$ 2,731,466,215	\$ 2,887,214,441	\$ 77,556,296	\$ 2,601,805,203	\$ 52,104,716	\$ -	\$ -

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.

NOTES TO FINANCIAL STATEMENTS

Note 29 – Participating Policies

Not applicable.

Note 30 – Premium Deficiency Reserves

Not applicable.

Note 31 – Reserves for Life Contracts and Annuity Contracts

No significant change.

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

No significant change.

Note 33 – Analysis of Life Actuarial Reserves by Withdrawal Characteristics

Not applicable.

Note 34 – Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 35 – Separate Accounts

No significant change.

Note 36 – Loss/Claim Adjustment Expenses

Not applicable.

STATEMENT AS OF MARCH 31, 2023 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?

Yes [] No [X]
- 1.2

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

Yes [] No []
- 2.1

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

Yes [] No [X]
- 2.2

If yes, date of change:
- 3.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?
If yes, complete Schedule Y, Parts 1 and 1A.

Yes [X] No []
- 3.2

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

Yes [] No [X]
- 3.3

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

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

Yes [] No [X]
- 3.5

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

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

Yes [] No [X]
- 4.2

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

1	2	3
Name of Entity	NAIC Company Code	State of Domicile
5.

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

Yes [] No [X] N/A []
- 6.1

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

12/31/2021
- 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	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC
Barings LLC	Charlotte, NC	..NO..	..NO..	..NO..	..YES..
Baring International Investment Limited	London, UK	..NO..	..NO..	..NO..	..YES..
Barings Securities LLC	Charlotte, NC	..NO..	..NO..	..NO..	..YES..
MM Ascend Life Investors Services LLC	Cincinnati, OH	..NO..	..NO..	..NO..	..YES..
MML Distributors LLC	Springfield, MA	..NO..	..NO..	..NO..	..YES..
MML Investment Advisors LLC	Springfield, MA	..NO..	..NO..	..NO..	..YES..
MML Investors Services LLC	Springfield, MA	..NO..	..NO..	..NO..	..YES..
MML Strategic Distributors LLC	Springfield, MA	..NO..	..NO..	..NO..	..YES..
The MassMutual Trust Company OCC	Enfield, CT	..NO..	..YES..	..NO..	..NO..
Flourish Financial LLC	New York, NY	..NO..	..NO..	..NO..	..YES..

GENERAL INTERROGATORIES

9.1

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

Yes [X] No []

9.11

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

9.2

Has the code of ethics for senior managers been amended?

Yes [] No [X]

9.21

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

9.3

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

Yes [] No [X]

9.31

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

FINANCIAL

10.1

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

Yes [X] No []

10.2

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

2,390

INVESTMENT

11.1

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

Yes [] No [X]

11.2

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

12.

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

\$.....

13.

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

\$.....

14.1

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

Yes [X] No []

14.2

If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 16,794,115	\$ 19,772,322
14.22 Preferred Stock	\$ 0	\$
14.23 Common Stock	\$ 0	\$
14.24 Short-Term Investments	\$ 0	\$
14.25 Mortgage Loans on Real Estate	\$ 0	\$
14.26 All Other	\$ 0	\$
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 16,794,115	\$ 19,772,322
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$	\$

15.1

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

Yes [X] No []

15.2

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

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

16.

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

16.1

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

\$ 0

16.2

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

\$ 0

16.3

Total payable for securities lending reported on the liability page.

\$ 0

STATEMENT AS OF MARCH 31, 2023 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
106006	Bar ings LLC	549300G36F1EZS4MQM37	SEC	DS.....

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

.....

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1.

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

1

Amount

1.1

Long-Term Mortgages In Good Standing

1.11

Farm Mortgages

\$

1.12

Residential Mortgages

\$

1.13

Commercial Mortgages

\$

1.14

Total Mortgages in Good Standing

\$

0

1.2

Long-Term Mortgages In Good Standing with Restructured Terms

1.21

Total Mortgages in Good Standing with Restructured Terms

\$

1.3

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

1.31

Farm Mortgages

\$

1.32

Residential Mortgages

\$

1.33

Commercial Mortgages

\$

1.34

Total Mortgages with Interest Overdue more than Three Months

\$

0

1.4

Long-Term Mortgage Loans in Process of Foreclosure

1.41

Farm Mortgages

\$

1.42

Residential Mortgages

\$

1.43

Commercial Mortgages

\$

1.44

Total Mortgages in Process of Foreclosure

\$

0

1.5

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

\$

0

1.6

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

1.61

Farm Mortgages

\$

1.62

Residential Mortgages

\$

1.63

Commercial Mortgages

\$

1.64

Total Mortgages Foreclosed and Transferred to Real Estate

\$

0

2.

Operating Percentages:

2.1

A&H loss percent

%

2.2

A&H cost containment percent

%

2.3

A&H expense percent excluding cost containment expenses

%

3.1

Do you act as a custodian for health savings accounts?

Yes

[]

No

[X]

3.2

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

\$

3.3

Do you act as an administrator for health savings accounts?

Yes

[]

No

[X]

3.4

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

\$

4.

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

Yes

[X]

No

[]

4.1

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

Yes

[]

No

[]

Fraternal Benefit Societies Only:

5.1

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

Yes

[]

No

[]

N/A

[]

5.2

If no, explain:

6.1

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

Yes

[]

No

[]

6.2

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

Date	Outstanding Lien Amount

STATEMENT AS OF MARCH 31, 2023 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

STATEMENT AS OF MARCH 31, 2023 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.			1	Life Contracts		Direct Business Only			
				2	3	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
Active Status (a)									
1. Alabama	AL	L		58,837				58,837	
2. Alaska	AK	L		1,351				1,351	
3. Arizona	AZ	L		144,834				144,834	
4. Arkansas	AR	L		21,325				21,325	
5. California	CA	L		2,499,507				2,499,507	
6. Colorado	CO	L		37,499				37,499	
7. Connecticut	CT	L		244,392				244,392	
8. Delaware	DE	L		14,950				14,950	
9. District of Columbia	DC	L		6,427				6,427	
10. Florida	FL	L		1,481,141				1,481,141	
11. Georgia	GA	L		93,443				93,443	
12. Hawaii	HI	L		216,380				216,380	
13. Idaho	ID	L		60,661				60,661	
14. Illinois	IL	L		512,131				512,131	
15. Indiana	IN	L		286,648				286,648	
16. Iowa	IA	L		72,056				72,056	
17. Kansas	KS	L		27,121				27,121	
18. Kentucky	KY	L		144,756				144,756	
19. Louisiana	LA	L		57,066				57,066	
20. Maine	ME	L		161,871				161,871	
21. Maryland	MD	L		76,389				76,389	
22. Massachusetts	MA	L		534,144				534,144	
23. Michigan	MI	L		583,631				583,631	
24. Minnesota	MN	L		72,527				72,527	
25. Mississippi	MS	L		31,415				31,415	
26. Missouri	MO	L		66,309				66,309	
27. Montana	MT	L		85,989				85,989	
28. Nebraska	NE	L		16,628				16,628	
29. Nevada	NV	L		281,868				281,868	
30. New Hampshire	NH	L		61,119				61,119	
31. New Jersey	NJ	L		520,425				520,425	
32. New Mexico	NM	L		45,659				45,659	
33. New York	NY	N		18,394				18,394	
34. North Carolina	NC	L		8,286,402				8,286,402	
35. North Dakota	ND	L		13,841				13,841	
36. Ohio	OH	L		1,427,907				1,427,907	
37. Oklahoma	OK	L		8,980				8,980	
38. Oregon	OR	L		53,682				53,682	
39. Pennsylvania	PA	L		263,370				263,370	
40. Rhode Island	RI	L		217,067				217,067	
41. South Carolina	SC	L		94,879				94,879	
42. South Dakota	SD	L		3,850				3,850	
43. Tennessee	TN	L		655,362				655,362	
44. Texas	TX	L		1,957,276				1,957,276	
45. Utah	UT	L		299,279				299,279	
46. Vermont	VT	N		27,578				27,578	
47. Virginia	VA	L		119,062				119,062	
48. Washington	WA	L		366,043				366,043	
49. West Virginia	WV	L		12,993				12,993	
50. Wisconsin	WI	L		38,794				38,794	
51. Wyoming	WY	L		6,496				6,496	
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		100				100	
56. Northern Mariana Islands	MP	N		0				0	
57. Canada	CAN	N		0				0	
58. Aggregate Other Aliens	OT	XXX	0	600	0	0	600	0	0
59. Subtotal	XXX		0	22,390,454	0	0	22,390,454	0	0
90. Reporting entity contributions for employee benefits plans	XXX						0		
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX						0		
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX						0		
93. Premium or annuity considerations waived under disability or other contract provisions	XXX						0		
94. Aggregate or other amounts not allocable by State	XXX		0	0	0	0	0	0	0
95. Totals (Direct Business)	XXX		0	22,390,454	0	0	22,390,454	0	0
96. Plus Reinsurance Assumed	XXX						0		
97. Totals (All Business)	XXX		0	22,390,454	0	0	22,390,454	0	0
98. Less Reinsurance Ceded	XXX						0		
99. Totals (All Business) less Reinsurance Ceded	XXX		0	22,390,454	0	0	22,390,454	0	0
DETAILS OF WRITE-INS									
58001. Other Alien	XXX			600			600		
58002.	XXX								
58003.	XXX								
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX		0	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX		0	600	0	0	600	0	0
9401.	XXX								
9402.	XXX								
9403.	XXX								
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX		0	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX		0	0	0	0	0	0	0

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG	49	4. Q - Qualified - Qualified or accredited reinsurer	0
2. R - Registered - Non-domiciled RRGs	0	5. N - None of the above - Not allowed to write business in the state	8
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state	0		

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

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

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
MASSACHUSETTS MUTUAL LIFE INSURANCE COMPANY	04-1590850	65935	Massachusetts
Direct & Indirect Owned Subsidiaries:			
C.M. Life Insurance Company	06-1041383	93432	Connecticut
MML Bay State Life Insurance Company	43-0581430	70416	Connecticut
CML Special Situations Investor LLC	None		Delaware
CM Life Mortgage Lending 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 II LLC	None		Delaware
MM Global Capabilities III LLC	None		Delaware
MM/Barings Multifamily TEBS 2020 LLC	None		Delaware
Berkshire Way LLC	04-1590850		Delaware
MML Special Situations Investor LLC	None		Delaware
Timberland Forest Holding LLC	47-5322979		Delaware
Lyme Adirondack Forest Company, LLC	None		Delaware
Lyme Adirondack Timberlands I, LLC	None		Delaware
Lyme Adirondack Timberlands II, LLC	None		Delaware
Lyme Adirondack Timber Sales, LLC	None		Delaware
MSP-SC, LLC	04-1590850		Delaware
Insurance Road LLC	04-1590850		Delaware
MassMutual Trad Private Equity LLC	04-1590850		Delaware
MassMutual Intellectual Property LLC	04-1590850		Delaware
Trad Investments I LLC	None		Delaware
ITPS Holding LLC	None		Delaware
HITPS LLC	None		Delaware
EM Opportunities LLC	None		Delaware
MassMutual MCAM Insurance Company, Inc.	None		Vermont
MassMutual Ventures US IV, GP, LLC	None		Delaware
MassMutual Ventures US IV, L.P.	None		Delaware
MassMutual Ventures Europe/APAC I GP, LLC	None		Delaware
MassMutual Ventures Europe/APAC I GP, L.P.	None		Cayman Islands
MassMutual Ventures Europe/APAC I L.P.	None		Cayman Islands
JFIN Parent LLC	None		Delaware
Jefferies Finance LLC	27-0105644		Delaware
JFIN GP Adviser LLC	None		Delaware
JFIN Fund III LLC	None		Delaware

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

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

	Federal Tax ID	NAIC Co Code	State of
Jefferies Credit Partners LLC	None		Delaware
APEX Credit Partners LLC	None		Delaware
Jefferies Credit Management LLC	None		Delaware
JCP Direct Lending CLO 2022 LLC	None		Delaware
Jefferies Direct Lending Europe SCSp SICAV-RAIF	None		Luxembourg
Jefferies Credit Management Holdings LLC	None		Delaware
Senior Credit Investments, LLC	None		Delaware
JDLF GP (Europe) S.a.r.l	None		Luxembourg
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

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

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

	Federal Tax ID	NAIC Co Code	State of Domicile
JFIN Revolver CLO 2022-III Ltd.	None		Cayman Islands
JFIN Revolver CLO 2022-IV Ltd.	None		Cayman Islands
JFIN Revolver Fund, L.P.	None		Delaware
JFIN Revolver Funding 2021 Ltd.	None		Delaware
JFIN Revolver Funding 2021-III Ltd.	None		Delaware
JFIN Revolver Funding 2021-IV Ltd.	None		Delaware
JFIN Revolver Funding 2022-I Ltd.	None		Bermuda
JFIN Revolver SPE1 2022 LLC	None		Delaware
JFIN Revolver SPE3 2022 LLC	None		Delaware
JFIN Revolver SPE4 2022 LLC	None		Delaware
SFL Parkway Funding 2022 LLC	None		Delaware
JCP Private Loan Management GP LLC	None		Delaware
JCP Private Loan Management LP	None		Delaware
Beauty Brands Acquisition Holdings LLC	None		Delaware
Beauty Brands Acquisition LLC	None		Delaware
Beauty Brands Acquisition Intermediate LLC	None		Delaware
Forma Brands, 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
Tomorrow Parent, LLC	None		Delaware
Custom Ecology Holdco, LLC	None		Delaware
Glidepath Holdings Inc.	86-2294635		Delaware
MassMutual Ascend Life Insurance Company	13-1935920	63312	Ohio
AAG Insurance Agency, LLC	31-1422717		Kentucky
Annuity Investors Life Insurance Company	31-1021738	93661	Ohio
MM Ascend Life Investor Services, LLC	31-1395344		Ohio
MM Ascend Mortgage Lending 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
MMV CTF I GP LLC	None		Delaware
MassMutual Ventures Climate Technology Fund I LP	None		Delaware
MM Direct Private Investment Holding LLC	None		Delaware

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

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

12.3

	Federal Tax ID	NAIC Co Code	State of Domicile
MM Direct Private Investments UK Limited	None		United Kingdom
DPI-ACRES Capital LLC	None		Delaware
MM Investment Holding	None		Cayman Islands
MMIH Bond Holdings LLC	None		Delaware
MassMutual Asset Finance LLC*	26-0073611		Delaware
MMAF Equipment Finance LLC 2014-A	36-4785301		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 2020-A	None		Delaware
MMAF Equipment Finance LLC 2020-B	None		Delaware
MMAF Equipment Finance LLC 2021-A	None		Delaware
MMAF Equipment Finance LLC 2022-A	None		Delaware
MMAF Equipment Finance LLC 2022-B	None		Delaware
Rozier LLC	None		Delaware
MML Management Corporation	04-2443240		Massachusetts
MassMutual International Holding MSC, Inc.	04-3548444		Massachusetts
MassMutual Holding MSC, Inc.	04-3341767		Massachusetts
MML CM LLC	None		Delaware
Blueprint Income LLC	None		New York
Flourish Digital Assets LLC	None		Delaware
Flourish Financial LLC	None		Delaware
Flourish Holding Company LLC	None		Delaware
Flourish Insurance Agency LLC	None		Delaware
Flourish Technologies LLC	None		Delaware
MML Distributors LLC*	04-3356880		Massachusetts
MML Investment Advisers, LLC	None		Delaware
MML Strategic Distributors, LLC	46-3238013		Delaware
The MassMutual Trust Company, FSB	06-1563535		Connecticut
MML Private Placement Investment Company I, LLC	04-1590850		Delaware
MML Private Equity Fund Investor LLC	04-1590850		Delaware
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
Intermodal Holding II LLC	46-2344300		Delaware
Milestone Acquisition Holding LLC	47-3055009		Delaware
Teaktree Acquisition, LLC	None		Delaware
VGS Acquisition Holding, LLC	None		Delaware

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

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

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
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
Marco Hotel LLC	46-4255307		Delaware
HB Naples Golf Owner LLC	45-3623262		Delaware
RB Apartments LLC	82-4411267		Delaware
MassMutual Ventures Holding LLC	None		Delaware
Athens Fund Management LLC	None		Delaware
Crane Venture Partners LLP	None		United Kingdom
MassMutual Ventures Management LLC	None		Delaware
MassMutual Ventures SEA Management Private Limited	None		Singapore
MassMutual Ventures Southeast Asia I LLC	None		Delaware
MassMutual Ventures Southeast Asia II LLC	None		Delaware
MassMutual Ventures Southeast Asia III LLC	None		Delaware
MMV Digital I LLC	None		Cayman Islands
MassMutual Ventures UK LLC	None		Delaware
MassMutual Ventures US I LLC	47-1296410		Delaware
MassMutual Ventures US II LLC	None		Delaware
MassMutual Ventures US III LLC	None		Delaware
MassMutual Ventures US IV LLC	None		Delaware
MM Catalyst Fund LLC	None		Delaware
MM Catalyst Fund II LLC	None		Delaware
MM Rothesay Holdco US LLC	04-1590850		Delaware
Rothesay Limited	None		United Kingdom
Rothesay Mortgages Limited	None		United Kingdom
Rothesay Life Plc	None		United Kingdom
Rothesay MA No.1 Limited	None		United Kingdom
Rothesay MA No.3 Limited	None		United Kingdom
Rothesay MA No.4 Limited	None		United Kingdom
LT Mortgage Finance Limited	None		United Kingdom
Rothesay Property Partnership 1 LLP	None		United Kingdom
Rothesay Foundation	None		United Kingdom
Rothesay Pensions Management Limited	None		United Kingdom
Rothesay Asset Management UK Limited	None		United Kingdom
Rothesay Asset Management Australia Pty Ltd	None		Australia
Rothesay Asset Management North America LLC	None		Delaware

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

	Federal Tax ID	NAIC Co Code	State of Domicile
MML Investors Services, LLC	04-1590850		Massachusetts
MML Insurance Agency, LLC	04-1590850		Massachusetts
MMLISI Financial Alliances, LLC	41-2011634		Delaware
LifeScore Labs, LLC	47-1466022		Massachusetts
MM Asset Management Holding LLC	45-4000072		Delaware
Barings LLC	51-0504477		Delaware
Baring Asset Management (Asia) Holdings Limited	98-0524271		Hong Kong, Special Administrative Region of China
Baring International Fund Managers (Bermuda) Limited	98-0457465		Bermuda
Baring Asset Management (Asia) Limited	98-0457463		Hong Kong, Special Administrative Region of China
Baring Asset Management Korea Limited	None		Korea
Barings Investment Management (Shanghai) Limited	None		Hong Kong, Special Administrative Region of China
Barings Overseas Investment Fund Management (Shanghai) Limited	None		Hong Kong, Special Administrative Region of China
Baring SICE (Taiwan) Limited	98-0457707		Taiwan ROC
Barings Singapore Pte. Ltd.	None		Singapore
Barings Japan Limited	98-0236449		Japan
Barings Australia Holding Company Pty Ltd	None		Australia
Barings Australia Pty Ltd	None		Australia
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
Altis Asset Management Pty Ltd	None		Australia
Altis Property Partners Pty Ltd	None		Australia
Barings Australia Structured Finance Holdings Pty Ltd	None		Australia
Barings Australia Structured Finance Pty Ltd	None		Australia
Barings Finance LLC	80-0875475		Delaware
BCF Europe Funding Limited	None		Ireland
BCF Senior Funding I LLC	None		Delaware
BCF Senior Funding I Designated Activity Company	None		Ireland
Barings Real Estate Acquisitions LLC	None		Delaware
Barings Securities LLC	04-3238351		Delaware
Barings Guernsey Limited	98-0437588		Guernsey
Barings Europe Limited	None		United Kingdom
Barings Asset Management Spain SL	None		Spain
Baring France SAS	None		France
Baring International Fund Managers (Ireland) Limited	None		Ireland
Barings GmbH	None		Germany
Barings Italy S.r.l.	None		Italy
Barings Sweden AB	None		Sweden
Barings Netherlands B.V.	None		Netherlands
Barings (U.K.) Limited	98-0432153		United Kingdom
Barings Switzerland Sàrl	None		Switzerland
Baring Asset Management Limited	98-0241935		United Kingdom
Barings European Direct Lending 1 GP LLP	None		United Kingdom

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

12.6

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
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 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
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
Techquity, LP	None		Delaware
Validus Holding Company LLC	46-0687392		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

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

	Federal Tax ID	NAIC Co Code	State of Domicile
Barings 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 LLC	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
Great Lakes III GP, LLC	04-1590850		Delaware
Lake Jackson LLC	None		Delaware
Barings Emerging Markets Blended Fund I GP, LLC	None		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
Barings CLO 2022-I	98-1624360		Cayman Island
Barings CLO 2022-II	None		Cayman Island
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
MassMutual External Benefits Group LLC	27-3576835		Delaware
MMV CTF I GP LLC	None		Delaware
MassMutual Ventures Climate Technology Fund I LP	27-3576835		Delaware
Other Affiliates & Funds:			
100 w. 3 rd Street LLC	04-1590850		Delaware
300 South Tryon Hotel LLC	82-2432216		Delaware
2160 Grand Manager LLC	04-1590850		Delaware

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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>
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
Babson CLO Ltd. 2015-I	None		Cayman Islands
Babson CLO Ltd. 2015-II	None		Cayman Islands
Babson CLO Ltd. 2016-I	None		Cayman Islands
Babson CLO Ltd. 2016-II	None		Cayman Islands
Barings CLO Ltd. 2017-I	None		Cayman Islands
Barings CLO 2018-III	None		Cayman Islands
Barings CLO 2018-IV	None		Cayman Islands
Barings CLO 2019-II	98-1473665		Cayman Islands
Barings CLO 2019-III	None		Cayman Islands
Barings CLO 2019-IV	None		Cayman Islands
Barings CLO 2020-I	None		Cayman Islands
Barings CLO 2020-II	None		Cayman Islands
Barings CLO 2020-III	None		Cayman Islands
Barings CLO 2020-IV	None		Cayman Islands
Barings CLO 2021-I	None		Cayman Islands
Barings CLO 2021-II	None		Cayman Islands
Barings CLO 2021-III	None		Cayman Islands
Babson Euro CLO 2014-I BV	None		Netherlands
Babson Euro CLO 2014-II BV	None		Netherlands
Babson Euro CLO 2015-I BV	None		Netherlands
Barings Euro CLO 2019-I	3603726OH		Ireland
Barings Euro CLO 2019-II	None		Ireland
Barings Euro CLO 2020-I DAC	None		Ireland
Barings Euro CLO 2021-I DAC	3715576VH		Ireland
Barings Euro CLO 2021-II DAC	3750378QH		Ireland
Barings Euro CLO 2021-III DAC	None		Ireland
Barings Euro CLO 2022-I 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	None		Ireland

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

	Federal Tax ID	NAIC Co Code	State of Domicile
Barings 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) *	None		Luxembourg
Barings Real Estate European Value Add I SCSp*	None		United Kingdom
Barings Real Estate Debt Income Fund LP*	85-3449260		Delaware
Barings Transportation Fund LP*	87-1262754		Delaware
Braemar Energy Ventures I, L.P.*	None		Delaware
Barings European Core Property Fund SCSp	None		Luxembourg
Barings European Private Loan Fund III A	46-5001122		Luxembourg
Benchmark 2018-B2 Mortgage Trust	38-4059932		New York
Benchmark 2018-B4	None		New York
Benchmark 2018-B8	38-4096530		New York
Barings Core Property Fund LP	20-5578089		Delaware
DPI Acres Capital SPV LLC	04-1590850		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
Martello Re	None		Bermuda
Miami Douglas Two GP LLC*	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
MM CM Holding LLC	None		Delaware
MM Debt Participations LLC	81-3000420		Delaware
Somerset Special Opportunities Fund L.P.*	20-8856877		Delaware
Ten Fan Pier Boulevard LLC	35-2553915		Delaware
Tower Square Capital Partners III, L.P.	41-2280127		Delaware
Tower Square Capital Partners IIIA, L.P.	41-2280129		Delaware
Trailside MM Member LLC*	04-1590850		Delaware
Washington Gateway Two LLC*	83-1325764		Delaware
Washington Gateway Three LLC*	32-0574045		Delaware

Barings Affiliates & Funds:

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

	Federal Tax ID	NAIC Co Code	State of Domicile
Babson Capital Loan Strategies Master Fund LP	None		Cayman Islands
Barings China Aggregate Bond Private Securities Investment Fund	None		Peoples Republic of China
Barings European Growth Trust Fund	None		United Kingdom
Barings Global High Yield Fund	47-3790192		Massachusetts
CCIC Fund	None		Peoples Republic of China
Great Lakes II LLC*	71-1018134		Delaware
Wood Creek Venture Fund LLC	04-1590850		Delaware
Barings Real Estate Affiliates & Funds:			
Barings California Mortgage Fund IV	None		California
Barings Umbrella Fund LUX SCSp SICAV RAIF*	None		Luxembourg
Calgary Railway Holding LLC*	82-2285211		Delaware
Cornbrook PRS Holdings LLC	82-3307907		Delaware
Cornerstone California Mortgage Fund I LLC	95-4207717		California
Cornerstone California Mortgage Fund II LLC	95-4207717		California
Cornerstone California Mortgage Fund III LLC	95-4207717		California
Cornerstone Fort Pierce Development LLC*	56-2630592		Delaware
Cornerstone Permanent Mortgage Fund	45-2632610		Massachusetts
Cornerstone Permanent Mortgage Fund II	61-1750537		Massachusetts
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
MMLIC Debt Participations LLC	13-1935920		Delaware
MM Brookhaven Member LLC	04-1590850		Delaware
MM Kannapolis Industrial 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
Salomon Brothers Commercial Mortgage Trust 2001-MM	None		Delaware
Three PW Office Holding LLC	81-5273574		Delaware
Trailside MM Member II LLC	04-1590850		Delaware
Unna, Dortmund Holding LLC	82-3250684		Delaware
Washington Gateway Apartments Venture LLC*	45-5401109		Delaware
West 37th Street Hotel LLC*	88-3861481		Delaware
MassMutual Premier Funds:			
MassMutual Premier Main Street Fund	51-0529328		Massachusetts

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

	Federal Tax ID	NAIC Co Code	State of Domicile
MassMutual Premier Strategic Emerging Markets Fund	26-3229251		Massachusetts
MassMutual Select Funds:			
MassMutual Select Fundamental Growth Fund	04-3512593		Massachusetts
MassMutual Select Mid-Cap Value Fund	42-1710935		Massachusetts
MassMutual Select Small Capital Value Equity Fund	02-0769954		Massachusetts
MassMutual Select Small Company Value Fund	04-3584140		Massachusetts
MassMutual Select T. Rowe Price Retirement 2005 Fund	82-3347422		Massachusetts
MassMutual Select T. Rowe Price Retirement 2010 Fund	82-3355639		Massachusetts
MassMutual Select T. Rowe Price Retirement 2015 Fund	82-3382389		Massachusetts
MassMutual Select T. Rowe Price Retirement 2020 Fund	82-3396442		Massachusetts
MassMutual Select T. Rowe Price Retirement 2025 Fund	82-3417420		Massachusetts
MassMutual Select T. Rowe Price Retirement 2030 Fund	82-3430358		Massachusetts
MassMutual Select T. Rowe Price Retirement 2035 Fund	82-3439837		Massachusetts
MassMutual Select T. Rowe Price Retirement 2040 Fund	82-3451779		Massachusetts
MassMutual Select T. Rowe Price Retirement 2045 Fund	82-3472295		Massachusetts
MassMutual Select T. Rowe Price Retirement 2050 Fund	82-3481715		Massachusetts
MassMutual Select T. Rowe Price Retirement 2055 Fund	82-3502011		Massachusetts
MassMutual Select T. Rowe Price Retirement 2060 Fund	82-3525148		Massachusetts
MassMutual Select T. Rowe Price Retirement Balanced Fund	82-3533944		Massachusetts
MML Series Investment Funds:			
MML Series International Equity Fund	46-4257056		Massachusetts
MML Series Investment Funds II:			
MML Series II Dynamic Bond Fund	47-3529636		Massachusetts
MML Series II Equity Rotation Fund	47-3544629		Massachusetts
MassMutual RetireSMART Funds:			
MassMutual RetireSMART 2035 Fund	27-1933380		Massachusetts
MassMutual RetireSMART 2045 Fund	27-1932769		Massachusetts
MassMutual RetireSMART 2055 Fund	46-3289207		Massachusetts
MassMutual RetireSMART 2060 Fund	47-5326235		Massachusetts
MassMutual 20/80 Allocation Fund	45-1618155		Massachusetts
MassMutual 80/20 Allocation Fund	45-1618222		Massachusetts
MassMutual RetireSMART In Retirement Fund	03-0532464		Massachusetts
MassMutual 40/60 Allocation Fund	45-1618262		Massachusetts
MassMutual 60/40 Allocation Fund	45-1618046		Massachusetts
MassMutual ishares 60/40 Allocation Fund	45-1618046		Massachusetts
MassMutual Balanced Fund	04-3212054		Massachusetts
MassMutual Blue Chip Growth Fund	04-3556992		Massachusetts
MassMutual Core Bond Fund	04-3277549		Massachusetts
MassMutual Disciplined Growth Fund	04-3539084		Massachusetts
MassMutual Disciplined Value Fund	04-3539083		Massachusetts
MassMutual Diversified Value Fund	01-0821120		Massachusetts
MassMutual Equity Opportunities Fund	04-3512590		Massachusetts

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

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
MassMutual Growth Opportunities Fund	04-3512589		Massachusetts
MassMutual Inflation-Protected and Income Fund	03-0532475		Massachusetts
MassMutual Mid Cap Growth Fund	04-3512596		Massachusetts
MassMutual Premier Diversified Bond Fund	04-3464165		Massachusetts
MassMutual RetireSMART by JPMorgan 2065 Fund	92-1441036		Massachusetts
MassMutual Select 80/20 Allocation Fund	45-1618222		Massachusetts
MassMutual Select Fundamental Value Fund	04-3584138		Massachusetts
MassMutual Select Overseas Fund	04-3557000		Massachusetts
MassMutual Select T Rowe Price Retirement 2065 Fund	92-1427882		Massachusetts
MassMutual Small Cap Growth Equity Fund	04-3464205		Massachusetts
MassMutual Small Cap Opportunities Fund	04-3424705		Massachusetts
MassMutual Small Cap Value Equity Fund	02-0769954		Massachusetts
MassMutual Strategic Bond Fund	26-0099965		Massachusetts

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STATEMENT AS OF MARCH 31, 2023 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
. 0435 ...	Massachusetts Mut Life Ins Co	 65935	04-1590850 ..	3848388 .....	.....	.....	Massachusetts Mutual Life Insurance Company (MMLIC)	.. MA.....	..UIP.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC .....	.....	.....
. 0435 ...							MassMutual Ventures Europe/APAC I GP, LLC ..	.. DE.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC .....	.....	.....
. 0435 ...							MassMutual Ventures Europe/APAC I GP, L.P. ..	..CYM.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC .....	.....	.....
. 0435 ...							MassMutual Ventures Europe/APAC I L.P.	..CYM.....	..NIA.....	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 .....	.....	.....
. 0435 ...	Massachusetts Mut Life Ins Co .....	.....	.....	.....	.....	.....	CM Life Mortgage Lending LLC	.. DE.....	..NIA.....	C.M. Life Insurance Company	Ownership.....	100.000	MMLIC .....	.....	.....
. 0000 ...							CML Special Situations Investor LLC	.. DE.....	..NIA.....	C.M. Life Insurance Company	Ownership.....	100.000	MMLIC .....	.....	.....
. 0000 ...							CML Global Capabilities LLC	.. DE.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC .....	.....	.....
. 0000 ...							MM Global Capabilities I LLC	.. DE.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC .....	.....	.....
. 0000 ...							MassMutual Global Business Services India LLP	..IND.....	..NIA.....	MM Global Capabilities I LLC	Ownership.....	100.000	MMLIC .....	.....	.....
. 0000 ...							MM Global Capabilities (Netherlands) B.V. ...	..NLD.....	..NIA.....	MM Global Capabilities I LLC	Ownership.....	100.000	MMLIC .....	.....	.....
. 0000 ...							MassMutual Global Business Services Romania S.R.L.	..ROU.....	..NIA.....	MM Global Capabilities (Netherlands) B.V.	Ownership.....	100.000	MMLIC .....	.....	.....
. 0000 ...							MM Global Capabilities II LLC	.. DE.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC .....	.....	.....
. 0000 ...							MM Global Capabilities III LLC	.. DE.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC .....	.....	.....
. 0000 ...							MM/Barings Multifamily TEBS 2020 LLC	.. DE.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC .....	.....	.....
. 0000 ...							MML Special Situations Investor LLC	.. DE.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC .....	.....	.....
. 0000 ...			47-5322979 ..	.....	.....	.....	Timberland Forest Holding LLC	.. DE.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC .....	.....	.....
. 0000 ...			47-5322979 ..	.....	.....	.....	Timberland Forest Holding LLC	.. DE.....	..NIA.....	C.M. Life Insurance Company	Influence.....	0.000	MMLIC .....	.....	.....
. 0000 ...			47-5322979 ..	.....	.....	.....	Timberland Forest Holding LLC	.. DE.....	..NIA.....	Wood Creek Capital Management LLC	Management.....	.....	MMLIC .....	.....	.....
. 0000 ...							Lyme Adirondack Forest Company, LLC	.. DE.....	..NIA.....	Timberland Forest Holding LLC	Ownership.....	100.000	MMLIC .....	.....	.....
. 0000 ...							Lyme Adirondack Timberlands I, LLC	.. DE.....	..NIA.....	Lyme Adirondack Forest Company, LLC	Ownership.....	100.000	MMLIC .....	.....	.....
. 0000 ...							Lyme Adirondack Timberlands II, LLC	.. DE.....	..NIA.....	Lyme Adirondack Forest Company, LLC	Ownership.....	100.000	MMLIC .....	.....	.....
. 0000 ...							Lyme Adirondack Timber Sales, LLC	.. DE.....	..NIA.....	Lyme Adirondack Forest Company, LLC	Ownership.....	100.000	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	Berkshire Way LLC	.. DE.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC .....	.....	.....
. 0000 ...			83-0560183 ..	.....	.....	.....	Aland Royalty Holdings LP	.. DE.....	..NIA.....	MassMutual Holding LLC	Ownership/Influence	26.700	MMLIC .....	.....	.....
. 0000 ...			82-2932156 ..	.....	.....	.....	GASL Holdings LLC	.. DE.....	..NIA.....	MassMutual Holding LLC	Ownership.....	11.300	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MSP-SC, LLC	.. DE.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC .....	.....	.....
. 0000 ...							EM Opportunities LLC	.. DE.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC .....	.....	.....
. 0000 ...							MassMutual MCAM Insurance Company, Inc.	.. VT.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC .....	.....	.....
. 0000 ...							MassMutual Ventures US IV, GP, LLC	.. DE.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC .....	.....	.....
. 0000 ...							MassMutual Ventures US IV, LP	.. DE.....	..NIA.....	MassMutual Ventures US IV, GP, LLC	Ownership.....	100.000	MMLIC .....	.....	.....

STATEMENT AS OF MARCH 31, 2023 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0000			04-1590850				Insurance Road LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-1590850				MassMutual Trad Private Equity LLC	..DE	NIA	Insurance Road LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				MassMutual Intellectual Property LLC	..DE	NIA	Insurance Road LLC	Ownership	100.000	MMLIC		
.0000							Trad Investments I LLC	..DE	NIA	Insurance Road LLC	Ownership	100.000	MMLIC		
.0000							ITPSHolding LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							HITPS LLC	..DE	NIA	ITPS Holding LLC	Ownership	100.000	MMLIC		
.0000							JFIN Parent LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							Forma Brands, LLC*	..DE	NIA	JFIN Parent LLC	Ownership	100.000	MMLIC		
.0000			27-0105644				Jefferies Finance LLC	..DE	NIA	JFIN Parent LLC	Ownership	50.000	MMLIC		1
.0000			86-2294635				Glidepath Holdings Inc.	..DE	UIP	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0435	Massachusetts Mut Life Ins Co	63312	13-1935920				MassMutual Ascend Life Insurance Company	..OH	UDP	Glidepath Holdings Inc.	Ownership	100.000	MMLIC		
.0000			31-1422717				AAG Insurance Agency, LLC	..KY	NIA	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
.0435	Massachusetts Mut Life Ins Co	93661	31-1021738				Annuity Investors Life Insurance Company	..OH	RE	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
.0000			31-1395344				MM Ascend Life Investor Services, LLC	..OH	NIA	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MM Ascend Mortgage Lending LLC	..OH	NIA	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
.0000			26-3260520				Manhattan National Holding, LLC	..OH	NIA	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
.0435	Massachusetts Mut Life Ins Co	67083	45-0252531				Manhattan National Life Insurance Company	..OH	IA	Manhattan National Holding LLC	Ownership	100.000	MMLIC		
.0000							MassMutual Mortgage Lending LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							Jefferies Private Credit BDC Inc.	..MD	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN GP Adviser LLC	..DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Fund III LLC	..DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							Jefferies Credit Partners LLC	..DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							Apex Credit Partners LLC	..DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							Jefferies Credit Management LLC	..DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JCP Direct Lending CLO 2022 LLC	..DE	NIA	Jefferies Credit Partners LLC	Ownership	9.900	MMLIC		
.0000							Jefferies Direct Lending Europe SCSp SICAV-RAIF	..LUX	NIA	Jefferies Credit Partners LLC	Ownership	9.900	MMLIC		
.0000							Jefferies Credit Management Holdings LLC	..DE	NIA	Jefferies Credit Partners LLC	Ownership	9.900	MMLIC		
.0000							Senior Credit Investments, LLC	..DE	NIA	Jefferies Credit Partners LLC	Ownership	9.900	MMLIC		
.0000							JDLF GP (Europe) S.a.r.l	..LUX	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JFAM GP LLC	..DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JFAM GP LP	..DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							Jefferies Direct Lending Fund C LP	..DE	NIA	JFAM GP LP	Ownership	100.000	MMLIC		
.0000							Jefferies DLF C Holdings LLC	..DE	NIA	Jefferies Direct Lending Fund C LLC	Ownership	100.000	MMLIC		
.0000							Jefferies Direct Lending Fund C SPE LLC	..DE	NIA	Jefferies DLF C Holdings LLC	Ownership	100.000	MMLIC		
.0000							JDLF II GP LLC	..DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JDLF II GP LP	..DE	NIA	JDLF II GP LLC	Ownership	100.000	MMLIC		
.0000							Jefferies Direct Lending Fund II C LP	..DE	NIA	JDLF II GP LP	Ownership	100.000	MMLIC		
.0000							Jefferies DLF II C Holdings LLC	..DE	NIA	Jefferies Direct Lending Fund II C LP	Ownership	100.000	MMLIC		
.0000							Jefferies Direct Lending Fund II C SPE LLC	..DE	NIA	Jefferies DLF II C Holdings LLC	Ownership	100.000	MMLIC		
.0000							Jefferies Senior Lending LLC	..DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							Jefferies Credit Partners BDC Inc	..MD	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver Holdings LLC	..DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver Holdings II LLC	..DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver Holdings IV LLC	..DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		

STATEMENT AS OF MARCH 31, 2023 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

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

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.0000							JFIN Co-Issuer Corporation	.DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Europe GP, S.a.r.l.	.LUX	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							Jefferies Finance Europe, S.L.P.	.LUX	NIA	JFIN Europe GP, S.a.r.l.	Ownership	100.000	MMLIC		
.0000							Jefferies Finance Europe, SCSp	.LUX	NIA	JFIN Europe GP, S.a.r.l.	Ownership	100.000	MMLIC		
.0000							Jefferies Finance Business Credit LLC	.DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Business Credit Fund I LLC	.DE	NIA	Jefferies Finance Business Credit LLC	Ownership	100.000	MMLIC		
.0000							JFIN Funding 2021 LLC	.DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN High Yield Investments LLC	.DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN LC Fund LLC	.DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							Beauty Brands Acquisition Holdings LLC	.DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							Beauty Brands Acquisition LLC	.DE	NIA	Beauty Brands Acquisition Holdings LLC	Ownership	100.000	MMLIC		
.0000							Beauty Brands Acquisition Intermediate LLC	.DE	NIA	Beauty Brands Acquisition LLC	Ownership	100.000	MMLIC		
.0000							Beauty Brands Acquisition Intermediate LLC			Beauty Brands Acquisition Intermediate LLC					
.0000							Forma Brands, LLC	.DE	NIA		Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2017 Ltd.	.CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2017-II Ltd.	.CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2017-III Ltd.	.CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2018 Ltd.	.CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2019 Ltd.	.CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2019-II Ltd.	.CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2020 Ltd.	.CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2021-II Ltd.	.CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2021-V Ltd.	.CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2022-II Ltd.	.CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2022-III Ltd.	.CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2022-IV Ltd.	.CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver Fund, L.P.	.DE	NIA	Jefferies Finance LLC	Ownership	90.000	MMLIC		
.0000							JFIN Revolver Funding 2021 Ltd.	.DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver Funding 2021 III Ltd.	.DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver Funding 2021 IV Ltd.	.DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver Funding 2022-I Ltd.	.BMJ	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver SPE1 2022 LLC	.DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver SPE3 2022 LLC	.DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver SPE4 2022 LLC	.DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							SFL Parkway Funding 2022 LLC	.DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JCP Private Loan Management GP LLC	.DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JCP Private Loan Management LP	.DE	NIA	JCP Private Loan Management GP LLC	Ownership	100.000	MMLIC		
.0000							Apex Credit Holdings LLC	.DE	NIA	JFIN Parent LLC	Ownership	100.000	MMLIC		
.0000							JFIN CLO 2012 Ltd.	.CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JFIN CLO 2013 Ltd.	.CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JFIN CLO 2014 Ltd.	.CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JFIN CLO 2014-II Ltd.	.CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JFIN CLO 2015 Ltd.	.CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JFIN CLO 2015-II Ltd.	.CYM	NIA	Apex Credit Partners LLC	Ownership	85.000	MMLIC		
.0000							JFIN CLO 2016 Ltd.	.CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JFIN CLO 2017 Ltd.	.CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JFIN CLO 2017-II Ltd.	.CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							Tomorrow Parent, LLC	.DE	NIA	JFIN Parent LLC	Ownership	100.000	MMLIC		

STATEMENT AS OF MARCH 31, 2023 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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.0000							Custom Ecology Holdco, LLC	..DE....	NIA.....	JFIN Parent LLC	Ownership.....	100.000	MMLIC		
.0000			04-1590850				MM Copper Hill Road LLC	..DE....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC		
.0000							MMV CTF I GP LLC	..DE....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC		
.0000							MassMutual Ventures Climate Technology Fund I LP	..DE....	NIA.....	MMV CTF I GP LLC	Ownership.....	100.000	MMLIC		
.0000							MM Direct Private Investments Holding LLC	..DE....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC		
.0000							MM Direct Private Investments UK Limited	..GBR....	NIA.....	MM Direct Private Investments Holding LLC	Ownership.....	100.000	MMLIC		
.0000							DPI-ACRES Capital LLC	..DE....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC		
.0000							MM Investment Holding	..CYM....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC		
.0000							MMIH Bond Holdings LLC	..DE....	NIA.....	MM Investment Holding	Ownership.....	99.600	MMLIC		
.0000			26-0073611				MassMutual Asset Finance LLC	..DE....	NIA.....	MM Investment Holding	Ownership.....	99.600	MMLIC		
.0000			26-0073611				MassMutual Asset Finance LLC	..DE....	NIA.....	C.M. Life Insurance Company	Ownership.....	0.400	MMLIC		
.0000			36-4785301				MMAF Equipment Finance LLC 2014-A	..DE....	NIA.....	MassMutual Asset Finance LLC	Ownership.....	100.000	MMLIC		
.0000			35-2590691				MMAF Equipment Finance LLC 2017-A	..DE....	NIA.....	MassMutual Asset Finance LLC	Ownership.....	100.000	MMLIC		
.0000			32-0546197				MMAF Equipment Finance LLC 2017-B	..DE....	NIA.....	MassMutual Asset Finance LLC	Ownership.....	100.000	MMLIC		
.0000			82-5335801				MMAF Equipment Finance LLC 2018-A	..DE....	NIA.....	MassMutual Asset Finance LLC	Ownership.....	100.000	MMLIC		
.0000			83-3722640				MMAF Equipment Finance LLC 2019-A	..DE....	NIA.....	MassMutual Asset Finance LLC	Ownership.....	100.000	MMLIC		
.0000							MMAF Equipment Finance LLC 2019-B	..DE....	NIA.....	MassMutual Asset Finance LLC	Ownership.....	100.000	MMLIC		
.0000							MMAF Equipment Finance LLC 2020-A	..DE....	NIA.....	MassMutual Asset Finance LLC	Ownership.....	100.000	MMLIC		
.0000							MMAF Equipment Finance LLC 2020-B	..DE....	NIA.....	MassMutual Asset Finance LLC	Ownership.....	100.000	MMLIC		
.0000							MMAF Equipment Finance LLC 2021-A	..DE....	NIA.....	MassMutual Asset Finance LLC	Ownership.....	100.000	MMLIC		
.0000							MMAF Equipment Finance LLC 2022-A	..DE....	NIA.....	MassMutual Asset Finance LLC	Ownership.....	100.000	MMLIC		
.0000							MMAF Equipment Finance LLC 2022-B	..DE....	NIA.....	MassMutual Asset Finance LLC	Ownership.....	100.000	MMLIC		
.0000							Rozier LLC	..DE....	NIA.....	MassMutual Asset Finance LLC	Ownership.....	100.000	MMLIC		
.0000			04-2443240				MML Management Corporation	..MA....	NIA.....	MM Investment Holding	Ownership.....	100.000	MMLIC	...YES...	
.0000			04-3548444				MassMutual International Holding MSC, Inc.	..MA....	NIA.....	MML Management Corporation	Ownership.....	100.000	MMLIC		
.0000			04-3341767				MassMutual Holding MSC, Inc.	..MA....	NIA.....	MML Management Corporation	Ownership.....	100.000	MMLIC		
.0000							MML CM LLC	..DE....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC		
.0000							Blueprint Income LLC	..NY....	NIA.....	MML CM LLC	Ownership.....	100.000	MMLIC		
.0000							Flourish Digital Assets LLC	..DE....	NIA.....	MML CM LLC	Ownership.....	100.000	MMLIC		
.0000							Flourish Financial LLC	..DE....	NIA.....	MML CM LLC	Ownership.....	100.000	MMLIC		
.0000							Flourish Holding Company LLC	..DE....	NIA.....	MML CM LLC	Ownership.....	100.000	MMLIC		
.0000							Flourish Insurance Agency LLC	..DE....	NIA.....	MML CM LLC	Ownership.....	100.000	MMLIC		
.0000							Flourish Technologies LLC	..DE....	NIA.....	MML CM LLC	Ownership.....	100.000	MMLIC		
.0000			04-3356880				MML Distributors LLC	..MA....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	99.000	MMLIC		
.0000			04-3356880				MML Distributors LLC	..MA....	NIA.....	MassMutual Holding LLC	Ownership.....	1.000	MMLIC		
.0000							MML Investment Advisers, LLC	..DE....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC		
.0000			46-3238013				MML Strategic Distributors, LLC	..DE....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC		
.0000			06-1563535	2881445			The MassMutual Trust Company, FSB	..CT....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC	...YES...	

STATEMENT AS OF MARCH 31, 2023 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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. 0000			04-1590850				MML Private Placement Investment Company I, LLC	.. DE	 NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MML IC		
. 0000			04-1590850				MML Private Equity Fund Investor LLC	.. DE	 NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MML IC		
. 0000			04-1590850				MML Private Equity Fund Investor LLC	.. DE	 NIA	Baring Asset Management Limited	Management		MML IC		
. 0000			04-1590850				MM Private Equity Intercontinental LLC	.. DE	 NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MML IC		
. 0000			45-2738137				Pioneers Gate LLC	.. DE	 NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MML IC		
. 0000			04-2854319	2392316			MassMutual Holding LLC	.. DE	 NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MML IC	...YES	
. 0000			06-1597528				MassMutual Assignment Company	.. NC	 NIA	MassMutual Holding LLC	Ownership	100.000	MML IC		
. 0000			37-1732913				Fern Street LLC	.. DE	 NIA	MassMutual Holding LLC	Ownership	100.000	MML IC		
. 0000							Low Carbon Energy Holding	.. GBR	 NIA	MassMutual Holding LLC	Ownership	49.000	MML IC		
. 0000							Sleeper Street LLC	.. DE	 NIA	MassMutual Holding LLC	Ownership	100.000	MML IC		
. 0000							Intermodal Holding II LLC	.. DE	 NIA	MassMutual Holding LLC	Ownership	100.000	MML IC		
. 0000							Milestone Acquisition Holding LLC	.. DE	 NIA	MassMutual Holding LLC	Ownership	100.000	MML IC		
. 0000			46-2252944				Haven Life Insurance Agency, LLC	.. DE	 NIA	MassMutual Holding LLC	Ownership	100.000	MML IC		
. 0000			04-1590850				MassMutual Capital Partners LLC	.. DE	 NIA	MassMutual Holding LLC	Ownership	100.000	MML IC		
. 0000			46-4255307				Marco Hotel LLC	.. DE	 NIA	MassMutual Holding LLC	Ownership	100.000	MML IC		
. 0000			45-3623262				HB Naples Golf Owner LLC	.. DE	 NIA	MassMutual Holding LLC	Ownership	100.000	MML IC		
. 0000			82-4411267				RB Apartments LLC	.. DE	 NIA	MassMutual Holding LLC	Ownership	100.000	MML IC		
. 0000							MassMutual Ventures Holding LLC	.. DE	 NIA	MassMutual Holding LLC	Ownership	100.000	MML IC		
. 0000							Athens Fund Management LLC	.. DE	 NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MML IC		
. 0000							Crane Venture Partners LLP	.. GBR	 NIA	MassMutual Ventures Holding LLC	Ownership	33.000	MML IC		
. 0000							MassMutual Ventures Management LLC	.. DE	 NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MML IC		
. 0000							MassMutual Ventures SEA Management Private Limited	.. DE	 NIA	MassMutual Ventures Management LLC	Ownership	100.000	MML IC		
. 0000							MassMutual Ventures Southeast Asia I LLC	.. DE	 NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MML IC		
. 0000							MassMutual Ventures Southeast Asia II LLC	.. DE	 NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MML IC		
. 0000							MassMutual Ventures Southeast Asia III LLC	.. DE	 NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MML IC		
. 0000							MMV Digital I LLC	.. CYM	 NIA	MassMutual Ventures Southeast Asia III LLC	Ownership	100.000	MML IC		
. 0000							MassMutual Ventures UK LLC	.. DE	 NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MML IC		
. 0000			47-1296410				MassMutual Ventures US I LLC	.. DE	 NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MML IC		
. 0000							MassMutual Ventures US II LLC	.. DE	 NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MML IC		
. 0000							MassMutual Ventures US III LLC	.. DE	 NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MML IC		
. 0000							MassMutual Ventures US IV LLC	.. DE	 NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MML IC		
. 0000			04-1590850				MM Rothesay Holdco US LLC	.. DE	 NIA	MassMutual Holding LLC	Ownership	100.000	MML IC		
. 0000							Rothesay Limited	.. GBR	 NIA	MM Rothesay Holdco US LLC	Ownership	48.800	MML IC		
. 0000							Rothesay Life Plc	.. GBR	 NIA	Rothesay Limited	Ownership	100.000	MML IC		
. 0000							Rothesay MA No.1 Limited	.. GBR	 NIA	Rothesay Life PLC	Ownership	100.000	MML IC		
. 0000							Rothesay Mortgages Limited	.. GBR	 NIA	Rothesay Limited	Ownership	100.000	MML IC		
. 0000							Rothesay MA No.3 Limited	.. GBR	 NIA	Rothesay Life PLC	Ownership	100.000	MML IC		
. 0000							Rothesay MA No.4 Limited	.. GBR	 NIA	Rothesay Life PLC	Ownership	100.000	MML IC		
. 0000							LT Mortgage Finance Limited	.. GBR	 NIA	Rothesay Life PLC	Ownership	100.000	MML IC		
. 0000							Rothesay Property Partnership 1 LLP	.. GBR	 NIA	Rothesay Life PLC	Ownership	100.000	MML IC		
. 0000							Rothesay Foundation	.. GBR	 NIA	Rothesay Limited	Ownership	100.000	MML IC		
. 0000							Rothesay Pensions Management Limited	.. GBR	 NIA	Rothesay Limited	Ownership	100.000	MML IC		
. 0000							Rothesay Asset Management UK Limited	.. GBR	 NIA	Rothesay Limited	Ownership	100.000	MML IC		

STATEMENT AS OF MARCH 31, 2023 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0000							Rothesay Asset Management Australia Pty Ltd	.AUS	NIA	Rothesay Asset Management UK Limited	Ownership	100.000	MMLIC		
.0000							Rothesay Asset Management North America LLC	.DE	NIA	Rothesay Asset Management UK Limited	Ownership	100.000	MMLIC		
.0000							MM Catalyst Fund LLC	.DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000							MM Catalyst Fund II LLC	.DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			47-1466022				LifeScore Labs, LLC	.MA	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			45-4000072				MM Asset Management Holding LLC	.MA	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			51-0504477				Barings LLC	.MA	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				MML Investors Services, LLC	.MA	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				MML Insurance Agency, LLC	.MA	NIA	MML Investors Services, LLC	Ownership	100.000	MMLIC		
.0000			41-2011634				MMLISI Financial Alliances, LLC	.DE	NIA	MML Investors Services, LLC	Ownership	100.000	MMLIC		
.0000			51-0504477				Barings LLC	.DE	NIA	MassMutual Asset Management Holding LLC	Ownership	100.000	MMLIC		
.0000			98-0524271				Baring Asset Management (Asia) Holdings Limited	.HKG	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000			98-0457465				Baring International Fund Managers (Bermuda) Limited	.BMU	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
.0000			98-0457463				Baring Asset Management (Asia) Limited	.HKG	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
.0000							Baring Asset Management Korea Limited	.KOR	NIA	Baring Asset Management (Asia) Limited	Ownership	100.000	MMLIC		
.0000							Barings Investment Management (Shanghai) Limited	.HKG	NIA	Baring Asset Management (Asia) Limited	Ownership	100.000	MMLIC		
.0000							Barings Overseas Investment Fund Management (Shanghai) Limited	.HKG	NIA	Barings Investment Management (Shanghai) Limited	Ownership	100.000	MMLIC		
.0000			98-0457707				Baring SICE (Taiwan) Limited	.TWN	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
.0000							Barings Singapore Pte. Ltd.	.SGP	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
.0000			98-0236449				Barings Japan Limited	.JPN	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
.0000							Barings Australia Holding Company Pty Ltd	.AUS	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
.0000							Barings Australia Pty Ltd	.AUS	NIA	Barings Australia Holding Company Pty Ltd	Ownership	100.000	MMLIC		
.0000							Barings Australia Real Estate Holdings Pty Ltd	.AUS	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000			14-0045656				Barings Australia Real Estate Pty Ltd	.AUS	NIA	Barings Australia Real Estate Holdings Pty Ltd	Ownership	100.000	MMLIC		
.0000			98-0457456				Altis Property Partners Holdings Pty Ltd	.AUS	NIA	Barings Australia Real Estate Pty Ltd	Ownership	100.000	MMLIC		
.0000							Altis Asset Management Pty Ltd	.AUS	NIA	Altis Property Partners Holdings Pty Ltd	Ownership	100.000	MMLIC		
.0000							Altis Property Partners Pty Ltd	.AUS	NIA	Altis Property Partners Holdings Pty Ltd	Ownership	100.000	MMLIC		
.0000							Barings Australia Structured Finance Holdings Pty Ltd	.AUS	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Australia Structured Finance Pty Ltd	.AUS	NIA	Barings Australia Structured Finance Holdings Pty Ltd	Ownership	100.000	MMLIC		
.0000			80-0875475				Barings Finance LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							BCF Europe Funding Limited	.IRL	NIA	Barings Finance LLC	Ownership	100.000	MMLIC		
.0000							BCF Senior Funding I LLC	.DE	NIA	Barings Finance LLC	Ownership	100.000	MMLIC		
.0000							BCF Senior Funding I Designated Activity Company	.IRL	NIA	Barings Finance LLC	Ownership	100.000	MMLIC		
.0000							Barings Real Estate Acquisitions LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000			04-3238351				Barings Securities LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000			98-0437588				Barings Guernsey Limited	.GGY	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Europe Limited	.GBR	NIA	Barings Guernsey Limited	Ownership	100.000	MMLIC		

STATEMENT AS OF MARCH 31, 2023 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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.0000							Barings Asset Management Spain SL	.ESP.....	NIA.....	Barings Europe Limited	Ownership.....	100.000	MMLIC		
.0000							Baring France SAS	.FRA.....	NIA.....	Barings Europe Limited	Ownership.....	100.000	MMLIC		
							Baring International Fund Managers (Ireland) Limited	.IRL.....	NIA.....	Barings Europe Limited	Ownership.....	100.000	MMLIC		
.0000							Barings GmbH	.DEU.....	NIA.....	Barings Europe Limited	Ownership.....	100.000	MMLIC		
.0000							Barings Italy S.r.l.	.ITA.....	NIA.....	Barings Europe Limited	Ownership.....	100.000	MMLIC		
.0000							Barings Sweden AB	.SWE.....	NIA.....	Barings Europe Limited	Ownership.....	100.000	MMLIC		
.0000							Barings Netherlands B.V.	.NLD.....	NIA.....	Barings Europe Limited	Ownership.....	100.000	MMLIC		
.0000			98-0432153				Barings (U.K.) Limited	.GBR.....	NIA.....	Barings Europe Limited	Ownership.....	100.000	MMLIC		
.0000							Barings Switzerland Sarl	.CHE.....	NIA.....	Barings Europe Limited	Ownership.....	100.000	MMLIC		
.0000			98-0241935				Baring Asset Management Limited	.GBR.....	NIA.....	Barings Europe Limited	Ownership.....	100.000	MMLIC		
.0000							Barings European Direct Lending 1 GP LLP	.GBR.....	NIA.....	Baring Asset Management Limited	Ownership.....	100.000	MMLIC		
.0000			98-0457328				Baring International Investment Limited	.GBR.....	NIA.....	Baring Asset Management Limited	Ownership.....	100.000	MMLIC		
							Baring International Investment Management Holdings	.GBR.....	NIA.....	Baring Asset Management Limited	Ownership.....	100.000	MMLIC		
										Baring International Investment Management Holdings	Ownership.....	100.000	MMLIC		
.0000			98-0457576				Baring Asset Management UK Holdings Limited	.GBR.....	NIA.....	Baring Asset Management Limited	Ownership.....	100.000	MMLIC		
.0000			98-0457586				Baring Fund Managers Limited	.GBR.....	NIA.....	Baring Asset Management Limited	Ownership.....	100.000	MMLIC		
.0000							BCGSS 2 GP LLP	.GBR.....	NIA.....	Baring Fund Managers Limited	Ownership.....	100.000	MMLIC		
.0000			98-0457578				Baring Investment Services Limited	.GBR.....	NIA.....	Baring Asset Management Limited	Ownership.....	100.000	MMLIC		
.0000							Barings Core Fund Feeder I GP S.à.r.l.	.LUX.....	NIA.....	Baring Asset Management Limited	Ownership.....	100.000	MMLIC		
.0000							Barings BME GP S.à.r.l.	.GBR.....	NIA.....	Baring Asset Management Limited	Ownership.....	100.000	MMLIC		
.0000							Barings GPC GP S.à. r.l.	.LUX.....	NIA.....	Baring Asset Management Limited	Ownership.....	100.000	MMLIC		
.0000							Barings European Core Property Fund GP Sarl	.GBR.....	NIA.....	Baring Asset Management Limited	Ownership.....	100.000	MMLIC		
.0000							Barings Investment Fund (LUX) GP S.à. r.l.	.LUX.....	NIA.....	Baring Asset Management Limited	Ownership.....	100.000	MMLIC		
.0000							Barings Umbrella Fund (LUX) GP S.à.r.l.	.LUX.....	NIA.....	Baring Asset Management Limited	Ownership.....	100.000	MMLIC		
.0000							GPLF4(S) GP S.à r. l.	.LUX.....	NIA.....	Baring Asset Management Limited	Ownership.....	100.000	MMLIC		
.0000							PREIF Holdings Limited Partnership	.GBR.....	NIA.....	Baring Asset Management Limited	Ownership.....	100.000	MMLIC		
.0000							BMC Holdings DE LLC	.DE.....	NIA.....	Barings LLC	Ownership.....	100.000	MMLIC		
.0000			04-3238351	3456895			Barings Real Estate Advisers Inc.	.CA.....	NIA.....	Barings LLC	Ownership.....	100.000	MMLIC		
										Massachusetts Mutual Life Insurance Company	Ownership/Influence	30.000	MMLIC		
.0000			81-2244465				Chassis Acquisition Holding LLC	.DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	40.000	MMLIC		
.0000			81-4258759				CRA Aircraft Holding LLC	.DE.....	NIA.....	Barings LLC	Influence.....		MMLIC		
.0000			81-4258759				CRA Aircraft Holding LLC	.DE.....	NIA.....	Barings LLC	Management.....		MMLIC		
.0000			83-0560183				Aland Royalty Holdings LP	.DE.....	NIA.....	Barings LLC	Board		MMLIC		
.0000			82-2932156				GASL Holdings LLC	.DE.....	NIA.....	Barings LLC	Management.....		MMLIC		
.0000			46-2344300				Intermodal Holdings II LLC	.DE.....	NIA.....	Barings LLC	Ownership/Influence	19.800	MMLIC		
.0000			47-3055009				Milestone Acquisition Holding, LLC.	.DE.....	NIA.....	MassMutual Holding LLC	Ownership.....	17.100	MMLIC		
.0000							Novation Companies, Inc.	.MD.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	31.500	MMLIC		
.0000							Novation Companies, Inc.	.MD.....	NIA.....	Barings LLC	Influence.....		MMLIC		
										Massachusetts Mutual Life Insurance Company	Ownership/Influence	19.900	MMLIC		
.0000			46-5460309				Red Lake Ventures, LLC	.DE.....	NIA.....	Barings LLC	Influence.....		MMLIC		
.0000			46-5460309				Red Lake Ventures, LLC	.DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	15.700	MMLIC		
.0000			81-4065378				Remington L & W Holdings LLC	.DE.....	NIA.....	Company	Ownership/Influence		MMLIC		
.0000			81-4065378				Remington L & W Holdings LLC	.DE.....	NIA.....	Barings LLC	Influence.....		MMLIC		
										Massachusetts Mutual Life Insurance Company	Ownership.....				
.0000							Tamiami Citrus, LLC	.DE.....	NIA.....	Company	Ownership.....				

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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.0000							Tamiami Citrus, LLC	..DE	..NIA	Barings LLC	Management/Board		MMLIC		
.0000							Teaktree Acquisition, LLC	..DE	..NIA	MassMutual Holding LLC	Ownership/Influence	..14.700	MMLIC		
.0000							Teaktree Acquisition, LLC	..DE	..NIA	Barings LLC	Influence		MMLIC		
.0000							Techquity, LP	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..15.600	MMLIC		
.0000							Techquity, LP	..DE	..NIA	Barings LLC	Influence		MMLIC		
.0000							EIP Holdings I, LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..29.000	MMLIC		
.0000			46-0687392				Validus Holding Company LLC	..DE	..NIA	Barings LLC	Ownership	..40.400	MMLIC		
.0000							VGS Acquisition Holding, LLC	..DE	..NIA	MassMutual Holding LLC	Ownership/Influence	..33.300	MMLIC		
.0000							VGS Acquisition Holding, LLC	..DE	..NIA	Barings LLC	Management		MMLIC		
.0000							Aland Royalty GP, LLC	..DE	..NIA	Barings LLC	Ownership	..100.000	MMLIC		
.0000							Alaska Future Fund GP, LLC	..DE	..NIA	Barings LLC	Ownership	..100.000	MMLIC		
.0000							BAI GP, LLC	..DE	..NIA	Barings LLC	Ownership	..100.000	MMLIC		
.0000							BAI Funds SLP, LLC	..DE	..NIA	Barings LLC	Ownership	..100.000	MMLIC		
.0000							Baring Asset-Based Income Fund (US) GP, LLC	..DE	..NIA	Barings LLC	Ownership	..100.000	MMLIC		
.0000							Barings CMS Fund GP, LLC	..DE	..NIA	Barings LLC	Ownership	..100.000	MMLIC		
.0000							Barings Infniti Fund Management LLC	..DE	..NIA	Barings LLC	Ownership	..100.000	MMLIC		
.0000							Barings Hotel Opportunity Venture I GP, LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC		
.0000							Barings Investment Series LLC	..DE	..NIA	Barings LLC	Ownership	..100.000	MMLIC		
.0000							Barings Emerging Generation Fund GP, LLC	..DE	..NIA	Barings LLC	Ownership	..100.000	MMLIC		
.0000							Barings Emerging Generation Fund GP II, LLC	..DE	..NIA	Barings LLC	Ownership	..100.000	MMLIC		
.0000							Barings ERS PE Emerging Manager III GP, LLC	..DE	..NIA	Barings LLC	Ownership	..100.000	MMLIC		
.0000			04-1590850				Barings Global Investment Funds (U.S.) Management LLC	..DE	..NIA	Barings LLC	Ownership	..100.000	MMLIC		
.0000							Barings CLO Investment Partners GP, LLC	..DE	..NIA	Barings LLC	Ownership	..100.000	MMLIC		
.0000							Barings Core Property Fund GP LLC	..DE	..NIA	Barings LLC	Ownership	..100.000	MMLIC		
.0000							Barings Direct Lending GP Ltd.	..CYM	..NIA	Barings LLC	Ownership	..100.000	MMLIC		
.0000			84-3784245				Barings Emerging Generation Fund LP	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..46.100	MMLIC		
.0000			84-3784245				Barings Emerging Generation Fund LP	..DE	..NIA	Barings LLC	Management		MMLIC		
.0000							Barings Global Energy Infrastructure Advisors, LLC	..DE	..NIA	Barings LLC	Ownership	..100.000	MMLIC		
.0000							Barings Centre Street CLO Equity Partnership GP, LLC	..DE	..NIA	Barings LLC	Ownership	..100.000	MMLIC		
.0000							Barings North American Private Loan Fund Management, LLC	..DE	..NIA	Barings LLC	Ownership	..100.000	MMLIC		
.0000							Barings North American Private Loan Fund II Management, LLC	..DE	..NIA	Barings LLC	Ownership	..100.000	MMLIC		
.0000							Barings North American Private Loan Fund III Management, LLC	..DE	..NIA	Barings LLC	Ownership	..100.000	MMLIC		
.0000							Barings Global Special Situations Credit Fund 4 GP (Delaware) LLC	..DE	..NIA	Barings LLC	Ownership	..100.000	MMLIC		
.0000							Barings - MM Revolver Fund GP LLC	..DE	..NIA	Barings LLC	Ownership	..100.000	MMLIC		
.0000							BMT RE Debt Fund GP LLC	..DE	..NIA	Barings LLC	Ownership	..100.000	MMLIC		
.0000							Barings Global Real Assets Fund GP, LLC	..DE	..NIA	Barings LLC	Ownership	..100.000	MMLIC		
.0000							Barings GPSF LLC	..DE	..NIA	Barings LLC	Ownership	..100.000	MMLIC		
.0000			84-5063008				Barings Small Business Fund LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..33.600	MMLIC		
.0000			84-5063008				Barings Small Business Fund LLC	..DE	..NIA	Barings LLC	Management		MMLIC		

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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.0000			98-0536233				Benton Street Advisors, Inc.	.CYM	NIA	Barings LLC	Ownership	100.000	MLL IC		
.0000							BHOVI Incentive LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLL IC		
.0000							BIG Real Estate Fund GP LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLL IC		
.0000							BIG Real Estate Incentive I LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLL IC		
.0000							BIG Real Estate Incentive II LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLL IC		
.0000							BRECS VII GP LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLL IC		
.0000							BREDIF GP LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLL IC		
.0000							CREF X GP LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLL IC		
.0000			04-1590850				Great Lakes III GP, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLL IC		
.0000							Lake Jackson LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLL IC		
.0000							Barings Emerging Markets Blended Fund I GP, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLL IC		
.0000			41-2280126				Mezzco III LLC	.DE	NIA	Barings LLC	Ownership	99.300	MLL IC		
.0000			80-0920285				Mezzco IV LLC	.DE	NIA	Barings LLC	Ownership	99.300	MLL IC		
.0000							Mezzco Australia II LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLL IC		
.0000							RECSA-NY GP LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLL IC		
.0000			04-1590850				SBNP SIA II LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLL IC		
.0000							SBNP SIA III LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLL IC		
.0000							Amherst Long Term Holdings, LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	24.500	MLL IC		
.0000			04-3313782				MassMutual International LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLL IC	YES	
.0000							MassMutual Solutions LLC	.DE	NIA	MassMutual International LLC	Ownership	100.000	MLL IC		
.0000							Haven Technologies Asia Limited	.HKG	NIA	MassMutual Solutions LLC	Ownership	100.000	MLL IC		
.0000							Yunfeng Financial Group Limited	.HKG	NIA	MassMutual International LLC	Ownership	24.900	MLL IC		
.0000							MassMutual Asia Limited (SPV)	.HKG	NIA	MassMutual International LLC	Ownership	100.000	MLL IC		
.0000			27-3576835				MassMutual External Benefits Group LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLL IC		
.0000							MMV CTF I GP LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLL IC		
.0000							MassMutual Ventures Climate Technology Fund I LP	.DE	NIA	MMV CTF I GP LLC	Ownership	100.000	MLL IC		
.0000			04-1590850				100 w. 3rd Street LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLL IC		
.0000			04-1590850				2160 Grand Manager LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.000	MLL IC		
.0000			82-2432216				300 South Tryon Hotel LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLL IC		
.0000			04-1590850				300 South Tryon LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLL IC		
.0000							Almack Mezzanine Fund II Unleveraged LP	.GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	72.900	MLL IC		
.0000							Barings Affordable Housing Mortgage Fund I LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLL IC		
.0000							Barings Affordable Housing Mortgage Fund I LLC	.DE	NIA	Barings LLC	Management		MLL IC		
.0000			61-1902329				Barings Affordable Housing Mortgage Fund II LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLL IC		
.0000			61-1902329				Barings Affordable Housing Mortgage Fund II LLC	.DE	NIA	Barings LLC	Management		MLL IC		

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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.0000			85-3036663				Barings Affordable Housing Mortgage Fund III LLC	..DE	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000	MMLIC		
.0000			85-3036663				Barings Affordable Housing Mortgage Fund III LLC	..DE	NIA.....	Barings LLC	Management.....		MMLIC		
.0000			36-4868350				Barings Asset-Based Income Fund (US) LP	..DE	NIA.....	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	..53.200	MMLIC		
.0000							Barings Emerging Markets Corporate Bond Fund	..IRL	NIA.....	Barings LLC	Ownership.....	..17.200	MMLIC		
.0000							Barings European Real Estate Debt Income Fund	..LUX	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..66.300	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	..21.800	MMLIC		
.0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	..DE	NIA.....	C.M. Life Insurance Company	Ownership.....		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	..55.100	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			98-1473665				Barings CLO 2019-II	..CYM	NIA.....	Barings LLC	Influence.....		MMLIC		
.0000							Barings CLO 2019-III	..CYM	NIA.....	Barings LLC	Influence.....		MMLIC		
.0000							Barings CLO 2019-IV	..CYM	NIA.....	Barings LLC	Influence.....		MMLIC		
.0000							Barings CLO 2020-I	..CYM	NIA.....	Barings LLC	Influence.....		MMLIC		
.0000							Barings CLO 2020-II	..CYM	NIA.....	Barings LLC	Influence.....		MMLIC		
.0000							Barings CLO 2020-III	..CYM	NIA.....	Barings LLC	Influence.....		MMLIC		
.0000							Barings CLO 2020-IV	..CYM	NIA.....	Barings LLC	Influence.....		MMLIC		
.0000							Barings CLO 2021-I	..CYM	NIA.....	Barings LLC	Influence.....		MMLIC		
.0000							Barings CLO 2021-II	..CYM	NIA.....	Barings LLC	Influence.....		MMLIC		
.0000							Barings CLO 2021-III	..CYM	NIA.....	Barings LLC	Influence.....		MMLIC		
.0000			98-1624360				Barings CLO 2022-I	..CYM	NIA.....	Barings LLC	Influence.....		MMLIC		
.0000							Barings CLO 2022-II	..CYM	NIA.....	Barings LLC	Influence.....		MMLIC		
.0000							Babson Euro CLO 2014-I BV	..NLD	NIA.....	Barings LLC	Influence.....		MMLIC		
.0000							Babson Euro CLO 2014-II BV	..NLD	NIA.....	Barings LLC	Influence.....		MMLIC		

STATEMENT AS OF MARCH 31, 2023 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0000							Barbson Euro CLO 2015-I BV	.NLD	NIA	Barings LLC	Influence		MLLIC		
.0000			36-037260H				Barings Euro CLO 2019-I BV	.IRL	NIA	Barings LLC	Influence		MLLIC		
.0000							Barings Euro CLO 2019-II BV	.IRL	NIA	Barings LLC	Influence		MLLIC		
.0000							Barings Euro CLO 2020-I DAC	.IRL	NIA	Barings LLC	Influence		MLLIC		
.0000			37-15576VH				Barings Euro CLO 2021-I DAC	.IRL	NIA	Barings LLC	Influence		MLLIC		
.0000							Barings Euro CLO 2021-II DAC	.IRL	NIA	Barings LLC	Influence		MLLIC		
.0000							Barings Euro CLO 2021-III DAC	.IRL	NIA	Barings LLC	Influence		MLLIC		
.0000							Barings Euro CLO 2022-I DAC	.IRL	NIA	Barings LLC	Influence		MLLIC		
.0000			81-0841854				Barings CLO Investment Partners LP	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	.92.700	MLLIC		
.0000			81-0841854				Barings CLO Investment Partners LP	.DE	NIA	Barings LLC	Management		MLLIC		
.0000			88-3792609				Barings Centre Street CLO Equity Partnership LP	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	.25.300	MLLIC		
.0000							Barings Euro Value Add II (BREEVA II)	.LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	.30.500	MLLIC		
.0000							Barings Euro Value Add II (BREEVA II)	.LUX	NIA	C.M. Life Insurance Company	Ownership	.2.700	MLLIC		
.0000							Barings Euro Value Add II (BREEVA II)	.LUX	NIA	Barings LLC	Management		MLLIC		
.0000							Barings Real Estate European Value Add I SCSp	.GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	.44.000	MLLIC		
.0000							Barings Real Estate European Value Add I SCSp	.GBR	NIA	C.M. Life Insurance Company	Ownership	.4.900	MLLIC		
.0000							Barings Real Estate European Value Add I SCSp	.GBR	NIA	Barings LLC	Management		MLLIC		
.0000			85-3449260				Barings Real Estate Debt Income Fund LP	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	.81.300	MLLIC		
.0000			85-3449260				Barings Real Estate Debt Income Fund LP	.DE	NIA	C.M. Life Insurance Company	Influence		MLLIC		
.0000			85-3449260				Barings Real Estate Debt Income Fund LP	.DE	NIA	Barings LLC	Management		MLLIC		
.0000			82-5330194				Barings Global Em. Markets Equity Fund	.NC	NIA	Barings LLC	Management		MLLIC		
.0000			98-1332384				Barings Global Energy Infrastructure Fund I LP	.CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	.100.000	MLLIC		
.0000			98-1332384				Barings Global Energy Infrastructure Fund I LP	.CYM	NIA	Baring Asset Management Limited	Management		MLLIC		
.0000							Barings Global Dividends Champion Fund	.IRL	NIA	Barings LLC	Management		MLLIC		
.0000							Barings LLC	.IRL	NIA	Barings LLC			MLLIC		
.0000			82-3867745				Barings Global Real Assets Fund LP	.DE	NIA	MassMutual Holding LLC	Ownership/Influence	.26.800	MLLIC		
.0000			82-3867745				Barings Global Real Assets Fund LP	.DE	NIA	C.M. Life Insurance Company	Ownership	.7.000	MLLIC		
.0000			82-3867745				Barings Global Real Assets Fund LP	.DE	NIA	Barings LLC	Management		MLLIC		
.0000							Barings Global Special Situations Credit Fund 3	.IRL	NIA	MassMutual Holding LLC	Ownership/Influence	.19.800	MLLIC		
.0000							Barings Global Special Situations Credit 4 Delaware	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	.70.200	MLLIC		
.0000							Barings Global Special Situations Credit 4 Delaware	.DE	NIA	C.M. Life Insurance Company	Ownership	.3.700	MLLIC		
.0000							Barings Global Special Situations Credit 4 Delaware	.DE	NIA	Barings LLC	Management		MLLIC		
.0000							Barings Global Special Situations Credit 4 LUX	.LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	.13.200	MLLIC		
.0000							Barings Global Special Situations Credit 4 LUX	.LUX	NIA	C.M. Life Insurance Company	Ownership	.0.700	MLLIC		
.0000							Barings Global Special Situations Credit 4 LUX	.LUX	NIA	Barings LLC	Management		MLLIC		

STATEMENT AS OF MARCH 31, 2023 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0000							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	..73.000	MMLIC		
.0000			87-0977058				Barings Hotel Opportunity Venture	..CT	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..48.700	MMLIC		
.0000			87-0977058				Barings Hotel Opportunity Venture	..CT	NIA	Barings LLC	Management		MMLIC		
.0000			86-3661023				Barings Innovations & Growth Real Estate Fund	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..32.800	MMLIC		
.0000			86-3661023				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			98-1612604				Barings Middle Market CLO Ltd 2021-I	..CYM	NIA	Barings LLC	Influence		MMLIC		
.0000			38-4010344				Barings North American Private Loan Fund LP	..DE	NIA	MassMutual Holding LLC	Ownership/Influence	..37.500	MMLIC		
.0000			38-4010344				Barings North American Private Loan Fund LP	..DE	NIA	Baring Asset Management Limited	Management		MMLIC		
.0000			98-1332384				Barings RE Credit Strategies VII LP	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..33.700	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	..18.400	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	..11.700	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	..89.300	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			38-4096530				Barings European Core Property Fund SCSp	..LUX	NIA	MassMutual Holding LLC	Ownership/Influence	..7.600	MMLIC		
.0000			20-5578089				Barings European Core Property Fund SCSp	..LUX	NIA	C.M. Life Insurance Company	Ownership	..0.500	MMLIC		
.0000			20-5578089				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	..45.200	MMLIC		
.0000			38-4059932				Benchmark 2018-B2 Mortgage Trust	..NY	NIA	Barings LLC	Influence		MMLIC		
.0000							Benchmark 2018-B4	..NY	NIA	Barings LLC	Influence		MMLIC		
.0000			38-4096530				Benchmark 2018-B8	..NY	NIA	Barings LLC	Influence		MMLIC		
.0000			20-5578089				Barings Core Property Fund LP	..DE	NIA	MassMutual Holding LLC	Ownership/Influence	..23.300	MMLIC		
.0000			20-5578089				Barings Core Property Fund 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	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		

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

1	2	3	4	5	6	7	8	9	10	11	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Percen- tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Yes/No)	16 *
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi- ciliary Loca- tion	Relation- ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)					
. 0000 ...			37-1708623 ..				Great Lakes III, L.P.	..DE....	NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Management.....		MLLIC		
. 0000 ...							GIA EU Holdings – Emerson JV Sarl	..LUX....	NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership/Influence	..63.300 ..	MLLIC		
. 0000 ...							GIA EU Holdings – Emerson JV Sarl	..LUX....	NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Management.....		MLLIC		
. 0000 ...			38-4041011 ..				JPMCC Commercial Mortgage Securities Trust 2017-JP7	..NY....	NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Influence.....		MLLIC		
. 0000 ...			38-4032059 ..				JPMDB Commercial Mortgage Securities Trust 2017-C5	..NY....	NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Influence.....		MLLIC		
. 0000 ...			04-1590850 ..				Miami Douglas Two GP LLC	..DE....	NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Influence.....	..0.000 ..	MLLIC		
. 0000 ...			04-1590850 ..				Miami Douglas Two GP LLC	..DE....	NIA.....	C.M. Life Insurance Company	Influence.....	..0.000 ..	MLLIC		
. 0000 ...			04-1590850 ..				Miami Douglas Two LP	..DE....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..90.000 ..	MLLIC		
. 0000 ...			04-1590850 ..				Miami Douglas Two LP	..DE....	NIA.....	C.M. Life Insurance Company	Ownership.....	..10.000 ..	MLLIC		
. 0000 ...			04-1590850 ..				Miami Douglas Three MM LLC	..DE....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000 ..	MLLIC		
. 0000 ...			87-4021641 ..				MM BIG Peninsula Co-Invest Member LLC	..DE....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..27.800 ..	MLLIC		
. 0000 ...			87-4021641 ..				MM BIG Peninsula Co-Invest Member LLC	..DE....	NIA.....	C.M. Life Insurance Company	Ownership.....	..0.800 ..	MLLIC		
. 0000 ...							MM CM Holding LLC	..DE....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000 ..	MLLIC		
. 0000 ...			04-1590850 ..				MM Direct Private Invetment Holding	..DE....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000 ..	MLLIC		
. 0000 ...			81-3000420 ..				MM Debt Participations LLC	..DE....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..100.000 ..	MLLIC		
. 0000 ...			81-3000420 ..				MM Debt Participations LLC	..DE....	NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Management.....		MLLIC		
. 0000 ...			20-8856877 ..				Somerset Special Opportunities Fund L.P.	..DE....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..40.100 ..	MLLIC		
. 0000 ...			20-8856877 ..				Somerset Special Opportunities Fund L.P.	..DE....	NIA.....	C.M. Life Insurance Company	Ownership.....	..1.900 ..	MLLIC		
. 0000 ...			35-2553915 ..				Ten Fan Pier Boulevard LLC	..DE....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000 ..	MLLIC		
. 0000 ...			41-2280127 ..				Tower Square Capital Partners III, L.P.	..DE....	NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Management.....		MLLIC		
. 0000 ...			41-2280127 ..				Tower Square Capital Partners III, L.P.	..DE....	NIA.....	MassMutual Holding LLC	Ownership/Influence	..16.500 ..	MLLIC		
. 0000 ...			41-2280129 ..				Tower Square Capital Partners IIIA, L.P.	..DE....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..93.100 ..	MLLIC		
. 0000 ...			41-2280129 ..				Tower Square Capital Partners IIIA, L.P.	..DE....	NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Management.....		MLLIC		
. 0000 ...			04-1590850 ..				Trailside MM Member LLC	..DE....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..66.970 ..	MLLIC		
. 0000 ...			04-1590850 ..				Trailside MM Member LLC	..DE....	NIA.....	C.M. Life Insurance Company	Ownership.....	..7.400 ..	MLLIC		
. 0000 ...			04-1590850 ..				Trailside MM Member II LLC	..DE....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....		MLLIC		
. 0000 ...			83-1325764 ..				Washington Gateway Two LLC	..DE....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..96.020 ..	MLLIC		
. 0000 ...			83-1325764 ..				Washington Gateway Two LLC	..DE....	NIA.....	C.M. Life Insurance Company	Ownership.....	..6.700 ..	MLLIC		
. 0000 ...			32-0574045 ..				Washington Gateway Three LLC	..DE....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..95.380 ..	MLLIC		
. 0000 ...			32-0574045 ..				Washington Gateway Three LLC	..DE....	NIA.....	C.M. Life Insurance Company	Ownership.....	..11.400 ..	MLLIC		
. 0000 ...			88-3861481 ..				West 37th Street Hotel LLC	..DE....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..93.800 ..	MLLIC		
. 0000 ...			88-3861481 ..				West 37th Street Hotel LLC	..DE....	NIA.....	C.M. Life Insurance Company	Ownership.....	..6.300 ..	MLLIC		

STATEMENT AS OF MARCH 31, 2023 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
. 0000 ...							Martello Re	.BMJ.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	0.300	MMLIC		
. 0000 ...							Babson Capital Loan Strategies Master Fund LP	.CYM.....	NIA.....	Barings LLC	Management.....		MMLIC		
. 0000 ...							Barings China Aggregate Bond Private	.CHN.....	NIA.....	Barings LLC	Management.....		MMLIC		
. 0000 ...							Securities Investment Fund	.GBR.....	NIA.....	Barings LLC	Ownership/Influence	.26.000	MMLIC		
. 0000 ...			47-3790192 ..				Barings European Growth Trust Fund	.MA.....	NIA.....	Barings LLC	Management.....		MMLIC		
. 0000 ...							Barings Global High Yield Fund	.CHN.....	NIA.....	Barings LLC	Ownership/Influence	.67.400	MMLIC		
. 0000 ...			71-1018134 ..				CCIC Fund			Massachusetts Mutual Life Insurance Company	Ownership.....	.10.600	MMLIC		
. 0000 ...			71-1018134 ..				Great Lakes II LLC	.DE.....	NIA.....	C.M. Life Insurance Company	Ownership.....	0.980	MMLIC		
. 0000 ...			04-1590850 ..				Great Lakes II LLC			Massachusetts Mutual Life Insurance Company	Ownership.....	.40.000	MMLIC		
. 0000 ...			13-1935920 ..				Wood Creek Venture Fund LLC	.DE.....	NIA.....	Massachusetts Mutual Ascend	Ownership.....	100.000	MMLIC		
. 0000 ...							MMLIC Debt Participations LLC	.DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	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 ..				Massachusetts Mutual Life Insurance Company			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 ..				Calgary Railway Holding LLC	.DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC		
. 0000 ...			95-4207717 ..				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 ..				Massachusetts Mutual Life Insurance Company			Massachusetts Mutual Life Insurance Company	Ownership.....	.90.000	MMLIC		
. 0000 ...			56-2630592 ..				Cornerstone Fort Pierce Development LLC	.DE.....	NIA.....	C.M. Life Insurance Company	Ownership.....	5.900	MMLIC		
. 0000 ...			45-2632610 ..				Cornerstone Fort Pierce Development LLC	.DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC		
. 0000 ...			45-2632610 ..				Cornerstone Permanent Mortgage Fund	.MA.....	NIA.....	Barings LLC	Management.....		MMLIC		
. 0000 ...			61-1750537 ..				Cornerstone Permanent Mortgage Fund	.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 II	.MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC		
. 0000 ...			20-0348173 ..				Cornerstone Permanent Mortgage Fund IV	.MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.28.500	MMLIC		
. 0000 ...			82-2783393 ..				CREA/PPC Venture LLC	.DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.94.400	MMLIC		
. 0000 ...			04-1590850 ..				Danville Riverwalk Venture, LLC	.DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC		
. 0000 ...			04-1590850 ..				DPI Acres Capital SPV LLC	.DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.50.000	MMLIC		
. 0000 ...			20-3347091 ..				Euro Real Estate Holdings LLC	.DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.65.000	MMLIC		

STATEMENT AS OF MARCH 31, 2023 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
. 0000 ...			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 Kannapolis Industrial Member LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 82.700 ...	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM Kannapolis Industrial Member LLC	.. DE.....	 NIA.....	Massachusetts Mutual Ascend	Ownership.....	.. 12.300 ...	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM East South Crossing Member LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 95.000 ...	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM Horizon Savannah Member LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 95.000 ...	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.....	.. 94.990 ...	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 ...							Salomon Brothers Commercial Mortgage Trust 2001-MM	.. DE.....	 NIA.....	Barings Real Estate Advisers LLC	Influence.....	.....	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.....	.. 95.440 ...	MMLIC .....	.....	.....
. 0000 ...			45-5401109 ..	.....	.....	.....	Washington Gateway Apartments Venture LLC ...	.. DE.....	 NIA.....	C.M. Life Insurance Company	Ownership.....	.. 4.800 ...	MMLIC .....	.....	.....
. 0000 ...			51-0529328 ..	.....	0000927972 ..	.....	MassMutual Premier Main Street Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 88.800 ...	MMLIC .....	.....	.....
. 0000 ...			26-3229251 ..	.....	0000927972 ..	.....	MassMutual Premier Strategic Emerging Markets Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 27.100 ...	MMLIC .....	.....	.....
. 0000 ...			04-3512593 ..	.....	0000916053 ..	.....	MassMutual Select Fundamental Growth Fund ...	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 3.400 ...	MMLIC .....	.....	.....
. 0000 ...			42-1710935 ..	.....	0000916053 ..	.....	MassMutual Select Mid-Cap Value Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 29.200 ...	MMLIC .....	.....	.....
. 0000 ...			02-0769954 ..	.....	0000916053 ..	.....	MassMutual Select Small Capital Value Equity Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Influence.....	.. 0.000 ...	MMLIC .....	.....	.....
. 0000 ...			04-3584140 ..	.....	0000916053 ..	.....	MassMutual Select Small Company Value Fund ..	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 18.200 ...	MMLIC .....	.....	.....
. 0000 ...			82-3347422 ..	.....	0000916053 ..	.....	MassMutual Select T. Rowe Price Retirement 2005 Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 5.400 ...	MMLIC .....	.....	.....
. 0000 ...			82-3355639 ..	.....	0000916053 ..	.....	MassMutual Select T. Rowe Price Retirement 2010 Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Influence.....	.. 0.000 ...	MMLIC .....	.....	.....
. 0000 ...			82-3382389 ..	.....	0000916053 ..	.....	MassMutual Select T. Rowe Price Retirement 2015 Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Influence.....	.. 0.000 ...	MMLIC .....	.....	.....
. 0000 ...			82-3396442 ..	.....	0000916053 ..	.....	MassMutual Select T. Rowe Price Retirement 2020 Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Influence.....	.. 0.000 ...	MMLIC .....	.....	.....

STATEMENT AS OF MARCH 31, 2023 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
. 0000 ...			82-3417420 ..	.....	0000916053 ..	.....	MassMutual Select T. Rowe Price Retirement 2025 Fund ..	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Influence.....	.. 0.000	MMLIC .....	.....	.....
. 0000 ...			82-3430358 ..	.....	0000916053 ..	.....	MassMutual Select T. Rowe Price Retirement 2030 Fund ..	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Influence.....	.. 0.000	MMLIC .....	.....	.....
. 0000 ...			82-3439837 ..	.....	0000916053 ..	.....	MassMutual Select T. Rowe Price Retirement 2035 Fund ..	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Influence.....	.. 0.000	MMLIC .....	.....	.....
. 0000 ...			82-3451779 ..	.....	0000916053 ..	.....	MassMutual Select T. Rowe Price Retirement 2040 Fund ..	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Influence.....	.. 0.000	MMLIC .....	.....	.....
. 0000 ...			82-3472295 ..	.....	0000916053 ..	.....	MassMutual Select T. Rowe Price Retirement 2045 Fund ..	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Influence.....	.. 0.000	MMLIC .....	.....	.....
. 0000 ...			82-3481715 ..	.....	0000916053 ..	.....	MassMutual Select T. Rowe Price Retirement 2050 Fund ..	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Influence.....	.. 0.000	MMLIC .....	.....	.....
. 0000 ...			82-3502011 ..	.....	0000916053 ..	.....	MassMutual Select T. Rowe Price Retirement 2055 Fund ..	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Influence.....	.. 0.000	MMLIC .....	.....	.....
. 0000 ...			82-3525148 ..	.....	0000916053 ..	.....	MassMutual Select T. Rowe Price Retirement 2060 Fund ..	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Influence.....	.. 0.000	MMLIC .....	.....	.....
. 0000 ...			82-3533944 ..	.....	0000916053 ..	.....	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.....	.. 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.....	.. 95.800	MMLIC .....	.....	.....
. 0000 ...			27-1933389 ..	.....	0000916053 ..	.....	MassMutual RetireSMART 2035 Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 3.900	MMLIC .....	.....	.....
. 0000 ...			27-1932769 ..	.....	0000916053 ..	.....	MassMutual RetireSMART 2045 Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 8.800	MMLIC .....	.....	.....
. 0000 ...			46-3289207 ..	.....	0000916053 ..	.....	MassMutual RetireSMART 2055 Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 22.900	MMLIC .....	.....	.....
. 0000 ...			47-5326235 ..	.....	0000916053 ..	.....	MassMutual RetireSMART 2060 Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 43.800	MMLIC .....	.....	.....
. 0000 ...			45-1618155 ..	.....	0000916053 ..	.....	MassMutual 20/80 Allocation Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Influence.....	.. 100.000	MMLIC .....	.....	.....
. 0000 ...			45-1618222 ..	.....	0000916053 ..	.....	MassMutual 80/20 Allocation Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 51.600	MMLIC .....	.....	.....
. 0000 ...			03-0532464 ..	.....	0000916053 ..	.....	MassMutual RetireSMART In Retirement Fund ...	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 2.000	MMLIC .....	.....	.....
. 0000 ...			45-1618262 ..	.....	0000916053 ..	.....	MassMutual 40/60 Allocation Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Influence.....	.. 100.000	MMLIC .....	.....	.....
. 0000 ...			45-1618046 ..	.....	0000916053 ..	.....	MassMutual 60/40 Allocation Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000	MMLIC .....	.....	.....
. 0000 ...			45-1618046 ..	.....	0000916053 ..	.....	MassMutual ishares 60/40 Allocation Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 78.400	MMLIC .....	.....	.....
. 0000 ...			04-3212054 ..	.....	0000916053 ..	.....	MassMutual Balanced Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000	MMLIC .....	.....	.....
. 0000 ...			04-3556992 ..	.....	0000916053 ..	.....	MassMutual Blue Chip Growth Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000	MMLIC .....	.....	.....
. 0000 ...			04-3277549 ..	.....	0000916053 ..	.....	MassMutual Core Bond Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000	MMLIC .....	.....	.....
. 0000 ...			04-3539084 ..	.....	0000916053 ..	.....	MassMutual Disciplined Growth Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000	MMLIC .....	.....	.....

STATEMENT AS OF MARCH 31, 2023 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

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

1	2	3	4	5	6	7	8	9	10	11	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Percen- tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Yes/No)	16 *
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi- ciliary Loca- tion	Relation- ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)					
. 0000 ...			04-3539083 ..	.....	0000916053 ..	.....	MassMutual Disciplined Value Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...			01-0821120 ..	.....	0000916053 ..	.....	MassMutual Diversified Value Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...			04-3512590 ..	.....	0000916053 ..	.....	MassMutual Equity Opportunities Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...			04-3512589 ..	.....	0000916053 ..	.....	MassMutual Growth Opportunities Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...			03-0532475 ..	.....	0000916053 ..	.....	MassMutual Inflation-Protected and Income Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...			04-3512596 ..	.....	0000916053 ..	.....	MassMutual Mid Cap Growth Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...			04-3464165 ..	.....	0000916053 ..	.....	MassMutual Premier Diversified Bond Fund MassMutual RetireSMART by JPMorgan 2065 Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...			92-1441036 ..	.....	0000916053 ..	.....	.....	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...			45-1618222 ..	.....	0000916053 ..	.....	MassMutual Select 80/20 Allocation Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...			04-3584138 ..	.....	0000916053 ..	.....	MassMutual Select Fundamental Value Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...			04-3557000 ..	.....	0000916053 ..	.....	MassMutual Select Overseas Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...			92-1427882 ..	.....	0000916053 ..	.....	MassMutual Select T Rowe Price Retirement 2065 Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...			04-3464205 ..	.....	0000916053 ..	.....	MassMutual Small Cap Growth Equity Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...			04-3424705 ..	.....	0000916053 ..	.....	MassMutual Small Cap Opportunities Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...			02-0769954 ..	.....	0000916053 ..	.....	MassMutual Small Cap Value Equity Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...			26-0099965 ..	.....	0000916053 ..	.....	MassMutual Strategic Bond Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....

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

STATEMENT AS OF MARCH 31, 2023 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. In the case of an ongoing statement of exemption, enter "SEE EXPLANATION" and provide as an explanation that the company is utilizing an ongoing statement of exemption.	N/A

AUGUST FILING

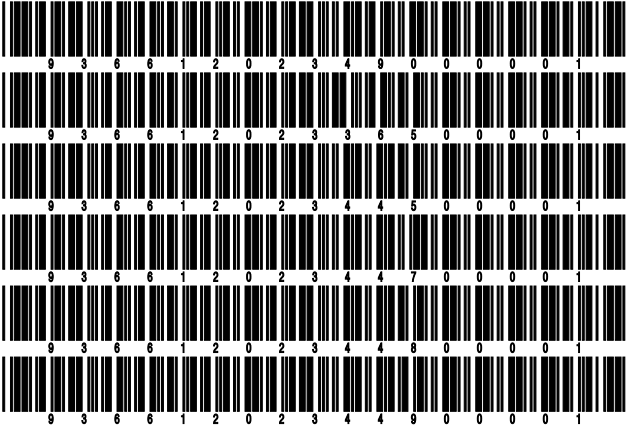
9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting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

1.
2.
3.
5.
6.
7.

Bar Code:

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



STATEMENT AS OF MARCH 31, 2023 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

OVERFLOW PAGE FOR WRITE-INS

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	0	25	25
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	0	25	25

SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

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

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	18,131,517	18,374,319
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		0
2.2 Additional investment made after acquisition	350,470	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	62,647	242,802
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)	18,419,340	18,131,517
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	18,419,340	18,131,517

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	2,326,409,477	2,196,456,865
2. Cost of bonds and stocks acquired	16,804,019	426,465,913
3. Accrual of discount	676,261	5,748,486
4. Unrealized valuation increase (decrease)	(51,590)	(763,522)
5. Total gain (loss) on disposals	(2,768,764)	866,533
6. Deduct consideration for bonds and stocks disposed of	107,952,138	297,247,012
7. Deduct amortization of premium	751,444	3,810,185
8. Total foreign exchange change in book/adjusted carrying value	1	0
9. Deduct current year's other than temporary impairment recognized	140,662	1,388,746
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	0	81,145
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	2,232,225,160	2,326,409,477
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	2,232,225,160	2,326,409,477

STATEMENT AS OF MARCH 31, 2023 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	1,307,134,676	82,956,619	146,091,418	11,184,859	1,255,184,736	0	0	1,307,134,676
2. NAIC 2 (a)	1,031,392,061	364,199,478	360,025,380	(11,174,672)	1,024,391,487	0	0	1,031,392,061
3. NAIC 3 (a)	20,361,018	1,072,961	3,375,317	(538,481)	17,520,181	0	0	20,361,018
4. NAIC 4 (a)	6,782,192	0	1,333,081	525,149	5,974,260	0	0	6,782,192
5. NAIC 5 (a)	3,398,290	0	26,259	(1,677,870)	1,694,161	0	0	3,398,290
6. NAIC 6 (a)	120,050	0	0	1,146,950	1,267,000	0	0	120,050
7. Total Bonds	2,369,188,287	448,229,058	510,851,455	(534,065)	2,306,031,825	0	0	2,369,188,287
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	
9. NAIC 2	4,000,000	0	0	40,000	4,040,000	0	0	4,000,000
10. NAIC 3	0	0	0	0	0	0	0	
11. NAIC 4	0	0	0	0	0	0	0	
12. NAIC 5	0	0	0	0	0	0	0	
13. NAIC 6	0	0	0	0	0	0	0	
14. Total Preferred Stock	4,000,000	0	0	40,000	4,040,000	0	0	4,000,000
15. Total Bonds and Preferred Stock	2,373,188,287	448,229,058	510,851,455	(494,065)	2,310,071,825	0	0	2,373,188,287

(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 \$ 1,000,000 ; NAIC 2 \$ 76,846,663 ; NAIC 3 \$ 0 NAIC 4 \$ 0 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
7709999999 Totals	4,945,644	xxx	4,867,736	0	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	4,879,338	54,921,906
2. Cost of short-term investments acquired	0	9,819,611
3. Accrual of discount	66,306	137,472
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	(480)
6. Deduct consideration received on disposals	0	59,999,171
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	4,945,644	4,879,338
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	4,945,644	4,879,338

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)	4,683,241
2.	Cost Paid/(Consideration Received) on additions	2,192,239
3.	Unrealized Valuation increase/(decrease)	
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	
6.	Considerations received/(paid) on terminations	
7.	Amortization	(2,342,630)
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)	4,532,850
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	4,532,850

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.....	4,532,851
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)	4,532,851
4.	Part D, Section 1, Column 6	23,454,663
5.	Part D, Section 1, Column 7	(18,921,812)
6.	Total (Line 3 minus Line 4 minus Line 5)	0
		Fair Value Check
7.	Part A, Section 1, Column 16	9,758,620
8.	Part B, Section 1, Column 13	
9.	Total (Line 7 plus Line 8)	9,758,620
10.	Part D, Section 1, Column 9	9,758,620
11.	Part D, Section 1, Column 10	0
12.	Total (Line 9 minus Line 10 minus Line 11)	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21	0
14.	Part B, Section 1, Column 20	
15.	Part D, Section 1, Column 12	0
16.	Total (Line 13 plus Line 14 minus Line 15)	0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	43,899,471	163,246,612
2. Cost of cash equivalents acquired	431,425,039	2,794,975,950
3. Accrual of discount	475,873	1,477,408
4. Unrealized valuation increase (decrease)		0
5. Total gain (loss) on disposals	(46)	1,294
6. Deduct consideration received on disposals	402,899,318	2,915,801,793
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)	72,901,020	43,899,471
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	72,901,020	43,899,471

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

[illegible]

SCHEDULE BA - PART 3

[illegible]

STATEMENT AS OF MARCH 31, 2023 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
91282C-GD-7	United States Treasury N-UNSECURED .....	.....	.....01/10/2023	DEUTSCHE BANK SECURI .....	.....	.....499,960	500,000	646	1.A
0109999999. Subtotal - Bonds - U.S. Governments						499,960	500,000	646	XXX
03769R-AA-3	Apidos Clo XL Ltd-APID 2022-40A A1	D.....	01/25/2023	JP MORGAN SECURITIES .....	.....	.....1,599,200	1,600,000	2,870	1.A FE
750103-AA-1	Rad CLO 15 Ltd-RAD 2021-15A A	D.....	01/25/2023	DEUTSCHE BANK SECURI .....	.....	.....2,955,000	3,000,000	3,440	1.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						4,554,200	4,600,000	6,310	XXX
638612-AJ-0	Nationwide Financial Ser-NATMUT 6 3/4 05 .....	.....	.....01/10/2023	SUMRIDGE PARTNERS LL .....	.....	.....1,950,000	2,000,000	21,375	2.B FE
74251V-AL-6	PRINCIPAL FINANCIAL GROU-JR SUBORDINATED .....	.....	.....03/02/2023	CANTOR .....	.....	.....1,982,500	2,000,000	8,347	2.B FE
89356B-AG-3	Transcanada Trust-TRPON 5.6 03/07/2082	A.....	02/03/2023	BARCLAYS CAPITAL INC .....	.....	.....1,830,000	2,000,000	46,667	2.C FE
055650-DU-9	BP Capital Markets PLC-SUBORDINATED	D.....	01/11/2023	CREDIT SUISSE SECURI .....	.....	.....1,920,000	2,000,000	26,979	2.A FE
53944Y-AV-5	Lloyds Banking Group PLC-SUBORDINATED	D.....	03/07/2023	MORGAN .....	.....	.....1,072,961	1,077,000	0	3.C FE
1309999999. Subtotal - Bonds - Hybrid Securities						8,755,461	9,077,000	103,368	XXX
06761K-AL-5	Barings CLO Ltd 2019-III-BABSN 2019-3A A	D.....	01/23/2023	CITIGROUP GLOBAL MAR .....	.....	.....2,994,398	3,030,000	2,474	1.A
1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						2,994,398	3,030,000	2,474	XXX
2509999997. Total - Bonds - Part 3						16,804,019	17,207,000	112,798	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						16,804,019	17,207,000	112,798	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						0	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	XXX
6009999999 - Totals						16,804,019	XXX	112,798	XXX

STATEMENT AS OF MARCH 31, 2023 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..631294-3X-1	City of Nashua NH-GENERAL OBLIGATION UNL		01/15/2023	MATURITY		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	31,970	01/15/2023	1.B FE
..73723R-J5-3	City of Portsmouth VA-GENERAL OBLIGATION		02/01/2023	CALL 100		990,000	990,000	990,000	990,000	0	0	0	0	0	990,000	0	0	0	19,498	02/01/2030	1.A
..981305-SA-4	City of Worcester MA-GENERAL OBLIGATION		01/01/2023	CALL 100		85,000	85,000	90,392	87,135	0	0	0	0	0	87,135	0	(2,135)	(2,135)	2,656	01/01/2028	1.C FE
0709999999 Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						3,075,000	3,075,000	3,080,392	3,077,135	0	0	0	0	0	3,077,135	0	(2,135)	(2,135)	54,124	XXX	XXX
..196479-F9-5	Colorado Housing and Fin-REVENUE BONDS		03/01/2023	CALL 100		48,190	48,190	49,625	48,945	0	(12)	0	(12)	0	48,932	0	(742)	(742)	282	03/01/2048	1.A FE
..3133N3-U9-3	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6		03/01/2023	PAYDOWN		2,898	2,898	2,946	2,940	0	(42)	0	(42)	0	2,898	0	0	0	17	11/01/2049	1.A
..3133N3-X2-5	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6		03/01/2023	PAYDOWN		47,972	47,972	47,657	47,671	0	301	0	301	0	47,972	0	0	0	164	05/01/2051	1.A
..3133N3-X3-3	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6		03/01/2023	PAYDOWN		16,273	16,273	16,665	16,663	0	(390)	0	(390)	0	16,273	0	0	0	75	05/01/2051	1.A
..3133N3-XX-7	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6		03/01/2023	PAYDOWN		104,914	104,914	103,931	103,973	0	941	0	941	0	104,914	0	0	0	342	04/01/2051	1.A
..31383S-RS-1	Fannie Mae Pool-POOL #511797		03/01/2023	PAYDOWN		66	66	66	64	0	2	0	2	0	66	0	0	0	1	05/01/2031	1.A
..31406J-2L-6	Fannie Mae Pool-POOL #811779		03/01/2023	PAYDOWN		136	136	138	94	0	42	0	42	0	136	0	0	0	1	01/01/2035	1.A
..3140HN-LY-6	Fannie Mae Pool-POOL #BK8442		03/01/2023	PAYDOWN		26,810	26,810	26,877	26,871	0	(61)	0	(61)	0	26,810	0	0	0	89	01/01/2051	1.A
..3140KO-EL-8	Fannie Mae Pool-POOL #B04638		03/01/2023	PAYDOWN		29,897	29,897	29,926	29,928	0	(28)	0	(28)	0	29,897	0	0	0	215	11/01/2049	1.A
..3140OB-N5-3	Fannie Mae Pool-POOL #CA4011		03/01/2023	PAYDOWN		640	640	650	649	0	(9)	0	(9)	0	640	0	0	0	4	08/01/2049	1.A
..3140OC-DT-0	Fannie Mae Pool-POOL #CA4613		03/01/2023	PAYDOWN		2,914	2,914	2,960	2,956	0	(42)	0	(42)	0	2,914	0	0	0	17	11/01/2049	1.A
..31418D-YR-7	Fannie Mae Pool-POOL #MA4319		03/01/2023	PAYDOWN		86,865	86,865	86,546	86,563	0	302	0	302	0	86,865	0	0	0	296	04/01/2051	1.A
..454624-U5-4	Indiana Bond Bank-REVENUE BONDS		01/15/2023	CALL 100		385,000	385,000	393,651	385,000	0	0	0	0	0	385,000	0	0	0	10,568	01/15/2024	1.B FE
..47770V-AX-8	JobsOhio Beverage System-REVENUE BONDS		01/01/2023	MATURITY		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	16,175	01/01/2023	1.D FE
..60416Q-HA-5	Minnesota Housing Financ-REVENUE BONDS		03/01/2023	CALL 100		16,832	16,832	16,832	16,832	0	0	0	0	0	16,832	0	0	0	73	03/01/2048	1.A FE
..60416Q-HJ-6	Minnesota Housing Financ-REVENUE BONDS		03/01/2023	CALL 100		2,894	2,894	2,894	2,894	0	0	0	0	0	2,894	0	0	0	17	01/01/2049	1.A FE
..64166T-NZ-9	New Albany-Floyd County -REVENUE BONDS		01/15/2023	CALL 100		115,000	115,000	115,000	115,000	0	0	0	0	0	115,000	0	0	0	1,788	01/15/2027	1.B FE
..647200-4S-0	New Mexico Mortgage Fina-REVENUE BONDS		03/01/2023	CALL 100		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	87	09/01/2040	1.B FE
..64972C-BD-4	New York City Housing De-REVENUE BONDS		03/15/2023	CALL 100		2,436	2,436	2,436	2,436	0	0	0	0	0	2,436	0	0	0	12	06/15/2036	1.C FE
..658308-AD-3	North Carolina Turnpike -REVENUE BONDS		01/01/2023	MATURITY		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	22,251	01/01/2023	1.B FE
..677377-2P-7	Ohio Housing Finance Age-REVENUE BONDS		03/01/2023	CALL 100		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	110	11/01/2041	1.A FE
..690353-RX-7	United States Internatio-UNSECURED		02/27/2023	SINKING PAYMENT		70,305	70,305	70,305	70,313	0	(8)	0	(8)	0	70,305	0	0	0	1,561	02/27/2027	1.A
..690353-XM-4	United States Internatio-SENIOR UNSECURE		03/15/2023	SINKING PAYMENT		28,571	28,571	28,571	28,572	0	0	0	0	0	28,571	0	0	0	256	12/15/2030	1.A
..88275F-NJ-9	Texas Department of Hous-REVENUE BONDS		01/01/2023	CALL 100		5,000	5,000	5,000	5,003	0	0	0	0	0	5,003	0	(3)	(3)	53	09/01/2039	1.B FE
..91412G-TG-0	University of California-REVENUE BONDS		02/22/2023	CALL 102.645958		2,052,919	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	52,919	52,919	24,794	05/15/2031	1.C FE
..92812U-Q3-5	Virginia Housing Develop-REVENUE BONDS		03/25/2023	CALL 100		20,926	20,926	20,926	20,926	0	0	0	0	0	20,926	0	0	0	295	12/25/2043	1.A FE
..92812U-Q4-3	Virginia Housing Develop-REVENUE BONDS		03/25/2023	CALL 100		22,723	22,723	22,723	22,723	0	0	0	0	0	22,723	0	0	0	206	10/25/2037	1.A FE
..92812U-Q6-8	Virginia Housing Develop-REVENUE BONDS		03/25/2023	CALL 100		22,526	22,526	22,526	22,522	0	0	0	0	0	22,522	0	4	4	178	06/25/2041	1.A FE
..92812U-Q7-6	Virginia Housing Develop-REVENUE BONDS		03/25/2023	CALL 100		9,485	9,485	9,485	9,485	0	0	0	0	0	9,485	0	0	0	46	10/25/2049	1.A FE
..92813T-EE-6	Virginia Housing Develop-REVENUE BONDS		03/25/2023	CALL 100		14,416	14,416	14,409	14,409	0	0	0	0	0	14,409	0	7	7	120	08/25/2042	1.B FE
0909999999 Subtotal - Bonds - U.S. Special Revenues						5,181,608	5,128,689	5,137,774	5,128,430	0	996	0	996	0	5,129,423	0	52,185	52,185	80,093	XXX	XXX
..000366-AA-2	AASET 2017-1 TRUST-SERIES 17-1A CLASS A		03/16/2023	PAYDOWN		192,050	192,050	192,650	192,050	0	0	0	0	0	192,050	0	0	0	863	05/16/2042	2.B FE
..00038R-AA-4	Aaset 2019-2 Trust-AASET 2019-2 A		03/16/2023	PAYDOWN		54,415	54,415	54,415	54,420	0	(5)	0	(5)	0	54,415	0	0	0	207	10/16/2039	2.C FE
..00164T-AA-6	AMC East Communities LLC-SECURED		01/15/2023	SINKING PAYMENT		76,875	76,875	80,457	78,428	0	(1,553)	0	(1,553)	0	76,875	0	0	0	2,206	01/15/2028	1.F FE
..00192J-AA-4	APS Resecuritization Tru-APS 2016-1 1A		03/01/2023	PAYDOWN		42,657	42,657	38,018	42,633	0	24	0	24	0	42,657	0	0	0	422	07/01/2057	1.A FE
..00217L-AA-0	AREIT 2019-CRE3 Trust-AREIT 2019-CRE3 A		03/16/2023	PAYDOWN		5,245	5,245	5,245	5,245	0	0	0	0	0	5,245	0	0	0	50	09/14/2036	1.A FE
..00255U-AA-3	AASET 2020-1 Trust-AASET 2020-1A A		02/15/2023	PAYDOWN		1,041	1,041	1,041	1,041	0	0	0	0	0	1,041	0	0	0	6	01/16/2040	2.A FE
..004375-FG-1	ACCREDITED MORTGAGE LOAN-ACCR 2006-1 A4		03/27/2023	PAYDOWN		41,984	41,984	36,670	41,970	0	14	0	14	0	41,984	0	0	0	70	04/25/2036	1.A FM
..006346-AS-9	ADAMS OUTDOOR ADV SECD REV NT SER 2018-1		03/15/2023	PAYDOWN		12,744	12,744	12,812	12,769	0	(25)	0	(25)	0	12,744	0	0	0	102	11/15/2048	1.F FE
..007036-GS-9	Adjustable Rate Mortgage-ARMT 2005-2 2A1		02/01/2023	PAYDOWN		148	148	139	142	0	6	0	6	0	148	0	0	0	2	06/01/2035	1.A FM
..02377B-AB-2	AMER AIRLN 15-2 AA PTT-FIRST LIEN		03/22/2023	SINKING PAYMENT		47,387	47,387	47,387	47,397	0	(10)	0	(10)	0	47,387	0	0	0	853	09/22/2027	2.A FE
..02377U-AB-0	AMERICAN AIRLINES 2013-2-FIRST LIEN		01/15/2023	MATURITY		161,106	161,106	161,106	161,106	0	0	0	0	0	161,106	0	0	0	3,987	01/15/2023	3.B FE

STATEMENT AS OF MARCH 31, 2023 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..02660L-AA-8	American Home Mortgage A-AHMA 2006-4 1A1		02/27/2023	PAYDOWN		1,133	1,133	.850	.625	.0	509	.0	509	.0	1,133	.0	.0	.0	.4	10/25/2046	1.A FM
..02665U-AA-3	AMERICAN HOMES 4 RENT-SERIES 2014-SFR2 C		03/01/2023	PAYDOWN		5,568	5,568	5,568	5,564	.0	.4	.0	.4	.0	5,568	.0	.0	.0	.41	10/01/2036	1.A FE
..02665X-AA-7	American Homes 4 Rent 20-AHAR 2014-SFR3		03/01/2023	PAYDOWN		16,381	16,381	16,524	16,402	.0	(21)	.0	(21)	.0	16,381	.0	.0	.0	.101	12/01/2036	1.A FE
..02666A-AA-6	American Homes 4 Rent 20-AHAR 2015-SFR1		03/01/2023	PAYDOWN		12,885	12,885	12,884	12,874	.0	.11	.0	.11	.0	12,885	.0	.0	.0	.70	04/01/2052	1.A FE
..02666B-AA-4	AMERICAN HOMES 4 RENT-SERIES 2015-SFR2 C		03/01/2023	PAYDOWN		2,653	2,653	2,653	2,652	.0	.1	.0	.1	.0	2,653	.0	.0	.0	.17	10/01/2052	1.A FE
..03027W-AJ-1	AMERICAN TOWER TRUST I-1ST LIEN		03/15/2023	CALL 100	3,000,000		3,000,000	2,893,740	2,997,310	.0	2,690	.0	2,690	.0	3,000,000	.0	.0	.0	.23,025	03/15/2048	1.A FE
..03076K-AA-6	Ameris Bancorp-SUBORDINATED		03/15/2023	CALL 100	1,000,000		1,000,000	1,000,000	1,000,000	.0	.0	.0	.0	.0	1,000,000	.0	.0	.0	.28,750	03/15/2027	2.B FE
..038370-AA-0	Aqua Finance Trust 2019-AQFIT 2019-A A		03/15/2023	PAYDOWN		7,105	7,105	7,104	7,103	.0	.1	.0	.1	.0	7,105	.0	.0	.0	.36	07/16/2040	1.E FE
..038413-AA-8	Aqua Finance Trust 2020-AQFIT 2020-AA A		03/17/2023	PAYDOWN		72,132	72,132	72,119	72,122	.0	.11	.0	.11	.0	72,132	.0	.0	.0	.156	07/17/2046	1.E FE
..04010L-AU-7	APES CAPITAL CORP-SENIOR UNSECURED		02/10/2023	MATURITY	2,000,000		2,000,000	1,999,420	1,999,921	.0	.79	.0	.79	.0	2,000,000	.0	.0	.0	.35,000	02/10/2023	2.C FE
..05533N-AJ-3	BCAP LLC 2010-RR12 Trust-BCAP 2010-RR12		03/01/2023	PAYDOWN		2,182	2,227	1,951	2,187	.0	(42)	.0	(42)	.0	2,182	.0	.0	.0	.20	06/01/2037	2.C FM
..05580M-B2-7	B. Riley Financial Inc-SENIOR UNSECURED		02/10/2023	VARIOUS		13,062	.625	15,625	15,625	.0	.0	.0	.0	.0	15,625	.0	(2,563)	(2,563)	.215	03/31/2026	2.A PL
..05608V-AA-4	BX 2021-MFM1-BX 2021-MFM1 A		02/15/2023	PAYDOWN		95,755	95,755	95,755	95,755	.0	.0	.0	.0	.0	95,755	.0	.0	.0	.850	01/15/2034	1.A FE
..058931-AD-8	Banc of America Funding -BAFC 2006-3 2A1		01/01/2023	PAYDOWN		1,624	1,624	1,326	1,248	.0	472	.0	472	.0	1,624	.0	.0	.0	.17	03/01/2036	1.A FM
..058931-AT-3	Banc of America Funding -BAFC 2006-3 4A1		03/01/2023	PAYDOWN		16,594	16,594	15,878	15,878	.0	716	.0	716	.0	16,594	.0	.0	.0	.83	03/01/2036	4.C FM
..05894A-HB-6	Banc of America Mortgage-BOAMS 2005-A 2A		03/01/2023	PAYDOWN		10,015	10,015	9,684	9,953	.0	.62	.0	.62	.0	10,015	.0	.0	.0	.107	02/01/2035	1.A FM
..05894A-HB-4	Banc of America Mortgage-BOAMS 2005-A 2A		03/01/2023	PAYDOWN		8,763	8,763	8,533	8,763	.0	.0	.0	.0	.0	8,763	.0	.0	.0	.94	02/01/2035	1.A FM
..05894C-GW-0	Banc of America Mortgage-BOAMS 2005-8 A9		03/01/2023	PAYDOWN		1,423	1,635	1,573	1,574	.0	.56	.0	.56	.0	1,423	.0	.0	.0	.0	09/01/2035	3.B FM
..05894C-HM-1	Banc of America Mortgage-BOAMS 2005-1 1A		03/01/2023	PAYDOWN		2,350	3,614	3,031	3,191	.0	150	.0	150	.0	2,350	.0	.0	.0	.37	10/01/2035	3.A FM
..05894C-KS-4	Banc of America Mortgage-BOAMS 2005-J 2A		03/01/2023	PAYDOWN		342	342	334	355	.0	(17)	.0	(17)	.0	342	.0	.0	.0	.4	11/01/2035	3.B FM
..05894T-AX-7	Banc of America Funding -BAFC 2006-1 1A2		03/01/2023	PAYDOWN		3,479	3,479	3,797	3,808	.0	(329)	.0	(329)	.0	3,479	.0	.0	.0	.46	01/01/2036	1.A FM
..058951F-AB-0	Banc of America Funding -BAFC 2007-1 TA1		03/01/2023	PAYDOWN		2,530	2,425	2,304	3,191	.0	897	.0	897	.0	2,530	.0	.0	.0	.45	01/01/2037	1.A FM
..058951U-AC-5	Banc of America Funding -BAFC 2006-8T2 A		02/01/2023	PAYDOWN		168	173	163	125	.0	47	.0	47	.0	168	.0	.0	.0	.2	10/01/2036	1.A FM
..0589522-AU-6	Banc of America Funding -BAFC 2007-C 1A2		03/01/2023	PAYDOWN		7,228	7,687	7,090	7,321	.0	332	.0	332	.0	7,228	.0	.0	.0	.33	05/01/2036	1.A FM
..058953Y-AH-4	Banc of America Funding -BAFC 2007-4 TA1		03/01/2023	PAYDOWN		943	943	824	803	.0	140	.0	140	.0	943	.0	.0	.0	.16	05/01/2037	1.A FM
..05890H-AH-6	Banc of America Funding -BAFC 2010-R2 1A		03/01/2023	PAYDOWN		4,849	5,660	3,581	3,335	.0	2,027	.0	2,027	.0	4,849	.0	.0	.0	.80	08/01/2037	1.A FM
..05890H-AQ-6	Banc of America Funding -BAFC 2010-R2 3A		03/01/2023	PAYDOWN		2,336	2,336	2,271	2,270	.0	.66	.0	.66	.0	2,336	.0	.0	.0	.24	07/01/2035	1.A FM
..06051F-FH-7	Bank of America Corp-SUBORDINATED NOTE		02/17/2023	BOFAMLSEC		1,964,920	2,000,000	1,998,540	1,999,712	.0	100	.0	100	.0	1,999,811	.0	(34,891)	(34,891)	.41,067	08/26/2024	2.A FE
..06406Y-AA-0	Bank of New York Mellon -SUBORDINATED		03/28/2023	JANE		1,796,080	2,000,000	2,000,000	2,000,000	.0	.0	.0	.0	.0	2,000,000	.0	(203,920)	(203,920)	.39,783	08/23/2029	1.F FE
..06744D-AA-7	Barclays Mortgage Loan T-BARC 2022-NQM1		03/01/2023	PAYDOWN		30,989	30,989	30,411	30,453	.0	536	.0	536	.0	30,989	.0	.0	.0	.239	07/01/2052	1.A FE
..06744D-AB-5	Barclays Mortgage Loan T-BARC 2022-NQM1		03/01/2023	PAYDOWN		30,989	30,989	29,814	29,853	.0	1,136	.0	1,136	.0	30,989	.0	.0	.0	.239	07/01/2052	1.C FE
..07384M-S7-8	Bear Stearns ARM Trust 2-BSARM 2004-5 2A		03/01/2023	PAYDOWN		1,940	1,940	1,948	1,939	.0	.1	.0	.1	.0	1,940	.0	.0	.0	.15	07/01/2034	3.B FM
..07384Y-KF-2	Bear Stearns Asset Backe-BSABS 2003-AC4		03/01/2023	PAYDOWN		19,497	19,497	19,704	19,281	.0	216	.0	216	.0	19,497	.0	.0	.0	.207	09/01/2033	1.A FM
..07386Y-AH-9	Bear Stearns ALT-A Trust-BALTA 2007-1 21		03/01/2023	PAYDOWN		12,090	10,943	5,596	6,322	.0	5,939	(588)	6,527	.0	12,090	.0	.0	.0	.200	01/01/2047	1.A FM
..09256B-AD-9	Blackstone Holdings Fina-SENIOR UNSECURE		02/15/2023	MATURITY	3,000,000		3,000,000	3,124,710	3,001,884	.0	(1,884)	.0	(1,884)	.0	3,000,000	.0	.0	.0	.71,250	02/15/2023	1.E FE
..09748R-AA-6	Bojangles Issuer LLC-BOJA 2020-1A A2		01/20/2023	PAYDOWN		6,250	6,250	6,250	6,250	.0	.0	.0	.0	.0	6,250	.0	.0	.0	.60	10/20/2050	2.B FE
..10569J-AB-6	BRAVO Residential Fundin-BRAVO 2022-NM3		03/01/2023	PAYDOWN		31,901	31,901	31,796	31,796	.0	105	.0	105	.0	31,901	.0	.0	.0	.426	07/01/2062	1.C FE
..12327F-AA-5	Business Jet Securities -BJETS 2020-1A A		03/15/2023	PAYDOWN		247,683	247,683	247,680	247,681	.0	.2	.0	.2	.0	247,683	.0	.0	.0	.998	11/15/2035	1.F FE
..12529J-AA-8	CFMT 2020-HB4 LLC-CFMT 2020-HB4 A		03/25/2023	PAYDOWN		260,812	260,812	260,812	259,389	.0	1,422	.0	1,422	.0	260,812	.0	.0	.0	.605	12/26/2030	1.A FE
..125431-AH-9	CHL Mortgage Pass-Through-CIHL 2006-HYB4		03/01/2023	PAYDOWN		872	872	853	845	.0	327	.0	327	.0	872	.0	.0	.0	.5	06/01/2036	1.A FM
..12544H-BF-6	CHL Mortgage Pass-Through-CIHL 2007-HY7 A		03/01/2023	PAYDOWN		221	217	271	367	.0	(148)	.0	(148)	.0	221	.0	.0	.0	.2	11/01/2037	1.A FM
..12563L-AS-6	CLI Funding VI LLC-2020-3A A		03/18/2023	PAYDOWN		28,333	28,333	28,327	28,328	.0	.5	.0	.5	.0	28,333	.0	.0	.0	.101	10/18/2045	1.F FE
..12564E-AA-0	CIM Trust 2021-J2-CIM 2021-J2 A1		03/01/2023	PAYDOWN		27,542	27,542	27,852	27,841	.0	(299)	.0	(299)	.0	27,542	.0	.0	.0	.172	04/01/2051	1.A
..12564K-AA-6	CIM Trust 2021-J1-CIM 2021-J1 A1		03/01/2023	PAYDOWN		18,758	18,758	19,251	19,232	.0	(473)	.0	(473)	.0	18,758	.0	.0	.0	.112	03/01/2051	1.A
..12566U-AE-4	CitiMortgage Alternative-CMALT 2007-A2 1		03/01/2023	PAYDOWN		1,683	1,759	1,634	1,682	.0	.72	(108)	180	.0	1,683	.0	.0	.0	.18	02/01/2037	3.A FM
..12566U-AN-4	CitiMortgage Alternative-CMALT 2007-A2 1		03/01/2023	PAYDOWN		5,889	6,156	4,878	5,068	.0	974	.0	974	.0	5,889	.0	.0	.0	.62	02/01/2037	1.A FM

STATEMENT AS OF MARCH 31, 2023 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..12625U-BF-9	COMM 2013-CCRE9 Mortgage-COMM 2013-CR9 A		03/01/2023	PAYDOWN		1,992,223	1,992,223	2,066,862	1,995,514	0	(3,291)	0	(3,291)	0	1,992,223	0	0	0	16,318	07/01/2045	1.A
..12628L-AD-2	CSAB Mortgage-Backed Tru-CSAB 2006-4 A2A		03/01/2023	PAYDOWN		6,769	6,769	1,657	1,680	0	5,088	0	5,088	0	6,769	0	0	0	10	12/01/2036	1.A FM
..12632Q-AW-3	COMM 2014-CCRE18 Mortgag-COMM 2014-CR18		01/01/2023	PAYDOWN		454,396	454,396	458,920	454,759	0	(363)	0	(363)	0	454,396	0	0	0	1,344	07/01/2047	1.A
..12638P-AB-5	CSMC Mortgage-Backed Tru-CSMC 2007-3 1A1		03/01/2023	PAYDOWN		4,962	4,962	1,711	1,728	0	3,233	0	3,233	0	4,962	0	0	0	16	04/01/2037	1.A FM
..12641T-AB-2	CSMC Series 2009-SR-CSMC 2009-SR 1A2		03/01/2023	PAYDOWN		10,169	10,169	7,752	7,863	0	2,306	0	2,306	0	10,169	0	0	0	65	06/01/2036	1.A FM
..12646U-AK-4	CSMC Trust 2013-IVR1-CSMC 2013-IVR1 A2		03/01/2023	PAYDOWN		7,785	7,785	7,279	7,335	0	450	0	450	0	7,785	0	0	0	47	03/01/2043	1.A
..12646W-AH-7	CSMC Trust 2013-IVR2-CSMC 2013-IVR2 A2		03/01/2023	PAYDOWN		5,827	5,827	5,445	5,475	0	352	0	352	0	5,827	0	0	0	36	04/01/2043	1.A
..12647P-AK-4	CSMC Trust 2013-7-CSMC 2013-7 A6		03/01/2023	PAYDOWN		6,893	6,893	6,643	6,656	0	237	0	237	0	6,893	0	0	0	50	08/01/2043	1.A
..126650-AW-0	CVS Pass-Through Trust-FIRST LIEN		03/10/2023	SINKING PAYMENT		26,079	26,079	26,079	26,080	0	(1)	0	(1)	0	26,079	0	0	0	231	01/11/2027	2.B
..126670-JP-4	CHL Mortgage Pass-Through-CIHL 2005-HYB9		03/01/2023	PAYDOWN		6,555	6,625	5,173	5,451	0	1,161	0	1,161	0	6,555	0	0	0	42	02/01/2036	1.A FM
..126670-NY-0	CWABS Asset-Backed Certi-CIWL 2005-16 2AF		03/01/2023	PAYDOWN		8,257	8,257	7,908	10,550	0	(2,294)	0	(2,294)	0	8,257	0	0	0	91	05/01/2036	1.A FM
..12667F-4N-2	Alternative Loan Trust 2-CWALT 2005-7CB		03/01/2023	PAYDOWN		5,757	5,763	4,948	4,952	0	810	0	810	0	5,757	0	0	0	56	03/01/2038	1.A FM
..12667F-5E-1	Alternative Loan Trust 2-CWALT 2005-6CB		03/01/2023	PAYDOWN		5,656	5,686	5,216	5,072	0	611	0	611	0	5,656	0	0	0	53	04/01/2035	1.A FM
..12667G-AC-7	Alternative Loan Trust 2-CWALT 2005-13CB		03/01/2023	PAYDOWN		3,814	3,766	3,447	3,353	0	418	0	418	0	3,814	0	0	0	32	05/01/2035	1.A FM
..12668A-PC-3	Alternative Loan Trust 2-CWALT 2005-54CB		03/01/2023	PAYDOWN		8,991	6,800	5,533	5,788	0	1,371	0	1,371	0	8,991	0	0	0	48	11/01/2035	1.A FM
..126694-AF-2	CHL Mortgage Pass-Through-CIHL 2006-HYB3		03/01/2023	PAYDOWN		3,056	3,022	2,902	2,980	0	(168)	0	(168)	0	3,056	0	0	0	52	05/01/2036	1.A FM
..126694-CS-5	CHL Mortgage Pass-Through-CIHL 2005-21 A1		03/01/2023	PAYDOWN		10,902	11,164	9,031	8,922	0	2,194	0	2,194	0	10,902	0	0	0	100	10/01/2035	4.C FM
..126694-D5-4	CHL Mortgage Pass-Through-CIHL 2006-HYB2		03/01/2023	PAYDOWN		39,903	73,333	64,232	58,788	0	10,432	0	10,432	0	39,903	0	0	0	377	04/01/2036	1.A FM
..126694-D7-0	CHL Mortgage Pass-Through-CIHL 2006-HYB2		03/01/2023	PAYDOWN		1,086	1,086	991	1,109	0	(24)	0	(24)	0	1,086	0	0	0	6	04/01/2036	3.A FM
..126694-LC-0	CHL Mortgage Pass-Through-CIHL 2005-24 A3		03/01/2023	PAYDOWN		2,368	2,372	1,810	1,842	0	520	0	520	0	2,368	0	0	0	25	11/01/2035	5.A FM
..12669D-US-5	CHL Mortgage Pass-Through-CIHL 2002-39 A1		03/01/2023	PAYDOWN		1,243	1,243	1,230	1,210	0	0	0	0	0	1,210	33	33	0	12	02/01/2033	1.A FM
..12669F-V8-3	CHL Mortgage Pass-Through-CIHL 2004-HYB4		01/01/2023	PAYDOWN		104	104	104	104	0	0	0	0	0	104	0	0	0	0	09/01/2034	1.A FM
..12669G-3S-8	CHL Mortgage Pass-Through-CIHL 2005-16 A2		03/01/2023	PAYDOWN		796	778	629	617	0	165	0	165	0	796	0	0	0	7	09/01/2035	3.B FM
..12669G-4K-4	CHL Mortgage Pass-Through-CIHL 2005-13 J1A		03/01/2023	PAYDOWN		1,722	1,723	1,410	1,401	0	321	0	321	0	1,722	0	0	0	16	09/01/2035	1.A FM
..12669G-R4-5	CHL Mortgage Pass-Through-CIHL 2005-15 A8		03/01/2023	PAYDOWN		341	341	215	212	0	129	0	129	0	341	0	0	0	3	08/01/2035	1.A FM
..14576A-AA-0	Cars Net Lease Mortgage -CARM 2020-1A A1		03/15/2023	PAYDOWN		2,500	2,500	2,499	2,499	0	1	0	1	0	2,500	0	0	0	8	12/15/2050	1.A FE
..14913R-2Y-2	Caterpillar Financial Se-SENIOR UNSECURE		02/17/2023	VARIOUS		2,202,498	2,200,000	2,197,184	2,197,220	0	54	0	54	0	2,197,273	0	5,225	5,225	27,331	01/17/2025	1.F FE
..152314-KJ-8	Centex Home Equity Loan -CXHE 2004-C AF5		03/01/2023	PAYDOWN		25,451	25,451	25,387	25,353	0	97	0	97	0	25,451	0	0	0	321	06/01/2034	1.A FM
..161546-CW-4	Chase Funding Trust Seri-CFAB 2002-3 1A5		03/01/2023	PAYDOWN		7,777	7,777	7,777	7,758	0	19	0	19	0	7,777	0	0	0	119	06/01/2032	1.A FM
..16162W-PV-5	Chase Mortgage Finance T-CHASE 2005-A2 1		03/01/2023	PAYDOWN		912	912	784	669	0	243	0	243	0	912	0	0	0	9	01/01/2036	1.A FM
..16163C-AG-7	Chase Mortgage Finance T-CHASE 2006-A1 2		03/01/2023	PAYDOWN		4,703	5,579	4,116	4,412	0	940	0	940	0	4,703	0	0	0	58	09/01/2036	1.A FM
..16165M-AG-3	ChaseFlex Trust Series 2-CFKX 2006-2 A5		03/01/2023	PAYDOWN		4,913	5,971	5,653	5,630	0	275	0	275	0	4,913	0	0	0	60	09/01/2036	1.A FM
..172967-KU-4	Citigroup Inc-SUBORDINATED		03/30/2023	VARIOUS		7,527,030	8,000,000	7,911,940	7,952,667	0	1,719	0	1,719	0	7,954,385	0	(427,355)	(427,355)	226,646	07/25/2028	2.B FE
..17307G-ED-6	Citigroup Mortgage Loan -CMLTI 2004-HYB2		03/01/2023	PAYDOWN		2,022	2,022	1,828	1,828	0	194	0	194	0	2,022	0	0	0	17	03/01/2034	1.A FM
..17312H-AF-6	Citicorp Residential Mor-CRMSI 2007-2 A6		03/01/2023	PAYDOWN		108	108	104	106	0	2	0	2	0	108	0	0	0	1	06/01/2037	1.A FM
..17315S-AF-8	Citigroup Mortgage Loan -CMLTI 2009-9 2A		03/01/2023	PAYDOWN		54	54	41	49	0	5	0	5	0	54	0	0	0	0	11/01/2035	1.A FM
..17323M-AE-5	Citigroup Mortgage Loan -CMLTI 2015-A B3		03/01/2023	PAYDOWN		42,027	42,027	38,192	39,139	0	2,888	0	2,888	0	42,027	0	0	0	446	06/01/2058	1.A FE
..174610-AW-5	Citizens Financial Group-SUBORDINATED		03/22/2023	GOLDMAN		4,335,900	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	(1,664,100)	(1,664,100)	76,502	09/30/2032	2.B FE
..19421U-AA-2	College Ave Student Loan-CASL 2019-A A1		03/27/2023	PAYDOWN		25,697	25,697	25,572	25,697	0	0	0	0	0	25,697	0	0	0	127	12/28/2048	1.A FE
..19685G-AA-4	COLT Funding LLC-COLT 2022-4 A1		03/01/2023	PAYDOWN		139,101	139,101	136,145	136,397	0	2,703	0	2,703	0	139,101	0	0	0	1,069	03/01/2067	1.A FE
..19687Y-AA-3	COLT 2020-RPL1 Trust-COLT 2020-RPL1 A1		03/01/2023	PAYDOWN		38,977	38,977	38,977	38,976	0	1	0	1	0	38,977	0	0	0	92	01/01/2065	1.A FE
..20267U-AA-7	COMMONBOND STUDENT LOAN -SERIES 16-B CLA		03/25/2023	PAYDOWN		12,019	12,019	12,015	12,016	0	3	0	3	0	12,019	0	0	0	52	10/25/2040	1.A FE
..212168-AA-6	Continental Wind LLC-FIRST LIEN		02/28/2023	SINKING PAYMENT		48,238	48,238	48,238	48,238	0	0	0	0	0	48,238	0	0	0	1,447	02/28/2033	2.B FE
..21872M-AA-0	CoreVest American Financ-CAFL 2018-2 A		03/01/2023	PAYDOWN		157,882	157,882	157,881	157,875	0	7	0	7	0	157,882	0	0	0	1,227	11/01/2052	1.A FE
..22541Q-FV-9	CSFB MORTGAGE-BACKED PAS-CSFB 2003-17 1A		03/01/2023	PAYDOWN		1,243	1,243	1,252	1,239	0	4	0	4	0	1,243	0	0	0	12	06/01/2033	3.A FM
..22541S-PJ-1	CSFB Mortgage-Backed Tru-CSFB 2004-AR6 C		03/27/2023	PAYDOWN		2,803	2,803	2,228	2,494	0	310	0	310	0	2,803	0	0	0	18	10/25/2034	1.A FM

STATEMENT AS OF MARCH 31, 2023 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..225458-2Y-3	Credit Suisse First Bost-CSFB 2005-8 9A1		02/01/2023	PAYDOWN		560	560	473	481	0	76	(12)	88	0	560	0	0	0	4	09/01/2035	3.A FM
..225458-L5-5	Credit Suisse First Bost-CSFB 2005-7 1A1		03/01/2023	PAYDOWN		513	513	497	471	0	42	0	42	0	513	0	0	0	4	08/01/2035	3.C FM
..225470-VF-7	CSMC Mortgage-Backed Tru-CSMC 2006-1 3A1		01/01/2023	PAYDOWN		17,211	17,211	10,794	10,793	0	6,418	0	6,418	0	17,211	0	0	0	82	02/01/2036	1.A FM
..22944P-AA-5	CSMC Trust 2013-TH1-CSMC 2013-TH1 A1		03/01/2023	PAYDOWN		3,056	3,056	2,744	2,727	0	329	0	329	0	3,056	0	0	0	16	02/01/2043	1.A
..233046-AF-8	DNKN 2017-1A A211		02/20/2023	PAYDOWN		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	101	11/20/2047	2.B FE
..233046-AM-3	DB Master Finance LLC-DNKN 2019-1AW A23W		02/20/2023	PAYDOWN		8,125	8,125	8,245	8,207	0	(82)	0	(82)	0	8,125	0	0	0	81	05/20/2049	1.C FE
..24763L-FN-5	Delta Funding Home Equit-DELHE 1999-2 A7		03/01/2023	PAYDOWN		25	25	25	25	0	0	0	0	0	25	0	0	0	0	08/01/2030	1.A FM
..251510-DQ-3	Deutsche Alt-A Securitie-DBALT 2005-2 2A		03/25/2023	VARIOUS		6,095	6,095	5,227	6,095	0	0	0	0	0	6,095	0	0	0	28	03/25/2023	1.A FM
..25755T-AE-0	DOMINOS PIZZA MASTER ISS-SERIES 2015-1A		01/25/2023	PAYDOWN		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	56	10/25/2045	2.A FE
..25755T-AH-3	DOMINOS PIZZA MASTER ISS-SERIES 17-1A CL		01/25/2023	PAYDOWN		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	77	07/25/2047	2.A FE
..25755T-AL-4	Domino's Pizza Master Is-DPABS 2019-1A A		01/25/2023	PAYDOWN		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	34	10/25/2049	2.A FE
..25755T-AM-2	Domino's Pizza Master Is-DPABS 2019-1AW		01/25/2023	PAYDOWN		8,750	8,750	8,754	8,754	0	(4)	0	(4)	0	8,750	0	0	0	70	10/25/2049	1.C FE
..26078J-AD-2	DowDuPont Inc-SENIOR UNSECURED		02/09/2023	JANE		2,001,860	2,000,000	2,000,000	2,000,009	0	(9)	0	(9)	0	2,000,000	0	1,860	1,860	22,313	11/15/2028	2.A FE
..26209X-AC-5	DRIVEN BRANDS FUNDING LL-HONK 2020-2A A2		01/20/2023	PAYDOWN		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	20	01/20/2051	2.C FE
..26875P-AK-7	EOG Resources Inc-SENIOR UNSECURED NOTE		03/15/2023	MATURITY		1,000,000	1,000,000	993,810	999,845	0	155	0	155	0	1,000,000	0	0	0	13,125	03/15/2023	1.G FE
..28852L-AA-1	Ellington Clo III Ltd-EQLO 2018-3A A1		01/20/2023	PAYDOWN		36,539	36,539	36,539	36,743	0	(204)	0	(204)	0	36,539	0	0	0	550	07/20/2030	1.A FE
..28852L-AN-3	Ellington Clo III Ltd-EQLO 2018-3A A2R		01/20/2023	PAYDOWN		58,462	58,462	58,462	58,462	0	0	0	0	0	58,462	0	0	0	895	07/20/2030	1.A FE
..28932M-AA-3	Elm Road Generating Stat-SECURED NOTE		02/11/2023	SINKING PAYMENT		56,839	56,839	56,839	56,841	0	(2)	0	(2)	0	56,839	0	0	0	1,480	02/11/2030	1.F FE
..30260G-AA-4	FCI Funding 2021-1 LLC-FCITL 2021-1A A		03/15/2023	PAYDOWN		165,288	165,288	165,281	165,284	0	4	0	4	0	165,288	0	0	0	265	04/15/2033	1.A FE
..30291J-AJ-2	FREMIF 2013-K29 Mortgage -FREMIF 2013-K29		03/01/2023	PAYDOWN		84,037	84,037	73,505	83,117	0	920	0	920	0	84,037	0	0	0	525	05/01/2046	1.A
..31677A-AB-0	Fifth Third Bank/Cincinn-SUBORDINATED		03/29/2023	GOLDMAN		1,791,180	2,000,000	1,998,020	1,999,305	0	104	0	104	0	1,999,409	0	(208,229)	(208,229)	41,922	03/15/2026	2.A FE
..32010L-AN-4	First Eagle Commercial L-NWSTR 2016-1A A		01/25/2023	PAYDOWN		199,997	199,997	199,997	199,994	0	13	0	13	0	199,997	0	0	0	1,306	01/25/2032	1.A FE
..32027L-AE-5	First Franklin Mortgage -FFML 2006-FF14		03/27/2023	PAYDOWN		10,339	10,339	9,234	10,253	0	86	0	86	0	10,339	0	0	0	92	10/25/2036	1.A FM
..32051G-XQ-3	First Horizon Mortgage P-FHASI 2005-AR5		03/01/2023	PAYDOWN		2,169	2,170	1,970	1,816	0	354	0	354	0	2,169	0	0	0	16	11/01/2035	1.A FM
..32051G-XV-2	First Horizon Mortgage P-FHASI 2005-AR5		03/01/2023	PAYDOWN		1,991	1,991	1,862	1,991	0	129	0	129	0	1,991	0	0	0	14	11/01/2035	1.A FM
..32052D-AG-6	First Horizon Alternativ-FHAMS 2006-FA8		03/01/2023	PAYDOWN		554	448	353	33	0	437	0	437	0	554	0	0	0	4	02/01/2037	1.A FM
..337915-AA-0	FIRSTMERIT CORP SUB NT		02/04/2023	MATURITY		1,000,000	1,000,000	999,680	1,000,000	0	0	0	0	0	1,000,000	0	0	0	21,750	02/04/2023	2.A FE
..33830J-AA-3	Five Guys Funding LLC-GUY5 2017-1A A2		01/25/2023	PAYDOWN		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	29	07/25/2047	2.C FE
..35041J-AA-3	Foundation Finance Trust-FFIN 2019-1A A		03/15/2023	PAYDOWN		27,430	27,430	27,425	27,234	0	196	0	196	0	27,430	0	0	0	171	11/15/2034	1.A FE
..361448-AQ-6	GATX CORP-SENIOR UNSECURED NOTE		03/30/2023	MATURITY		1,000,000	1,000,000	988,940	999,633	0	367	0	367	0	1,000,000	0	0	0	19,500	03/30/2023	2.B FE
..36197X-AK-0	GS Mortgage Securities T-GSMS 2013-GC12		03/01/2023	PAYDOWN		4,195,311	4,195,311	3,974,977	4,173,637	0	21,674	0	21,674	0	4,195,311	0	0	0	23,066	06/01/2046	1.A
..3622EB-AB-1	GSAA Home Equity Trust 2-GSAA 2006-15 AF		03/01/2023	PAYDOWN		2,054	2,054	1,294	571	0	1,483	0	1,483	0	2,054	0	0	0	6	09/01/2036	1.A FM
..362341-AA-4	GSR Mortgage Loan Trust -GSR 2006-AR1 2A		03/01/2023	PAYDOWN		1,622	1,583	1,514	1,565	0	20	0	20	0	1,622	0	0	0	8	01/01/2036	1.A FM
..362341-SG-5	GSR MORTGAGE LOAN TRUST-SERIES 2005-AR6		03/01/2023	PAYDOWN		20,059	20,100	18,215	18,244	0	(4)	0	(4)	0	20,059	0	0	0	138	09/01/2035	1.A FM
..36242D-FS-7	GSR Mortgage Loan Trust -GSR 2004-11 2A1		03/01/2023	PAYDOWN		1,984	1,984	1,995	1,984	0	0	0	0	0	1,984	0	0	0	13	09/01/2034	1.A FM
..36242D-PG-2	GSR Mortgage Loan Trust -GSR 2004-14 3A2		03/01/2023	PAYDOWN		4,564	4,564	4,489	4,520	0	44	0	44	0	4,564	0	0	0	29	12/01/2034	1.A FM
..36242D-VA-8	GSR Mortgage Loan Trust -GSR 2005-1F 1A6		03/01/2023	PAYDOWN		2,980	2,980	2,933	2,988	0	88	0	88	0	2,980	0	0	0	28	02/01/2035	1.G FM
..36298G-AA-7	GSPA Monetization Trust-SECURED		03/09/2023	SINKING PAYMENT		31,774	31,774	32,494	32,081	0	(307)	0	(307)	0	31,774	0	0	0	341	10/09/2029	2.A FE
..38141G-RD-8	GOLDMAN SACHS GROUP INC-SR UNSECURED		01/22/2023	MATURITY		700,000	700,000	697,788	699,974	0	26	0	26	0	700,000	0	0	0	12,688	01/22/2023	2.A FE
..39678W-AA-6	Greenwich Capital Struct-GCSP 2005-1 A1		03/01/2023	PAYDOWN		3,305	3,305	3,288	3,358	0	(53)	0	(53)	0	3,305	0	0	0	35	09/01/2034	1.A FM
..411707-AH-5	Hardee's Funding LLC-HNGRY 2020-1A A2		03/20/2023	PAYDOWN		3,250	3,250	3,250	3,250	0	0	0	0	0	3,250	0	0	0	32	12/20/2050	2.B FE
..42770Q-AA-0	HERO Funding Trust 2014-HERO 2014-2A A		03/20/2023	PAYDOWN		8,694	8,694	8,688	8,692	0	3	0	3	0	8,694	0	0	0	173	09/21/2040	1.A FE
..42770R-AA-8	HERO Funding Trust 2014-HERO 2014-1A A		03/20/2023	PAYDOWN		6,932	6,932	6,935	6,935	0	(3)	0	(3)	0	6,932	0	0	0	165	09/20/2038	1.A FE
..437076-BM-3	Home Depot Inc/The-SENIOR UNSECURED		02/09/2023	U. S. BANCORP		2,866,710	3,000,000	2,861,490	2,865,310	0	4,202	0	4,202	0	2,869,512	0	(2,802)	(2,802)	32,250	04/01/2026	1.F FE
..43741B-AA-7	HomeBanc Mortgage Trust -HMBT 2007-1 11A		01/25/2023	PAYDOWN		465	472	469	446	0	25	0	25	0	465	0	0	0	0	04/01/2047	1.A FM
..44329H-AG-9	HP Communities LLC-FIRST LIEN		03/15/2023	MATURITY		188,378	188,378	182,215	188,244	0	134	0	134	0	188,378	0	0	0	4,728	03/15/2023	1.C FE

STATEMENT AS OF MARCH 31, 2023 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..45254N-MZ-7	Impac CMB Trust Series 2-1MM 2005-2 1A2		03/27/2023	PAYDOWN		5,611	5,611	4,713	5,257	0	354	0	354	0	5,611	0	0	0	66	04/25/2035	1.A FM
..45254N-NT-0	Impac CMB Trust Series 2-1MM 2005-3 M1		03/27/2023	PAYDOWN		635	635	308	489	0	(11)	0	(11)	0	635	0	0	0	7	08/25/2035	5.A FM
..45687A-AJ-1	Trane Technologies Globa-SENIOR UNSECURE		03/20/2023	CALL 100		3,000,000	3,000,000	2,994,450	2,999,659	0	24	0	24	0	2,999,683	0	317	317	33,646	06/15/2023	2.B FE
..46187X-AA-3	Invitation Homes 2018-SF-IHSFR 2018-SFR4		03/17/2023	PAYDOWN		22,654	22,654	20,502	22,654	0	0	0	0	0	22,654	0	0	0	209	01/17/2038	1.A FE
..46616M-AA-8	J G WENTWORTH RECV XXII-ASSET BKD NT 10-		03/15/2023	PAYDOWN		8,860	8,860	8,858	8,824	0	36	0	36	0	8,860	0	0	0	56	12/15/2048	1.A FE
..46616P-AA-1	JGIWPT XXIII LLC-HENDR 2011-1A A		03/15/2023	PAYDOWN		18,299	18,299	18,295	18,295	0	5	0	5	0	18,299	0	0	0	127	10/15/2056	1.A FE
..46617A-AA-3	JGIWPT XXVII LLC-ASSET BKD SERIES 2012-3		03/15/2023	PAYDOWN		33,279	33,279	32,945	32,971	0	308	0	308	0	33,279	0	0	0	123	09/15/2065	1.A FE
..46617F-AA-2	JGIWPT XXVIII LLC-HENDR 2013-1A A		03/15/2023	PAYDOWN		11,977	11,977	11,968	11,967	0	10	0	10	0	11,977	0	0	0	64	04/15/2067	1.A FE
..46617J-AA-4	JGIWPT XXIX LLC-HENDR 2013-2A A		03/15/2023	PAYDOWN		26,361	26,361	26,355	26,361	0	0	0	0	0	26,361	0	0	0	181	03/15/2062	1.A FE
..46617A-AA-3	JGIWPT XXX LLC-HENDR 2013-3A A		03/15/2023	PAYDOWN		26,105	26,105	26,084	26,087	0	19	0	19	0	26,105	0	0	0	204	01/17/2073	1.A FE
..46617T-AA-2	JGIWPT XXXI LLC-ASSET BKD SERIES 2014-1 C		03/15/2023	PAYDOWN		12,985	12,985	12,978	12,978	0	8	0	8	0	12,985	0	0	0	82	03/15/2063	1.A FE
..46618A-AA-2	JGIWPT XXXII LLC-ASSET BKD SERIES 2014-2		03/15/2023	PAYDOWN		94,893	94,893	94,133	94,242	0	651	0	651	0	94,893	0	0	0	383	01/17/2073	1.A FE
..46618H-AA-7	J G WENTWORTH XXXIII LLC-ASSET BKD SER 2		03/15/2023	PAYDOWN		39,494	39,494	39,590	39,582	0	(88)	0	(88)	0	39,494	0	0	0	205	06/15/2077	1.A FE
..46618L-AA-8	J G WENTWORTH XXXIV LLC-ASSET BKD SER 20		03/15/2023	PAYDOWN		57,285	57,285	56,775	57,132	0	153	0	153	0	57,285	0	0	0	310	09/15/2072	1.A FE
..46619R-AA-4	J G WENTWORTH XXXV LLC-ASSET BKD NT 15-		03/15/2023	PAYDOWN		20,853	20,853	20,894	20,886	0	(33)	0	(33)	0	20,853	0	0	0	133	03/15/2058	1.A FE
..46620J-AA-9	J.G. Wentworth XXXVIII L-HENDR 2017-1A A		03/15/2023	PAYDOWN		4,181	4,181	4,178	4,177	0	4	0	4	0	4,181	0	0	0	16	08/16/2060	1.A FE
..466247-PP-0	JP Morgan Mortgage Trust-JPMMT 2005-A4 2		03/01/2023	PAYDOWN		1,920	1,920	1,704	1,829	0	91	0	91	0	1,920	0	0	0	10	07/01/2035	1.A FM
..46627M-AD-9	JP Morgan Alternative Lo-JPALT 2005-S1 1		02/01/2023	PAYDOWN		(386)	0	552	0	0	6,975	(325)	7,300	0	(386)	0	0	0	28	12/01/2035	1.A FM
..46627M-CY-1	JP Morgan Alternative Lo-JPALT 2006-A1 3		03/01/2023	PAYDOWN		23,647	23,647	18,492	18,484	0	5,163	0	5,163	0	23,647	0	0	0	190	03/01/2036	1.A FM
..46627M-EC-7	JP Morgan Alternative Lo-JPALT 2006-S1 1		03/01/2023	PAYDOWN		5,340	5,340	4,979	3,189	0	2,151	0	2,151	0	5,340	0	0	0	60	03/01/2036	1.A FM
..46627M-EJ-2	JP Morgan Alternative Lo-JPALT 2006-S1 1		03/01/2023	PAYDOWN		7,527	7,628	5,216	5,222	0	2,375	0	2,375	0	7,527	0	0	0	83	03/01/2036	4.B FM
..46628L-AB-4	JP Morgan Mortgage Trust-JPMMT 2006-A4 1		03/01/2023	PAYDOWN		619	619	493	291	0	327	0	327	0	619	0	0	0	4	06/01/2036	1.A FM
..46630P-AP-0	JP Morgan Mortgage Trust-JPMMT 2007-A2 3		03/01/2023	PAYDOWN		65	65	62	48	0	16	0	16	0	65	0	0	0	0	04/01/2037	1.A FM
..46630W-AB-6	JP Morgan Mortgage Trust-JPMMT 2007-S2 1		01/01/2023	PAYDOWN		176	176	97	97	0	79	0	79	0	176	0	0	0	1	06/01/2037	5.A FM
..46630W-AL-4	JP Morgan Mortgage Trust-JPMMT 2007-S2 1		03/01/2023	PAYDOWN		906	906	499	500	0	404	(27)	431	0	906	0	0	0	6	06/01/2037	4.C FM
..46631N-AA-7	JP Morgan Mortgage Trust-JPMMT 2007-S3 1		02/01/2023	PAYDOWN		7,060	7,060	4,515	4,462	0	2,598	0	2,598	0	7,060	0	0	0	96	08/01/2037	4.C FM
..46631N-DT-3	JP Morgan Mortgage Trust-JPMMT 2007-S3 1		03/01/2023	PAYDOWN		1,058	4,678	2,756	2,710	0	475	0	475	0	1,058	0	0	0	84	08/01/2037	1.A FM
..46632T-AA-3	JP Morgan Mortgage Trust-JPMMT 2008-R2 1		03/01/2023	PAYDOWN		7,005	7,005	5,543	6,401	0	604	0	604	0	7,005	0	0	0	48	07/01/2037	1.A FM
..46634D-AX-6	JP Morgan Resecuritizati-JPMRR 2010-1 3A		03/01/2023	PAYDOWN		2,080	4,952	2,339	2,872	0	579	0	579	0	2,080	0	0	0	50	04/01/2037	1.A FM
..46635B-AD-3	JP Morgan Resecuritizati-JPMRR 2010-7 1A		03/01/2023	PAYDOWN		13,247	13,247	9,316	10,893	0	2,354	0	2,354	0	13,247	0	0	0	117	03/01/2039	1.A FM
..46636S-AD-5	Jack in the Box Funding -JACK 2022-1A A2		02/25/2023	PAYDOWN		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	215	02/26/2052	2.B FE
..46639J-AE-0	JP Morgan Chase Commerci-JPMCC 2013-C10		01/01/2023	PAYDOWN		483,548	483,548	449,926	483,548	0	0	0	0	0	483,548	0	0	0	911	12/01/2047	1.A
..46639J-AQ-0	JP Morgan Chase Commerci-JPMCC 2013-LC11		03/01/2023	PAYDOWN		506,044	506,044	471,886	505,296	0	748	0	748	0	506,044	0	0	0	3,219	04/01/2046	1.A
..46651G-AC-3	JP Morgan Mortgage Trust-JPMMT 2019-7 A3		03/01/2023	PAYDOWN		1,988	1,988	2,015	2,015	0	(27)	0	(27)	0	1,988	0	0	0	7	02/01/2050	1.A
..472320-AA-8	Jefferies Resecuritizati-JMAC 2008-R1 A		03/27/2023	PAYDOWN		4,876	6,977	6,432	6,484	0	381	0	381	0	4,876	0	0	0	139	06/25/2047	1.A FM
..472321-AD-0	Jefferies Resecuritizati-JMAC 2008-R2 2A		03/01/2023	PAYDOWN		5,091	5,091	2,197	3,700	0	1,391	0	1,391	0	5,091	0	0	0	54	01/01/2037	1.A FM
..472321-AJ-7	Jefferies Resecuritizati-JMAC 2008-R2 3A		03/01/2023	PAYDOWN		10,509	10,509	8,311	10,509	0	0	0	0	0	10,509	0	0	0	68	01/01/2039	1.A FM
..47760Q-AB-9	Jimmy Johns Funding LLC-JIMMY 2017-1A A2		01/30/2023	PAYDOWN		2,000	2,000	2,000	2,000	0	0	0	0	0	2,000	0	0	0	24	07/30/2047	2.B FE
..48669R-AA-9	Great Lakes Kcap F3c Sen-KCAP 2017-1A A		03/20/2023	PAYDOWN		309,310	309,310	309,342	311,558	0	(2,248)	0	(2,248)	0	309,310	0	0	0	5,139	12/20/2029	1.A FE
..494550-BM-7	Kinder Morgan Energy Par-SENIOR UNSECURE		02/15/2023	MATURITY		1,000,000	1,000,000	995,980	999,921	0	79	0	79	0	1,000,000	0	0	0	17,250	02/15/2023	2.B FE
..50209T-AA-8	LMREC 2019-CRE3 Inc-LMREC 2019-CRE3 A		03/24/2023	PAYDOWN		300,965	300,965	300,965	300,965	0	0	0	0	0	300,965	0	0	0	4,083	12/22/2035	1.A FE
..50543L-AA-0	LABRADOR AVIATION FINANC-SERIES 2016-1A		03/15/2023	PAYDOWN		35,433	35,433	34,745	35,288	0	145	0	145	0	35,433	0	0	0	263	01/15/2042	3.A FE
..525221-GM-3	LEHMAN XS TRUST-SERIES 2005-9N CLASS 1A1		03/27/2023	PAYDOWN		49,432	49,432	42,156	45,025	0	408	0	408	0	49,432	0	0	0	365	02/25/2036	1.A FM
..525241-AL-9	Lehman XS Trust 2007-1-LXS 2007-1 WF1		03/01/2023	PAYDOWN		1,686	1,686	1,089	1,143	0	384	0	384	0	1,686	0	0	0	1	01/01/2037	1.A FM
..55266C-XM-3	West Loop BC-SUBORDINATED		03/01/2023	CALL 100		3,000,000	3,000,000	3,000,000	3,000,000	0	19	0	19	0	3,000,019	0	(19)	(19)	49,752	12/01/2027	1.G FE
..57643M-LZ-5	MASTR Asset Securitizati-MASTR 2006-1 1A		03/01/2023	PAYDOWN		273	273	203	203	0	70	0	70	0	273	0	0	0	2	05/01/2036	1.A FM

STATEMENT AS OF MARCH 31, 2023 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..57645T-AA-5	MASTR Adjustable Rate Mo-MARM 2007-HF2 A ....	.....	03/27/2023	PAYDOWN	.....	44,021	44,021	39,812	43,670	0	352	0	352	0	44,021	0	0	0	173	09/25/2037	1.A FM
..58549S-AA-2	Mello Mortgage Capital A-MELLO 2021-MTG1 ....	.....	03/01/2023	PAYDOWN	.....	62,489	62,489	63,257	63,255	0	(766)	0	(766)	0	62,489	0	0	0	390	04/01/2051	1.A
..59020U-W4-3	MERRILL LYNCH MORTGAGE I-SERIES 2005-A9C ....	.....	03/01/2023	PAYDOWN	.....	23,331	23,331	7,380	7,366	0	15,945	(21)	15,966	0	23,331	0	0	0	102	12/01/2035	1.A FM
..59748T-AA-7	MIDLAND COGEN VENTURE-SENIOR SECURED NOT ....	.....	03/15/2023	SINKING PAYMENT	.....	56,815	56,815	56,815	56,816	0	(1)	0	(1)	0	56,815	0	0	0	1,704	03/15/2025	3.A FE
..61690Q-AD-1	Morgan Stanley Bank of A-MSBAM 2015-C23	.....	01/01/2023	PAYDOWN	.....	33,335	33,335	34,674	33,672	0	(337)	0	(337)	0	33,335	0	0	0	96	07/01/2050	1.A
..61751D-AE-4	Morgan Stanley Mortgage -MSM 2006-17XS A	.....	03/01/2023	PAYDOWN	.....	3,244	3,244	1,026	1,038	0	2,205	0	2,205	0	3,244	0	0	0	11	10/01/2046	1.A FM
..61751M-AU-8	Morgan Stanley Mortgage -MSM 2007-10XS A	.....	03/01/2023	PAYDOWN	.....	33,791	33,791	30,781	30,732	0	3,059	0	3,059	0	33,791	0	0	0	132	02/01/2037	1.A FM
..61754P-AA-2	Morgan Stanley Mortgage -MSM 2007-8XS A1	.....	03/01/2023	PAYDOWN	.....	5,244	5,244	3,343	3,227	0	2,017	0	2,017	0	5,244	0	0	0	24	04/01/2037	1.A FM
..61915R-AB-2	MortgageIT Trust 2005-2-MHL 2005-2 1A2	.....	03/25/2023	PAYDOWN	.....	1,161	1,161	639	979	0	182	0	182	0	1,161	0	0	0	14	05/25/2035	1.A FM
..62942K-AA-4	NRP Mortgage Trust 2013--NRPMT 2013-1 A1	.....	03/01/2023	PAYDOWN	.....	20,426	20,426	19,507	19,678	0	748	0	748	0	20,426	0	0	0	166	07/01/2043	1.A FM
..62955M-AA-4	NRZ FHT Excess LLC-NZES 2020-FHT1 A	.....	03/25/2023	PAYDOWN	.....	46,281	46,281	46,280	46,272	0	9	0	9	0	46,281	0	0	0	322	11/25/2025	2.C FE
..62957H-AH-8	Nabors Industries Inc-SENIOR UNSECURED	.....	03/07/2023	CALL 102.25	.....	719,840	704,000	676,410	688,653	0	1,203	0	1,203	0	689,856	0	29,984	29,984	38,016	02/01/2025	4.A FE
..636180-BL-4	NATIONAL FUEL GAS CO-SENIOR UNSECURED NO ....	.....	03/01/2023	MATURITY	.....	1,400,000	1,400,000	1,396,262	1,399,882	0	118	0	118	0	1,400,000	0	0	0	26,250	03/01/2023	2.C FE
..64016N-AC-1	Neighborly Issuer 2022-1-NBLY 2022-1A A2	.....	01/30/2023	PAYDOWN	.....	17,500	17,500	17,500	17,500	0	0	0	0	0	17,500	0	0	0	162	01/30/2052	2.C FE
..643528-AB-8	New Century Alternative -NCAMT 2006-ALT1	.....	03/01/2023	PAYDOWN	.....	190	190	47	47	0	143	0	143	0	190	0	0	0	1	07/01/2036	1.A FM
..643529-AC-4	New Century Alternative -NCAMT 2006-ALT2	.....	03/01/2023	PAYDOWN	.....	1,283	1,283	251	255	0	1,027	0	1,027	0	1,283	0	0	0	3	10/01/2036	1.A FM
..643529-AD-2	New Century Alternative -NCAMT 2006-ALT2	.....	03/01/2023	PAYDOWN	.....	641	641	427	132	0	509	0	509	0	641	0	0	0	1	10/01/2036	1.A FM
..65535V-SJ-8	Nomura Asset Acceptance -NAA 2006-AP2 A2	.....	03/01/2023	PAYDOWN	.....	3,173	3,173	1,194	1,202	0	1,970	0	1,970	0	3,173	0	0	0	15	01/01/2036	1.A FM
..65538P-AA-6	Nomura Asset Acceptance -NAA 2007-1 1A1A	.....	03/01/2023	PAYDOWN	.....	5,168	3,930	3,907	1,999	0	2,492	0	2,492	0	5,168	0	0	0	26	03/01/2047	1.A FM
..65539C-AK-2	Nomura Resecuritization -NMRR 2011-4RA 1	.....	03/01/2023	PAYDOWN	.....	5,602	5,329	4,428	4,559	0	819	0	819	0	5,602	0	0	0	39	12/01/2036	1.A FM
..67098A-AM-1	OBX 2019-INV1 Trust-OBX 2019-INV1 A12	.....	02/01/2023	PAYDOWN	.....	20,764	20,764	18,999	19,285	0	1,480	0	1,480	0	20,764	0	0	0	186	11/01/2048	1.A
..67181D-AA-9	Oak Street Investment Gr-OAKIG 2020-1A A	.....	03/20/2023	PAYDOWN	.....	4,360	4,360	4,360	4,360	0	0	0	0	0	4,360	0	0	0	13	11/20/2050	1.A FE
..67181D-AB-7	Oak Street Investment Gr-SERIES 20-1A CL	.....	03/20/2023	PAYDOWN	.....	4,360	4,360	4,358	4,359	0	1	0	1	0	4,360	0	0	0	16	11/20/2050	1.A FE
..67190A-AA-4	Oak Street Investment Gr-OAKIG 2021-1A A	.....	03/20/2023	PAYDOWN	.....	6,352	6,352	6,351	6,351	0	1	0	1	0	6,352	0	0	0	15	01/20/2051	1.A FE
..67190A-AB-2	Oak Street Investment Gr-OAKIG 2021-1A A	.....	03/20/2023	PAYDOWN	.....	5,082	5,082	5,081	5,081	0	0	0	0	0	5,082	0	0	0	15	01/20/2051	1.A FE
..67448Q-AC-5	OBX 2019-EXP1 Trust-OBX 2019-EXP1 1A3	.....	02/01/2023	PAYDOWN	.....	16,252	16,252	16,171	16,142	0	110	0	110	0	16,252	0	0	0	137	01/01/2059	1.A
..68268N-AL-7	ONEOK Partners LP-SENIOR UNSECURED	.....	02/27/2023	CALL 100	.....	1,500,000	1,500,000	1,499,400	1,500,000	0	0	0	0	0	1,500,000	0	0	0	33,750	09/15/2023	2.B FE
..693456-AA-3	PMT Loan Trust 2013-J1-PMTLT 2013-J1 A1	.....	03/01/2023	PAYDOWN	.....	12,427	12,427	12,108	12,118	0	309	0	309	0	12,427	0	0	0	133	09/01/2043	1.A
..693684-AA-0	PSMC 2020-1 Trust-PSMC 2020-1 A1	.....	03/01/2023	PAYDOWN	.....	2,987	2,987	3,053	3,076	0	(90)	0	(90)	0	2,987	0	0	0	28	01/01/2050	1.A
..69374X-AA-8	PSMC 2019-2 Trust-PSMC 2019-2 A1	.....	03/01/2023	PAYDOWN	.....	4,447	4,447	4,535	4,600	0	(153)	0	(153)	0	4,447	0	0	0	39	10/01/2049	1.A
..69375B-AA-5	PSMC 2019-3 Trust-PSMC 2019-3 A1	.....	03/01/2023	PAYDOWN	.....	1,677	1,677	1,701	1,717	0	(40)	0	(40)	0	1,677	0	0	0	13	11/01/2049	1.A
..74331C-AA-6	Progress Residential 202-PROG 2020-SFR1	.....	02/01/2023	PAYDOWN	.....	2,065	2,065	2,065	2,065	0	0	0	0	0	2,065	0	0	0	6	04/01/2037	1.A FE
..74387Y-AD-5	Provident Funding Mortga-PFMT 2021-1 A2A	.....	03/01/2023	PAYDOWN	.....	68,162	68,162	67,544	67,551	0	610	0	610	0	68,162	0	0	0	339	04/01/2051	1.A
..74923H-AQ-4	RALI Series 2007-QS4 Tru-RALI 2007 QA 3A	.....	03/01/2023	PAYDOWN	.....	2,230	2,903	2,700	2,710	0	159	(42)	201	0	2,230	0	0	0	(21)	03/01/2037	4.B FM
..74927T-AC-5	RBSSP Resecuritization T-RBSSP 2010-9 3A	.....	03/28/2023	PAYDOWN	.....	15,208	15,208	14,276	13,189	0	2,257	0	2,257	0	15,208	0	0	0	116	10/26/2034	1.A FM
..74928D-AV-7	RBSSP Resecuritization T-RBSSP 2009-1 7A	.....	03/01/2023	PAYDOWN	.....	4,475	4,475	2,067	2,775	0	1,700	0	1,700	0	4,475	0	0	0	35	06/01/2037	1.A FM
..74928U-AM-9	RBSSP Resecuritization T-RBSSP 2009-12 5	.....	03/01/2023	PAYDOWN	.....	3,165	3,188	2,258	2,780	0	401	0	401	0	3,165	0	0	0	29	08/01/2036	1.A FM
..749357-AA-7	RCKT Mortgage Trust 2019-RCKT 2019-1 A1	.....	03/01/2023	PAYDOWN	.....	1,419	1,419	1,441	1,454	0	(35)	0	(35)	0	1,419	0	0	0	12	09/01/2049	1.A
..749389-AA-0	RCKT Mortgage Trust 2020-RCKT 2020-1 A1	.....	03/01/2023	PAYDOWN	.....	7,321	7,321	6,992	6,718	0	603	0	603	0	7,321	0	0	0	46	02/01/2050	1.A
..74968R-AA-3	RMF Proprietary Issuance-RPIT 2019-1 A	.....	03/25/2023	PAYDOWN	.....	9,181	9,181	9,110	9,127	0	53	0	53	0	9,181	0	0	0	84	10/25/2063	1.A FE
..74969M-AA-3	RMF Proprietary Issuance-RPIT 2020-1 A	.....	01/25/2023	PAYDOWN	.....	1,420	1,420	1,420	1,420	0	0	0	0	0	1,420	0	0	0	8	04/26/2060	1.A FE
..75115D-AA-3	RALI Series 2006-QS13 Tr-RALI 2006-QS13	.....	03/25/2023	PAYDOWN	.....	7,478	9,169	6,735	7,105	0	1,449	(50)	1,499	0	7,478	0	0	0	76	09/25/2036	1.A FM
..75116C-ET-9	RESIDENTIAL ACCREDIT LOA-SERIES 2007-QS6	.....	03/01/2023	PAYDOWN	.....	2,428	3,098	1,848	1,934	0	921	(1,893)	2,814	0	2,428	0	0	0	(26)	04/01/2037	1.A FM
..75116F-BH-1	RALI Series 2007-QS9 Tru-RALI 2007-QS9 A	.....	03/01/2023	PAYDOWN	.....	23,080	26,305	24,788	25,043	0	1,494	(411)	1,905	0	23,080	0	0	0	(459)	07/01/2037	5.A FM
..75575J-AA-3	Ready Capital Mortgage F-RQMT 2020-FL4 A	.....	01/25/2023	PAYDOWN	.....	69,302	69,302	69,302	69,302	0	0	0	0	0	69,302	0	0	0	755	02/25/2035	1.A FE
..75971F-AY-9	RENAISSANCE HOME EQUITY -RAMC 2007-3W AF		03/01/2023	PAYDOWN		8,011	8,011	5,768	6,231	0	1,780	0	1,780	0	8,011	0	0	0	46	09/01/2037	1.A FM

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..759950-EM-6	Renaissance Home Equity -RAMC 2004-4 AFS ....	.....	03/01/2023	PAYDOWN	.....	23,720	23,720	21,414	21,473	0	2,247	0	2,247	0	23,720	0	0	0	181	02/01/2035	1.A FM
..761118-KH-0	RALI Series 2005-QS15 Tr-RALI 2005-QS15 ....	.....	03/01/2023	PAYDOWN	.....	1,460	1,860	1,708	1,290	0	904	0	904	0	1,460	0	0	0	6	10/01/2035	1.A FM
..761118-SC-3	RALI Series 2006-QS1 Tru-RALI 2006-QS1 A ....	.....	03/01/2023	PAYDOWN	.....	4,713	6,432	5,858	5,964	0	366	(134)	500	0	4,713	0	0	0	71	01/01/2036	4.C FM
..761118-UG-1	RALI Series 2006-QS2 Tru-RALI 2006-QS2 1 ....	.....	03/01/2023	PAYDOWN	.....	3,850	4,450	4,303	4,352	0	77	0	77	0	3,850	0	0	0	43	02/01/2036	4.C FM
..761118-UQ-9	RALI Series 2006-QS2 Tru-RALI 2006-QS2 1 ....	.....	03/01/2023	PAYDOWN	.....	2,672	3,088	3,086	2,605	0	480	0	480	0	2,672	0	0	0	35	02/01/2036	1.D FM
..76112B-NM-8	GMACM Mortgage Loan Trus-GMACM 2005-AA1 ....	.....	03/01/2023	PAYDOWN	.....	45,298	46,574	41,378	41,773	0	(4,784)	(18,669)	13,885	0	45,298	0	0	0	(22)	05/01/2035	1.A FM
..76971E-AA-2	RMF Buyout Issuance Trus-RBIT 2020-HB1 A ....	.....	03/25/2023	PAYDOWN	.....	327,156	327,156	327,155	328,291	0	(1,135)	0	(1,135)	0	327,156	0	0	0	1,020	10/25/2050	1.A FE
..81743A-AA-7	SEQUOIA MORTGAGE TRUST 2-SEMT 2019-5 A1 ....	.....	03/01/2023	PAYDOWN	.....	7,750	7,750	7,886	7,902	0	(151)	0	(151)	0	7,750	0	0	0	73	12/01/2049	1.A
..81745A-AB-3	Sequoia Mortgage Trust 2-SEMT 2013-5 A2 ....	.....	03/01/2023	PAYDOWN	.....	7,878	7,878	7,459	7,505	0	374	0	374	0	7,878	0	0	0	48	05/01/2043	1.A
..81745J-AA-6	Sequoia Mortgage Trust 2-SEMT 2013-11 A1 ....	.....	03/01/2023	PAYDOWN	.....	7,817	7,817	7,712	7,720	0	97	0	97	0	7,817	0	0	0	53	09/01/2043	1.A
..81745M-AA-9	Sequoia Mortgage Trust 2-SEMT 2013-2 A ....	.....	03/01/2023	PAYDOWN	.....	6,398	6,398	5,732	5,758	0	640	0	640	0	6,398	0	0	0	33	02/01/2043	1.A
..81748J-AA-3	Sequoia Mortgage Trust 2-SEMT 2019-4 A1 ....	.....	03/01/2023	PAYDOWN	.....	1,873	1,873	1,912	1,937	0	(65)	0	(65)	0	1,873	0	0	0	16	11/01/2049	1.A
..81748K-AA-0	Sequoia Mortgage Trust 2-SEMT 2020-2 A1 ....	.....	03/01/2023	PAYDOWN	.....	13,468	13,468	13,801	14,025	0	(557)	0	(557)	0	13,468	0	0	0	102	03/01/2050	1.A
..817743-AA-5	SERVPRO Master Issuer LL-SPRO 2019-1A A2 ....	.....	01/25/2023	PAYDOWN	.....	2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	24	10/25/2049	2.C FE
..83546D-AL-2	Sonic Capital LLC-SONIC 2020-1AW A2IW ....	.....	03/20/2023	PAYDOWN	.....	2,500	2,500	2,544	2,542	0	(42)	0	(42)	0	2,500	0	0	0	11	01/20/2050	1.C FE
..83546D-AM-0	Sonic Capital LLC-SONIC 2020-1AW A2IW ....	.....	03/20/2023	PAYDOWN	.....	4,167	4,167	4,428	4,371	0	(205)	0	(205)	0	4,167	0	0	0	14	01/20/2050	1.C FE
..83611M-JX-7	Soundview Home Loan Trus-SVHE 2005-OPT4 ....	.....	03/27/2023	PAYDOWN	.....	42,452	42,452	32,475	42,305	0	147	0	147	0	42,452	0	0	0	380	12/25/2035	1.A FM
..84858W-AA-4	Spirit Airlines Pass Thr-FIRST LIEN ....	.....	02/15/2023	SINKING PAYMENT	.....	28,423	28,423	28,423	28,431	0	(8)	0	(8)	0	28,423	0	0	0	480	02/15/2030	1.G FE
..855541-AC-2	SUNTRUST ADJUSTABLE RATE-SERIES 2007-S1 ....	.....	03/01/2023	PAYDOWN	.....	2,313	2,313	2,163	2,011	0	302	0	302	0	2,313	0	0	0	19	01/01/2037	1.A FM
..86212V-AA-2	Store Master Funding I-V-STR 2016-1A A1 ....	.....	03/20/2023	PAYDOWN	.....	8,322	8,322	8,317	8,320	0	2	0	2	0	8,322	0	0	0	55	10/20/2046	1.E FE
..86212V-AD-6	Store Master Funding I-V-STR 2018-1A A1 ....	.....	03/20/2023	PAYDOWN	.....	5,000	5,000	4,999	5,000	0	0	0	0	0	5,000	0	0	0	33	10/20/2048	1.A FE
..86213C-AB-1	STORE MASTER FUNDING LLC-SERIES 2015-1A ....	.....	03/20/2023	PAYDOWN	.....	1,250	1,250	1,230	1,244	0	6	0	6	0	1,250	0	0	0	9	04/20/2045	1.E FE
..863579-VW-5	Structured Adjustable Ra-SARM 2005-17 5A ....	.....	03/25/2023	PAYDOWN	.....	1,066	1,067	746	664	0	403	0	403	0	1,066	0	0	0	12	08/25/2035	1.A FM
..863579-XC-7	Structured Adjustable Ra-SARM 2005 - 18 ....	.....	02/01/2023	PAYDOWN	.....	2,683	2,684	1,843	1,831	0	837	(77)	914	0	2,683	0	0	0	20	09/01/2035	1.A FM
..86360B-AJ-7	Structured Adjustable Ra-SARM 2006-4 5A1 ....	.....	03/01/2023	PAYDOWN	.....	13,464	13,925	10,497	10,496	0	3,306	0	3,306	0	13,464	0	0	0	179	05/01/2036	1.A FM
..86363B-AA-3	Structured Asset Securit-SASC 2007-RM1 A ....	.....	03/27/2023	PAYDOWN	.....	1,038,105	1,038,105	981,009	990,723	0	47,382	0	47,382	0	1,038,105	0	0	0	6,780	05/25/2047	1.E FE
..86363G-AF-1	Structured Adjustable Ra-SARM 2007-3 3A1 ....	.....	03/01/2023	PAYDOWN	.....	22,059	22,060	11,014	11,015	0	11,044	0	11,044	0	22,059	0	0	0	200	04/01/2047	1.A FM
..86787G-AJ-1	SunTrust Bank/Atlanta GA-SUBORDINATED ....	.....	03/30/2023	SUNTRUST CAPITAL MAR ...	.....	1,835,200	2,000,000	1,989,880	1,996,216	0	271	0	271	0	1,996,488	0	(161,288)	(161,288)	25,300	05/15/2026	1.F FE
..869507-AA-1	SUTTONPARK STRUCTURED SE-SERIES 17-1A CL ....	.....	03/15/2023	PAYDOWN	.....	9,116	9,116	9,111	9,112	0	4	0	4	0	9,116	0	0	0	58	01/15/2071	1.A FE
..87222E-AB-4	TBW Mortgage-Backed Trus-TBW 2007-1 A2 ....	.....	03/27/2023	PAYDOWN	.....	16,517	16,517	4,331	4,336	0	12,181	0	12,181	0	16,517	0	0	0	37	03/25/2037	1.A FM
..87222E-AC-2	TBW Mortgage-Backed Trus-TBW 2007-1 A3 ....	.....	03/01/2023	PAYDOWN	.....	17,690	17,690	5,599	5,673	0	12,016	0	12,016	0	17,690	0	0	0	39	03/01/2037	1.A FM
..87342R-AF-1	Taco Bell Funding LLC-BELL 2018-1AW A2W ....	.....	02/25/2023	PAYDOWN	.....	2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	29	11/25/2048	1.C FE
..88156E-AB-2	Terwin Mortgage Trust 20-TMTS 2006-17HE ....	.....	03/27/2023	PAYDOWN	.....	4,834	4,834	4,126	5,197	0	(363)	0	(363)	0	4,834	0	0	0	61	01/25/2038	1.A FM
..88157V-AB-3	Terwin Mortgage Trust 20-TMTS 2007-6ALT ....	.....	03/27/2023	PAYDOWN	.....	8,336	8,336	4,335	5,490	0	2,846	0	2,846	0	8,336	0	0	0	28	08/25/2038	1.A FM
..89236T-KK-0	Toyota Motor Credit Corp-SENIOR UNSECURE ....	.....	03/29/2023	TRADEWEB	.....	5,104,700	5,000,000	5,053,050	5,051,165	0	(4,165)	0	(4,165)	0	5,047,000	57,700	57,700	57,700	105,750	11/10/2025	1.E FE
..89655Y-AA-4	TRINITY RAIL LEASING L.P-SERIES 2009-1A ....	.....	03/16/2023	PAYDOWN	.....	41,221	41,221	41,221	41,225	0	(4)	0	(4)	0	41,221	0	0	0	447	11/16/2039	2.C FE
..89656C-AA-1	Trinity Rail Leasing 201-TRL 2010-1A A ....	.....	03/16/2023	PAYDOWN	.....	124,714	130,008	124,714	127,457	0	(2,743)	0	(2,743)	0	124,714	0	0	0	1,201	10/16/2040	1.F FE
..89657B-AA-2	Trinity Rail Leasing 201-TRL 2019-1A A ....	.....	03/17/2023	PAYDOWN	.....	72,043	72,043	68,553	69,848	0	2,194	0	2,194	0	72,043	0	0	0	456	04/17/2049	1.F FE
..89657B-AB-0	Trinity Rail Leasing 201-TRL 2019-2A A1 ....	.....	03/17/2023	PAYDOWN	.....	36,155	36,155	36,147	36,150	0	5	0	5	0	36,155	0	0	0	144	10/18/2049	1.F FE
..898813-AL-4	Tucson Electric Power Co-SENIOR UNSECURE ....	.....	03/15/2023	MATURITY	.....	1,000,000	1,000,000	996,750	999,889	0	112	0	112	0	1,000,000	0	0	0	19,250	03/15/2023	1.G FE
..90352W-AD-6	ITE Rail Fund Levered LP-SERIES 21-1A CL ....	.....	03/28/2023	PAYDOWN	.....	21,598	21,598	21,598	21,597	0	1	0	1	0	21,598	0	0	0	59	02/28/2051	1.F FE
..90783T-AA-8	Union Pacific Railroad C-FIRST LIEN ....	.....	01/02/2023	SINKING PAYMENT	.....	39,353	39,353	39,353	39,399	0	(47)	0	(47)	0	39,353	0	0	0	1,063	07/02/2025	1.C FE
..90832Q-AA-4	UNITED AIR 2014-2 A PASS THRU TR-1ST LIE ....	.....	03/03/2023	SINKING PAYMENT	.....	27,344	27,344	27,344	27,350	0	(6)	0	(6)	0	27,344	0	0	0	513	09/03/2026	2.A FE
..911312-BX-3	United Parcel Service In-SENIOR UNSECURE ....	.....	02/17/2023	JANE	.....	489,885	500,000	499,475	499,747	0	21	0	21	0	499,768	(9,883)	(9,883)	(9,883)	7,638	04/01/2025	1.F FE
..91324P-CC-4	UNITEDHEALTH GROUP INC-SR UNSECURED ....	.....	02/17/2023	JP MORGAN SECURITIES	.....	999,040	1,000,000	995,930	999,885	0	75	0	75	0	999,960	0	(920)	(920)	12,538	03/15/2023	1.F FE
..92212K-AA-4	Vantage Data Centers Iss-VDC 2019-1A A2 ....	.....	03/15/2023	PAYDOWN	.....	2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	14	07/15/2044	1.G FE

STATEMENT AS OF MARCH 31, 2023 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
92539J-AA-3	Verus Securitization Tru-VERUS 2022-INV1		03/01/2023	PAYDOWN		68,684	68,684	68,683	68,684	0	0	0	0	0	68,684	0	0	0	628	08/01/2067	1.A FE
92539J-AB-1	Verus Securitization Tru-VERUS 2022-INV1		03/01/2023	PAYDOWN		13,737	13,737	13,737	13,737	0	0	0	0	0	13,737	0	0	0	211	08/01/2067	1.C FE
92925V-AF-7	WaMu Mortgage Pass-Throu-WAMU 2007-HY1 2		03/01/2023	PAYDOWN		2,490	3,308	3,024	3,465	0	(232)	0	(232)	0	2,490	0	0	0	28	02/01/2037	3.B FM
933638-AA-6	WaMu Mortgage Pass-Throu-WAMU 2006-AR19		03/01/2023	PAYDOWN		8,879	9,001	8,700	8,797	0	111	0	111	0	8,879	0	0	0	49	01/01/2047	1.E FM
93363P-AC-4	WaMu Mortgage Pass-Throu-WAMU 2006-AR14		03/01/2023	PAYDOWN		61,123	59,824	56,183	63,179	0	(3,265)	0	(3,265)	0	61,123	0	0	0	487	11/01/2036	3.C FM
93934F-MD-1	Washington Mutual Mortga-WMALT 2006-2 2C		03/01/2023	PAYDOWN		8,549	13,564	8,887	9,078	0	2,835	(142)	2,977	0	8,549	0	0	0	190	03/01/2036	3.A FM
93934N-AC-9	Washington Mutual Mortga-WMALT 2006-5 1A		03/01/2023	PAYDOWN		633	1,429	1,218	1,272	0	63	0	63	0	633	0	0	0	15	07/01/2036	4.B FM
93934N-AR-6	Washington Mutual Mortga-WMALT 2006-5 2C		03/25/2023	PAYDOWN		1,415	1,632	1,289	813	0	1,108	0	1,108	0	1,415	0	0	0	8	07/25/2036	1.A FM
94989Y-AY-9	Wells Fargo Commercial M-WFCM 2016-C32 A		03/01/2023	PAYDOWN		9,630	9,630	9,726	9,656	0	(26)	0	(26)	0	9,630	0	0	0	79	01/01/2059	1.A
95002F-AA-2	Wells Fargo Mortgage Bac-WFMB 2019-4 A1		03/01/2023	PAYDOWN		41,501	41,501	42,240	42,576	0	(1,075)	0	(1,075)	0	41,501	0	0	0	317	09/01/2049	1.A
95002K-AA-1	Wells Fargo Mortgage Bac-WFMB 2020-1 A1		03/01/2023	PAYDOWN		2,454	2,454	2,483	2,502	0	(48)	0	(48)	0	2,454	0	0	0	18	12/01/2049	1.A
95058X-AG-3	Wendy's Funding LLC-WIEN 2019-1A A21		03/15/2023	PAYDOWN		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	71	06/15/2049	2.B FE
96034L-AA-9	Westgate Resorts 2020-1 -WESTR 2020-1A A		03/01/2023	PAYDOWN		53,316	53,316	53,246	53,306	0	10	0	10	0	53,316	0	0	0	239	03/01/2034	1.A FE
96928*-CQ-8	William Blair & Company, Trust Certificat		03/15/2023	SINKING PAYMENT		9,937	9,937	9,937	9,937	0	0	0	0	0	9,937	0	0	0	111	06/15/2033	2.B
96928*-CR-6	William Blair & Company, Trust Certificat		03/15/2023	SINKING PAYMENT		12,167	12,167	12,167	12,167	0	0	0	0	0	12,167	0	0	0	135	05/15/2034	2.B
97064F-AA-3	Willis Engine Structured-WESTF 2020-A A		03/15/2023	PAYDOWN		23,145	23,145	23,145	23,145	0	0	0	0	0	23,145	0	0	0	129	03/15/2045	1.F FE
974153-AB-4	Wingstop Funding LLC-WSTOP 2020-1A A2		03/05/2023	PAYDOWN		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	27	12/05/2050	2.B FE
97652P-AL-5	WinWater Mortgage Loan T-WIN 2014-1 A11		03/01/2023	PAYDOWN		1,054	1,054	1,047	1,047	0	7	0	7	0	1,054	0	0	0	6	06/01/2044	1.A
98920M-AA-0	ZAXBY'S FUNDING LLC-ZAXBY 2021-1A A2		01/30/2023	PAYDOWN		10,163	10,163	9,826	9,866	0	297	0	297	0	10,163	0	0	0	82	07/30/2051	2.B FE
064159-HB-5	BANK OF NOVA SCOTIA-SUBORDINATED	A	03/29/2023	MORGAN		115,308	118,000	117,991	117,997	0	(5)	(5)	(5)	0	117,992	0	(2,684)	(2,684)	1,549	12/16/2025	2.A FE
13645R-AK-0	Canadian Pacific Railway-SENIOR UNSECURE	A	03/15/2023	MATURITY		2,000,000	2,000,000	1,991,500	1,999,726	0	274	0	274	0	2,000,000	0	0	0	44,500	03/15/2023	2.B FE
891160-MJ-9	Toronto-Dominion Bank/Th-SUBORDINATED	A	03/30/2023	JP MORGAN SECURITIES		444,190	473,000	472,172	472,479	0	24	0	24	0	472,503	0	(28,313)	(28,313)	9,430	09/15/2031	1.F FE
03880V-AA-8	Arbor Realty Commercial -ARCL0 2019-FL2	D	03/15/2023	PAYDOWN		2,894,684	2,894,684	2,897,480	2,896,583	0	(1,899)	0	(1,899)	0	2,894,684	0	0	0	26,832	09/15/2034	1.A FE
03880W-AA-6	Arbor Realty Collateral-I-ARCL0 2020-FL1	D	03/15/2023	PAYDOWN		1,820,459	1,820,459	1,821,723	1,821,731	0	(1,272)	0	(1,272)	0	1,820,459	0	0	0	19,178	02/15/2035	1.A FE
05492A-AJ-0	BFNS 2017-1-BFNS 2017-1A AR	D	03/09/2023	PAYDOWN		11,616,656	11,266,187	11,266,187	11,266,187	0	0	0	0	0	11,616,656	0	0	0	155,865	01/25/2029	1.B FE
05492Q-AA-4	BDS 2020-FL5 LTD-BDS 2020-FL5 A	D	02/21/2023	PAYDOWN		273,637	273,637	273,930	273,637	0	0	0	0	0	273,637	0	0	0	2,758	02/16/2037	1.A FE
12434L-AA-2	BXMT 2020-FL2 LTD-BXMT 2020-FL2 A	D	03/17/2023	PAYDOWN		4,590	4,590	4,590	4,590	0	0	0	0	0	4,590	0	0	0	63	02/15/2038	1.A FE
15672R-AA-3	Cerberus Loan Funding XX-CERB 2018-3A A1	D	01/17/2023	PAYDOWN		74,586	74,586	74,586	74,586	0	0	0	0	0	74,586	0	0	0	1,044	07/15/2030	1.A FE
22546D-AA-4	CREDIT SUISSE-SUBORDINATED	D	03/23/2023	DEUTSCHE BANK SECURI		1,905,990	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(94,010)	(94,010)	82,694	08/08/2023	3.A FE
28851Q-AE-3	Ellington Clo I Ltd-ECL0 2017-1A AR	D	01/17/2023	PAYDOWN		209,156	209,156	209,156	209,156	0	0	0	0	0	209,156	0	0	0	3,046	10/15/2029	1.A FE
28852E-AA-7	Ellington Clo II Ltd-ECL0 2017-2A A	D	02/15/2023	PAYDOWN		121,244	121,244	121,244	121,244	0	0	0	0	0	121,244	0	0	0	1,954	02/15/2029	1.A FE
30312U-AA-1	FS Rialto 2019-FL1-FSRIA 2019-FL1 A	D	01/16/2023	PAYDOWN		4,831	4,831	4,831	4,831	0	0	0	0	0	4,831	0	0	0	23	12/16/2036	1.A FE
34960J-AS-4	Fortress Credit Opportun-FCO 2015-6A A1T	D	01/10/2023	PAYDOWN		151,150	151,150	151,193	151,334	0	(184)	0	(184)	0	151,150	0	0	0	2,013	07/10/2030	1.A FE
381362-AL-6	GoldenTree Credit OpporT-GTCOP 2012-1A A	D	03/15/2023	PAYDOWN		179,310	179,310	179,306	179,310	0	0	0	0	0	179,310	0	0	0	2,064	06/15/2034	1.A FE
38174Y-AA-3	Golub Capital Partners C-GOCAP 2015-24A	D	02/06/2023	PAYDOWN		85,343	85,343	85,343	85,343	0	0	0	0	0	85,343	0	0	0	1,323	11/05/2029	1.A FE
38175N-AA-6	Golub Capital Partners C-GOCAP 2015-25A	D	02/06/2023	PAYDOWN		236,820	236,820	236,857	237,758	0	(938)	0	(938)	0	236,820	0	0	0	3,539	05/05/2030	1.A FE
390556-AL-2	Great Lakes CLO 2014-1 L-GRTLK 2014-1A A	D	01/17/2023	PAYDOWN		174,482	174,482	175,291	174,482	0	(809)	0	(809)	0	174,482	0	0	0	2,541	10/15/2029	1.A FE
39809L-AA-2	Greystone GRE Notes 2019-GSTNE 2019-FL2	D	03/15/2023	PAYDOWN		354,922	354,922	353,590	355,498	0	(576)	0	(576)	0	354,922	0	0	0	4,044	09/15/2037	1.A FE
43133J-AA-6	Hildene TruPS Securitiza-HITR 2019-2A A1	D	02/22/2023	PAYDOWN		4,751	4,751	4,733	4,751	0	0	0	0	0	4,751	0	0	0	78	05/22/2039	1.C FE
440405-AE-8	HORZN 2018-1 A	C	01/15/2023	PAYDOWN		6,336	6,336	6,336	6,336	0	0	0	0	0	6,336	0	0	0	24	12/15/2038	2.C FE
44040H-AA-0	Horizon Aircraft Finance-HORZN 2019-1 A	D	03/15/2023	PAYDOWN		28,558	28,558	28,558	28,559	0	(1)	0	(1)	0	28,558	0	0	0	171	07/15/2039	2.B FE
48244X-AA-0	KDAC Aircraft Finance Lt-SERIES 17-1A CL	D	03/21/2023	VARIOUS		558,826	664,228	664,205	664,228	0	0	0	0	0	558,826	0	(105,402)	(105,402)	5,228	12/15/2042	4.C FE
49255P-AA-1	Kestrel Aircraft Funding-KSTRL 2018-1A A	D	03/15/2023	PAYDOWN		8,670	8,670	8,426	8,563	0	108	0	108	0	8,670	0	0	0	58	12/15/2038	2.B FE
58003U-AA-6	MF1 20																				

STATEMENT AS OF MARCH 31, 2023 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..87124V-AD-1	Sydney Airport Finance C-FIRST LIEN	D.....	03/22/2023	MATURITY		1,000,000	1,000,000	998,160	999,916	0	84	0	84	0	1,000,000	0	0	0	19,500	03/22/2023	2.A FE
..898203-AA-2	TruPS Financials Note Se-TFINS 2017-2A A	D.....	03/20/2023	PAYDOWN		67,136	67,138	65,795	66,974	0	164	0	164	0	67,138	0	0	0	1,060	09/20/2039	1.C FE
..89822P-AA-1	TruPS Financials Note Se-2020-1A A1	D.....	01/17/2023	PAYDOWN		5,886	5,893	5,893	5,893	0	0	0	0	0	5,893	0	0	0	98	04/15/2040	1.C FE
.....	Garrison Funding 2015-1R-GARR 2015-1RR A1RR	D.....	02/27/2023	PAYDOWN		152,904	(152,904)	0	0	0	0	0	0	0	152,904	0	0	0	0	09/22/2029	1.C FE
..98878C-AA-4	Z Capital Credit Partner-ZCCP 2018-1A A1	D.....	01/17/2023	PAYDOWN		17,871	17,871	17,871	17,871	0	0	0	0	0	17,871	0	0	0	267	01/16/2031	1.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						98,613,530	101,004,491	100,393,662	100,761,717	3,231	243,561	(23,466)	270,258	0	101,464,798	0	(2,851,260)	(2,851,260)	1,631,621	XXX	XXX
..369604-BQ-5	General Electric Co-GE FLOAT PERP		03/15/2023	CALL 100		1,082,000	1,082,000	1,049,540	1,049,520	0	32	0	32	0	1,049,552	0	32,440	32,440	21,911	03/15/2023	3.A FE
1309999999. Subtotal - Bonds - Hybrid Securities						1,082,000	1,082,000	1,049,540	1,049,520	0	32	0	32	0	1,049,552	0	32,440	32,440	21,911	XXX	XXX
2509999997. Total - Bonds - Part 4						107,952,138	110,290,180	109,661,368	110,016,802	3,231	244,589	(23,466)	271,286	0	110,720,908	0	(2,768,770)	(2,768,770)	1,787,749	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						107,952,138	110,290,180	109,661,368	110,016,802	3,231	244,589	(23,466)	271,286	0	110,720,908	0	(2,768,770)	(2,768,770)	1,787,749	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6009999999 - Totals						107,952,138	XXX	109,661,368	110,016,802	3,231	244,589	(23,466)	271,286	0	110,720,908	0	(2,768,770)	(2,768,770)	1,787,749	XXX	XXX

STATEMENT AS OF MARCH 31, 2023 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
163186 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. E570DZIWZ7FF32WIFA76	.01/06/2023	.01/05/2024	.....	3,453,142	..3895.08000000	.....	.....360,529	(83,199)	277,330	.....	.....48,830	0	0	(83,199)	.....	.....	.....	0003
163203 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. E570DZIWZ7FF32WIFA76	.01/06/2023	.01/05/2024	.....	6,761,379	..3895.08000000	.....	.....705,929	(162,907)	543,022	.....	.....139,481	0	0	(162,907)	.....	.....	.....	0003
163207 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. E570DZIWZ7FF32WIFA76	.01/06/2023	.01/05/2024	.....	1,911,960	..3895.08000000	.....	.....199,620	(46,066)	153,554	.....	.....49,314	0	0	(46,066)	.....	.....	.....	0003
163298 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. E570DZIWZ7FF32WIFA76	.01/06/2023	.01/05/2024	.....	1,525,828	..3895.08000000	.....	.....159,306	(36,763)	122,543	.....	.....47,688	0	0	(36,763)	.....	.....	.....	0003
163345 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	ROYAL BANK OF CANADA ES71P3U3RHIGC71XBU11	.01/06/2023	.01/05/2024	.....	6,201,832	..3895.08000000	.....	.....370,249	(85,442)	284,807	.....	.....132,371	0	0	(85,442)	.....	.....	.....	0003
163372 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. E570DZIWZ7FF32WIFA76	.01/06/2023	.01/05/2024	.....	2,664,558	..3895.08000000	.....	.....278,196	(64,199)	213,997	.....	.....37,495	0	0	(64,199)	.....	.....	.....	0003
163823 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON ROMUWSPU8M8PRO8K5P83	.01/20/2023	.01/19/2024	.....	1,596,807	..3972.61000000	.....	.....156,489	(30,094)	126,395	.....	.....22,297	0	0	(30,094)	.....	.....	.....	0003
163842 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON ROMUWSPU8M8PRO8K5P83	.01/20/2023	.01/19/2024	.....	5,374,738	..3972.61000000	.....	.....527,208	(101,386)	425,822	.....	.....107,060	0	0	(101,386)	.....	.....	.....	0003
163854 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON ROMUWSPU8M8PRO8K5P83	.01/20/2023	.01/19/2024	.....	983,324	..3972.61000000	.....	.....96,454	(18,549)	77,905	.....	.....25,226	0	0	(18,549)	.....	.....	.....	0003
163902 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. E570DZIWZ7FF32WIFA76	.01/20/2023	.01/19/2024	.....	1,563,862	..3972.61000000	.....	.....151,304	(29,097)	122,207	.....	.....53,639	0	0	(29,097)	.....	.....	.....	0003
163936 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	ROYAL BANK OF CANADA ES71P3U3RHIGC71XBU11	.01/20/2023	.01/19/2024	.....	5,709,239	..3972.61000000	.....	.....314,008	(60,386)	253,622	.....	.....114,991	0	0	(60,386)	.....	.....	.....	0003
163956 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON ROMUWSPU8M8PRO8K5P83	.01/20/2023	.01/19/2024	.....	4,512,964	..3972.61000000	.....	.....442,275	(85,053)	357,222	.....	.....58,134	0	0	(85,053)	.....	.....	.....	0003
164489 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	.02/06/2023	.02/06/2024	.....	6,429,405	..4111.08000000	.....	.....607,802	(88,256)	519,546	.....	.....116,522	0	0	(88,256)	.....	.....	.....	0003
164507 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	.02/06/2023	.02/06/2024	.....	2,469,750	..4111.08000000	.....	.....233,477	(33,902)	199,575	.....	.....54,973	0	0	(33,902)	.....	.....	.....	0003
164544 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	.02/06/2023	.02/06/2024	.....	1,115,221	..4111.08000000	.....	.....105,427	(15,309)	90,119	.....	.....30,822	0	0	(15,309)	.....	.....	.....	0003
164579 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	.02/06/2023	.02/06/2024	.....	1,064,274	..4111.08000000	.....	.....100,611	(14,609)	86,002	.....	.....35,047	0	0	(14,609)	.....	.....	.....	0003
164630 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	.02/06/2023	.02/06/2024	.....	2,064,594	..4111.08000000	.....	.....195,827	(28,435)	167,392	.....	.....25,649	0	0	(28,435)	.....	.....	.....	0003
164635 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	.02/06/2023	.02/06/2024	.....	3,759,599	..4111.08000000	.....	.....356,598	(51,780)	304,818	.....	.....47,158	0	0	(51,780)	.....	.....	.....	0003
164637 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	ROYAL BANK OF CANADA ES71P3U3RHIGC71XBU11	.02/06/2023	.02/06/2024	.....	5,807,878	..4111.08000000	.....	.....311,302	(45,203)	266,099	.....	.....89,550	0	0	(45,203)	.....	.....	.....	0003
165138 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.02/17/2023	.02/20/2024	.....	2,333,029	..4079.09000000	.....	.....229,783	(26,225)	203,558	.....	.....54,089	0	0	(26,225)	.....	.....	.....	0003
165232 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.02/17/2023	.02/20/2024	.....	5,444,362	..4079.09000000	.....	.....288,360	(32,911)	255,449	.....	.....84,449	0	0	(32,911)	.....	.....	.....	0003
165244 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED 9R7GPTS07KV3UQJZ0078	.02/17/2023	.02/20/2024	.....	4,486,999	..4079.09000000	.....	.....432,542	(49,366)	383,176	.....	.....55,482	0	0	(49,366)	.....	.....	.....	0003
165246 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED 9R7GPTS07KV3UQJZ0078	.02/17/2023	.02/20/2024	.....	2,039,545	..4079.09000000	.....	.....196,610	(22,439)	174,171	.....	.....27,336	0	0	(22,439)	.....	.....	.....	0003

STATEMENT AS OF MARCH 31, 2023 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 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)	
165267 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.02/17/2023	.02/20/2024	.....	4,486,999	..4079.09000000	.....	432,542	(49,366)	383,176	.....	83,260	0	0	(49,366)	.....	.....	.....	0003	.....
165274 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.02/17/2023	.02/20/2024	.....	1,631,636	..4079.09000000	.....	157,288	(17,951)	139,337	.....	56,337	0	0	(17,951)	.....	.....	.....	0003	.....
165840 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.03/06/2023	.03/06/2024	.....	2,833,894	..4048.42000000	.....	250,803	(17,131)	233,672	.....	37,055	0	0	(17,131)	.....	.....	.....	0003	.....
165851 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.03/06/2023	.03/06/2024	.....	5,262,946	..4048.42000000	.....	465,777	(31,815)	433,962	.....	98,653	0	0	(31,815)	.....	.....	.....	0003	.....
165884 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCJFXT09	.03/06/2023	.03/06/2024	.....	2,459,063	..4048.42000000	.....	238,283	(16,276)	222,007	.....	57,876	0	0	(16,276)	.....	.....	.....	0003	.....
165911 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCJFXT09	.03/06/2023	.03/06/2024	.....	2,241,827	..4048.42000000	.....	217,233	(14,838)	202,395	.....	28,912	0	0	(14,838)	.....	.....	.....	0003	.....
165929 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCJFXT09	.03/06/2023	.03/06/2024	.....	1,668,186	..4048.42000000	.....	161,731	(11,047)	150,683	.....	51,733	0	0	(11,047)	.....	.....	.....	0003	.....
165936 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	.03/06/2023	.03/06/2024	.....	5,556,253	..4048.42000000	.....	308,928	(21,102)	287,826	.....	96,625	0	0	(21,102)	.....	.....	.....	0003	.....
166409 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.03/20/2023	.03/20/2024	.....	790,314	..3951.57000000	.....	71,682	(2,154)	69,528	.....	25,311	0	0	(2,154)	.....	.....	.....	0003	.....
166413 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.03/20/2023	.03/20/2024	.....	790,314	..3951.57000000	.....	71,682	(2,154)	69,528	.....	27,891	0	0	(2,154)	.....	.....	.....	0003	.....
166436 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	.03/20/2023	.03/20/2024	.....	6,187,318	..3951.57000000	.....	370,002	(11,120)	358,881	.....	116,718	0	0	(11,120)	.....	.....	.....	0003	.....
166448 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.03/20/2023	.03/20/2024	.....	5,137,041	..3951.57000000	.....	465,933	(14,003)	451,930	.....	67,949	0	0	(14,003)	.....	.....	.....	0003	.....
166462 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.03/20/2023	.03/20/2024	.....	5,137,041	..3951.57000000	.....	465,933	(14,003)	451,930	.....	102,317	0	0	(14,003)	.....	.....	.....	0003	.....
166464 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.03/20/2023	.03/20/2024	.....	2,370,942	..3951.57000000	.....	215,046	(6,463)	208,583	.....	58,712	0	0	(6,463)	.....	.....	.....	0003	.....
149334 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. ES70DZ1Z7ZF32TWEFA76	.04/06/2022	.04/06/2023	.....	8,673,448	..4481.15000000	.....	785,326	(191,491)	15,061	.....	5	0	0	(191,491)	.....	.....	.....	0003	.....
149352 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	.04/06/2022	.04/06/2023	.....	1,099,297	..4481.15000000	.....	100,036	(24,392)	1,919	.....	0	0	0	(24,392)	.....	.....	.....	0003	.....
149356 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.04/06/2022	.04/06/2023	.....	6,721,725	..4481.15000000	.....	594,195	(144,886)	11,396	.....	0	0	0	(144,886)	.....	.....	.....	0003	.....
149357 Call Options – S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	.04/06/2022	.04/06/2023	.....	1,355,830	..4481.15000000	.....	123,381	(30,085)	2,366	.....	0	0	0	(30,085)	.....	.....	.....	0003	.....

STATEMENT AS OF MARCH 31, 2023 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
149360 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	04/06/2022	04/06/2023	.....	1,792,460	4481.15000000	158,452		(38,636)	3,039		0	0	0	(38,636)				0003	.....
149392 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	ROYAL BANK OF CANADA ES71P3U3RHIGC71XBU11	04/06/2022	04/06/2023	.....	7,701,288	4481.15000000	402,777		(98,211)	7,725		0	0	0	(98,211)				0003	.....
149986 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	04/20/2022	04/20/2023	.....	5,797,285	4459.45000000	510,159		(124,395)	29,352		391	0	0	(124,395)				0003	.....
149989 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	04/20/2022	04/20/2023	.....	1,783,780	4459.45000000	156,972		(38,275)	9,031		126	0	0	(38,275)				0003	.....
149991 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	04/20/2022	04/20/2023	.....	5,797,285	4459.45000000	510,159		(124,395)	29,352		499	0	0	(124,395)				0003	.....
149993 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	04/20/2022	04/20/2023	.....	1,337,835	4459.45000000	117,729		(28,707)	6,773		129	0	0	(28,707)				0003	.....
149995 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	04/20/2022	04/20/2023	.....	1,337,835	4459.45000000	117,729		(28,707)	6,773		133	0	0	(28,707)				0003	.....
149997 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	04/20/2022	04/20/2023	.....	1,337,835	4459.45000000	117,729		(28,707)	6,773		137	0	0	(28,707)				0003	.....
150018 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC MORGAN STANLEY & CO. INTERNATIONAL PLC	04/20/2022	04/20/2023	.....	6,877,660	4459.45000000	612,799		(149,422)	35,257		0	0	0	(149,422)				0003	.....
150391 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	4PQUHN3JPF6GNF3BB653	05/06/2022	05/05/2023	.....	5,498,421	4123.34000000	533,395		(130,418)	52,753		53,066	0	0	(130,418)				0003	.....
150401 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. E570DZIWZ7FF32TWEFA76	05/06/2022	05/05/2023	.....	1,004,220	4123.34000000	102,070		(24,957)	10,095		16,946	0	0	(24,957)				0003	.....
150403 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	05/06/2022	05/05/2023	.....	1,199,793	4123.34000000	121,539		(29,717)	12,020		21,040	0	0	(29,717)				0003	.....
150411 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	05/06/2022	05/05/2023	.....	1,198,682	4123.34000000	121,426		(29,689)	12,009		22,592	0	0	(29,689)				0003	.....
150424 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	05/06/2022	05/05/2023	.....	7,834,346	4123.34000000	693,348		(169,527)	68,573		103,037	0	0	(169,527)				0003	.....
150426 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	05/06/2022	05/05/2023	.....	824,668	4123.34000000	72,984		(17,845)	7,218		12,569	0	0	(17,845)				0003	.....
150429 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	05/06/2022	05/05/2023	.....	824,668	4123.34000000	72,984		(17,845)	7,218		13,265	0	0	(17,845)				0003	.....
150449 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	05/06/2022	05/05/2023		8,213,397	4123.34000000	832,017		(203,433)	82,287		0	0	0	(203,433)				0003	

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151044 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPF6NF3BB653	.05/20/2022	.05/19/2023		2,017,667	..3901.36000000		206,868		(50,580)		28,416		63,796		0		0		(50,580)		0003	
151048 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPF6NF3BB653	.05/20/2022	.05/19/2023	.....	2,201,144	..3901.36000000	.....	225,680	.....	(55,180)	.....	31,000	.....	86,490	.....	0	.....	0	.....	(55,180)	.....	0003	.....
151071 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	.05/20/2022	.05/19/2023	.....	4,291,496	..3901.36000000	.....	441,166	.....	(107,868)	.....	60,600	.....	66,200	.....	0	.....	0	.....	(107,868)	.....	0003	.....
151073 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	.05/20/2022	.05/19/2023	.....	6,632,312	..3901.36000000	.....	681,802	.....	(166,704)	.....	93,654	.....	156,877	.....	0	.....	0	.....	(166,704)	.....	0003	.....
151095 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	.05/20/2022	.05/19/2023	.....	6,646,193	..3901.36000000	.....	411,399	.....	(100,589)	.....	56,511	.....	88,446	.....	0	.....	0	.....	(100,589)	.....	0003	.....
151612 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A.	E570DZIWZ7FF32TWEFA76	.06/06/2022	.06/06/2023	.....	5,531,352	..4121.43000000	.....	540,309	.....	(131,747)	.....	100,660	.....	59,445	.....	0	.....	0	.....	(131,747)	.....	0003	.....
151650 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	.06/06/2022	.06/06/2023	.....	1,236,429	..4121.43000000	.....	119,562	.....	(29,153)	.....	22,275	.....	24,113	.....	0	.....	0	.....	(29,153)	.....	0003	.....
151660 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	ROYAL BANK OF CANADA	ES71P3U3RHIGC71XBU11	.06/06/2022	.06/06/2023	.....	8,018,041	..4121.43000000	.....	792,182	.....	(193,162)	.....	147,585	.....	124,840	.....	0	.....	0	.....	(193,162)	.....	0003	.....
151672 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	.06/06/2022	.06/06/2023	.....	3,186,909	..4121.43000000	.....	311,952	.....	(76,065)	.....	58,117	.....	74,470	.....	0	.....	0	.....	(76,065)	.....	0003	.....
151678 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A.	E570DZIWZ7FF32TWEFA76	.06/06/2022	.06/06/2023	.....	926,297	..4121.43000000	.....	90,587	.....	(22,088)	.....	16,876	.....	22,377	.....	0	.....	0	.....	(22,088)	.....	0003	.....
151701 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	.06/06/2022	.06/06/2023	.....	8,946,473	..4121.43000000	.....	526,695	.....	(128,427)	.....	98,124	.....	30	.....	0	.....	0	.....	(128,427)	.....	0003	.....
152995 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	ROYAL BANK OF CANADA	ES71P3U3RHIGC71XBU11	.06/17/2022	.06/20/2023	.....	7,264,395	..3674.84000000	.....	482,356	.....	(116,657)	.....	107,481	.....	215,027	.....	0	.....	0	.....	(116,657)	.....	0003	.....
153000 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A.	E570DZIWZ7FF32TWEFA76	.06/17/2022	.06/20/2023	.....	3,811,032	..3674.84000000	.....	408,840	.....	(98,877)	.....	91,100	.....	70,582	.....	0	.....	0	.....	(98,877)	.....	0003	.....
153005 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A.	E570DZIWZ7FF32TWEFA76	.06/17/2022	.06/20/2023	.....	6,720,595	..3674.84000000	.....	720,973	.....	(174,366)	.....	160,652	.....	202,028	.....	0	.....	0	.....	(174,366)	.....	0003	.....
153022 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	.06/17/2022	.06/20/2023	.....	4,409,808	..3674.84000000	.....	464,352	.....	(112,303)	.....	103,470	.....	74,778	.....	0	.....	0	.....	(112,303)	.....	0003	.....
153026 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	.06/17/2022	.06/20/2023	.....	1,469,936	..3674.84000000	.....	154,784	.....	(37,434)	.....	34,490	.....	50,051	.....	0	.....	0	.....	(37,434)	.....	0003	.....
153028 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	.06/17/2022	.06/20/2023	.....	1,469,936	..3674.84000000	.....	154,784	.....	(37,434)	.....	34,490	.....	63,277	.....	0	.....	0	.....	(37,434)	.....	0003	.....
153796 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	.07/06/2022	.07/06/2023	.....	6,152,128	..3845.08000000	.....	630,592	.....	(153,761)	.....	169,310	.....	94,431	.....	0	.....	0	.....	(153,761)	.....	0003	.....
153802 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPF6NF3BB653	.07/06/2022	.07/06/2023	.....	6,429,929	..3845.08000000	.....	675,588	.....	(164,733)	.....	181,391	.....	157,193	.....	0	.....	0	.....	(164,733)	.....	0003	.....
153807 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A.	E570DZIWZ7FF32TWEFA76	.07/06/2022	.07/06/2023		1,070,093	..3845.08000000		110,032		(26,830)		29,543		31,661		0		0		(26,830)		0003	

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153809 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. E570DZIWZ7FF32TWEFA76	.07/06/2022	.07/06/2023		1,109,977	..3845.08000000	114,201		(27,846)	30,662		41,040	0	0	(27,846)				0003
153814 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. E570DZIWZ7FF32TWEFA76	.07/06/2022	.07/06/2023	.....	1,342,391	..3845.08000000	138,151	.....	.....(33,686)	37,093	.....	.....58,612	0	0	(33,686)	.....	.....	.....	0003
153823 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.07/06/2022	.07/06/2023	.....	7,452,400	..3845.08000000	447,144	.....	.....(109,030)	120,055	.....	.....202,223	0	0	(109,030)	.....	.....	.....	0003
154446 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	ROYAL BANK OF CANADA ES71P3U3RHIGC71XBU11	.07/20/2022	.07/20/2023	.....	6,568,731	..3959.90000000	398,065	.....	.....(97,062)	122,146	.....	.....95,989	0	0	(97,062)	.....	.....	.....	0003
154449 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.07/20/2022	.07/20/2023	.....	4,355,890	..3959.90000000	445,170	.....	.....(108,548)	136,600	.....	.....60,820	0	0	(108,548)	.....	.....	.....	0003
154475 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.07/20/2022	.07/20/2023	.....	1,979,950	..3959.90000000	202,350	.....	.....(49,340)	62,091	.....	.....29,303	0	0	(49,340)	.....	.....	.....	0003
154491 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.07/20/2022	.07/20/2023	.....	1,187,970	..3959.90000000	121,410	.....	.....(29,604)	37,255	.....	.....25,809	0	0	(29,604)	.....	.....	.....	0003
154497 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.07/20/2022	.07/20/2023	.....	1,583,960	..3959.90000000	161,880	.....	.....(39,472)	49,673	.....	.....41,348	0	0	(39,472)	.....	.....	.....	0003
154503 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.07/20/2022	.07/20/2023	.....	1,583,960	..3959.90000000	161,880	.....	.....(39,472)	49,673	.....	.....43,355	0	0	(39,472)	.....	.....	.....	0003
154505 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.07/20/2022	.07/20/2023	.....	3,563,910	..3959.90000000	364,230	.....	.....(88,812)	111,764	.....	.....100,458	0	0	(88,812)	.....	.....	.....	0003
154510 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.07/20/2022	.07/20/2023	.....	1,583,960	..3959.90000000	161,880	.....	.....(39,472)	49,673	.....	.....48,707	0	0	(39,472)	.....	.....	.....	0003
154520 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.07/20/2022	.07/20/2023	.....	1,187,970	..3959.90000000	121,410	.....	.....(29,604)	37,255	.....	.....39,651	0	0	(29,604)	.....	.....	.....	0003
154526 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.07/20/2022	.07/20/2023	.....	1,187,970	..3959.90000000	121,410	.....	.....(29,604)	37,255	.....	.....46,438	0	0	(29,604)	.....	.....	.....	0003
155063 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. E570DZIWZ7FF32TWEFA76	.08/05/2022	.08/04/2023	.....	6,781,421	..4145.19000000	677,751	.....	.....(165,714)	236,468	.....	.....75,634	0	0	(165,714)	.....	.....	.....	0003
155070 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. E570DZIWZ7FF32TWEFA76	.08/05/2022	.08/04/2023	.....	6,026,587	..4145.19000000	602,311	.....	.....(147,268)	210,147	.....	.....101,671	0	0	(147,268)	.....	.....	.....	0003
155072 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.08/05/2022	.08/04/2023	.....	1,293,420	..4145.19000000	129,342	.....	.....(31,625)	45,128	.....	.....25,342	0	0	(31,625)	.....	.....	.....	0003
155079 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.08/05/2022	.08/04/2023	.....	3,167,732	..4145.19000000	316,773	.....	.....(77,453)	110,523	.....	.....79,879	0	0	(77,453)	.....	.....	.....	0003
155124 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCUFXT09	.08/05/2022	.08/04/2023		6,497,901	..4145.19000000	380,777		(93,102)	132,854		2,770	0	0	(93,102)				0003

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155162 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	08/05/2022	08/04/2023		829,038	..4145.19000000	82,324		(20,129)	28,723		10,018	0	0	(20,129)				0003
155754 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON ROMUWSPU8MPR08K5P83	08/19/2022	08/18/2023	.....	1,049,139	..4228.48000000	104,756	.....	(25,614)	40,579	.....	9,091	0	0	(25,614)	.....	.....	.....	0003
155758 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	08/19/2022	08/18/2023	.....	6,135,032	..4228.48000000	368,102	.....	(90,003)	142,589	.....	438	0	0	(90,003)	.....	.....	.....	0003
155759 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON ROMUWSPU8MPR08K5P83	08/19/2022	08/18/2023	.....	1,653,942	..4228.48000000	165,146	.....	(40,379)	63,971	.....	14,965	0	0	(40,379)	.....	.....	.....	0003
155762 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	08/19/2022	08/18/2023	.....	3,136,837	..4228.48000000	313,684	.....	(76,697)	121,509	.....	47,086	0	0	(76,697)	.....	.....	.....	0003
155765 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	08/19/2022	08/18/2023	.....	1,018,166	..4228.48000000	101,817	.....	(24,895)	39,440	.....	17,490	0	0	(24,895)	.....	.....	.....	0003
155767 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	08/19/2022	08/18/2023	.....	2,821,332	..4228.48000000	282,133	.....	(68,983)	109,288	.....	50,129	0	0	(68,983)	.....	.....	.....	0003
155770 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	08/19/2022	08/18/2023	.....	1,165,958	..4228.48000000	116,596	.....	(28,508)	45,165	.....	22,494	0	0	(28,508)	.....	.....	.....	0003
155772 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	08/19/2022	08/18/2023	.....	1,510,461	..4228.48000000	151,046	.....	(36,932)	58,510	.....	31,972	0	0	(36,932)	.....	.....	.....	0003
155774 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	08/19/2022	08/18/2023	.....	1,310,922	..4228.48000000	131,092	.....	(32,053)	50,780	.....	31,179	0	0	(32,053)	.....	.....	.....	0003
156462 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/06/2022	09/06/2023	.....	1,172,457	..3908.19000000	122,286	.....	(29,818)	53,605	.....	17,040	0	0	(29,818)	.....	.....	.....	0003
156468 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/06/2022	09/06/2023	.....	1,563,276	..3908.19000000	163,048	.....	(39,757)	71,473	.....	24,267	0	0	(39,757)	.....	.....	.....	0003
156472 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/06/2022	09/06/2023	.....	3,126,552	..3908.19000000	326,096	.....	(79,514)	142,946	.....	70,268	0	0	(79,514)	.....	.....	.....	0003
156475 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/06/2022	09/06/2023	.....	1,172,457	..3908.19000000	122,286	.....	(29,818)	53,605	.....	31,342	0	0	(29,818)	.....	.....	.....	0003
156478 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/06/2022	09/06/2023	.....	3,908,190	..3908.19000000	407,620	.....	(99,392)	178,683	.....	109,173	0	0	(99,392)	.....	.....	.....	0003
156482 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/06/2022	09/06/2023	.....	1,563,276	..3908.19000000	163,048	.....	(39,757)	71,473	.....	47,199	0	0	(39,757)	.....	.....	.....	0003
156485 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/06/2022	09/06/2023	.....	2,735,733	..3908.19000000	285,334	.....	(69,575)	125,078	.....	91,852	0	0	(69,575)	.....	.....	.....	0003
156488 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/06/2022	09/06/2023	.....	1,172,457	..3908.19000000	122,286	.....	(29,818)	53,605	.....	41,539	0	0	(29,818)	.....	.....	.....	0003
156494 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON ROMUWSPU8MPR08K5P83	09/06/2022	09/06/2023		5,866,254	..3908.19000000	377,904		(92,146)	165,657		120,134	0	0	(92,146)				0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
156925 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON ROMUISFPUBMPRO8K5P83	.09/20/2022	.09/20/2023	.....	5,902,463	..3855.93000000	652,045	.....	.....(158,992)	310,838	.....	.....82,625	0	0	(158,992)	.....	.....	.....	0003
156931 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPF6GNF3BB653	.09/20/2022	.09/20/2023	.....	2,879,896	..3855.93000000	324,890	.....	.....(79,220)	154,879	.....	.....76,000	0	0	(79,220)	.....	.....	.....	0003
156974 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON ROMUISFPUBMPRO8K5P83	.09/20/2022	.09/20/2023	.....	5,603,391	..3855.93000000	372,009	.....	.....(90,709)	177,341	.....	.....126,273	0	0	(90,709)	.....	.....	.....	0003
157010 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.09/20/2022	.09/20/2023	.....	5,398,302	..3855.93000000	436,716	.....	.....(106,487)	208,188	.....	.....97,557	0	0	(106,487)	.....	.....	.....	0003
157023 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.09/20/2022	.09/20/2023	.....	1,542,372	..3855.93000000	124,776	.....	.....(30,425)	59,482	.....	.....52,421	0	0	(30,425)	.....	.....	.....	0003
157988 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPF6GNF3BB653	.10/06/2022	.10/06/2023	.....	1,764,968	..3744.52000000	202,679	.....	.....(49,420)	105,504	.....	.....28,420	0	0	(49,420)	.....	.....	.....	0003
157999 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPF6GNF3BB653	.10/06/2022	.10/06/2023	.....	6,759,871	..3744.52000000	776,266	.....	.....(189,281)	404,084	.....	.....158,831	0	0	(189,281)	.....	.....	.....	0003
158002 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON ROMUISFPUBMPRO8K5P83	.10/06/2022	.10/06/2023	.....	1,227,683	..3744.52000000	139,096	.....	.....(33,917)	72,406	.....	.....33,876	0	0	(33,917)	.....	.....	.....	0003
158013 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON ROMUISFPUBMPRO8K5P83	.10/06/2022	.10/06/2023	.....	1,408,442	..3744.52000000	159,562	.....	.....(38,907)	83,060	.....	.....42,089	0	0	(38,907)	.....	.....	.....	0003
158027 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPF6GNF3BB653	.10/06/2022	.10/06/2023	.....	1,189,417	..3744.52000000	136,586	.....	.....(33,305)	71,100	.....	.....39,748	0	0	(33,305)	.....	.....	.....	0003
158102 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.10/06/2022	.10/06/2023	.....	1,872,260	..3744.52000000	156,710	.....	.....(38,211)	81,575	.....	.....71,726	0	0	(38,211)	.....	.....	.....	0003
158105 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC 65GSEF7VJP5170UK5573	.10/06/2022	.10/06/2023	.....	6,473,037	..3744.52000000	440,214	.....	.....(107,340)	229,153	.....	.....185,149	0	0	(107,340)	.....	.....	.....	0003
158148 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	.10/06/2022	.10/06/2023	.....	1,762,376	..3744.52000000	286,210	.....	.....(69,788)	148,986	.....	.....27,510	0	0	(69,788)	.....	.....	.....	0003
158725 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON ROMUISFPUBMPRO8K5P83	.10/20/2022	.10/20/2023	.....	5,912,113	..3665.78000000	419,701	.....	.....(102,338)	234,573	.....	.....160,442	0	0	(102,338)	.....	.....	.....	0003
158748 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.10/20/2022	.10/20/2023	.....	3,299,202	..3665.78000000	384,687	.....	.....(93,800)	215,003	.....	.....52,140	0	0	(93,800)	.....	.....	.....	0003
158770 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.10/20/2022	.10/20/2023	.....	5,865,248	..3665.78000000	683,888	.....	.....(166,756)	382,228	.....	.....120,281	0	0	(166,756)	.....	.....	.....	0003
158773 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.10/20/2022	.10/20/2023	.....	3,665,780	..3665.78000000	427,430	.....	.....(104,223)	238,892	.....	.....103,811	0	0	(104,223)	.....	.....	.....	0003
158784 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.10/20/2022	.10/20/2023		1,466,312	..3665.78000000	170,972		(41,689)	95,557		48,265	0	0	(41,689)				0003

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	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)	
158818 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	10/20/2022	10/20/2023		1,466,312	..3665.78000000	170,972		(41,689)	95,557		57,796	0	0	(41,689)				0003	
159725 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	11/04/2022	11/06/2023		3,696,742	..3770.55000000	426,488		(103,426)	256,822		97,446	0	0	(103,426)				0003	
159741 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	11/04/2022	11/06/2023		1,513,961	..3770.55000000	174,662		(42,357)	105,178		43,732	0	0	(42,357)				0003	
159756 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	11/04/2022	11/06/2023		1,177,392	..3770.55000000	135,835		(32,941)	81,797		39,061	0	0	(32,941)				0003	
159768 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	11/04/2022	11/06/2023		1,728,371	..3770.55000000	199,398		(48,355)	120,073		63,440	0	0	(48,355)				0003	
159846 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	11/04/2022	11/06/2023		3,770,550	..3770.55000000	425,320		(103,143)	256,119		56,947	0	0	(103,143)				0003	
159861 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	11/04/2022	11/06/2023		377,055	..3770.55000000	42,532		(10,314)	25,612		6,060	0	0	(10,314)				0003	
159903 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	11/04/2022	11/06/2023		5,427,065	..3770.55000000	626,129		(151,840)	377,042		122,078	0	0	(151,840)				0003	
159905 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A.	11/04/2022	11/06/2023		7,301,946	..3770.55000000	116,831		(28,332)	70,353		195,809	0	0	(28,332)				0003	
160904 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A.	11/18/2022	11/20/2023		3,430,970	..3965.34000000	379,434		(92,015)	242,962		46,686	0	0	(92,015)				0003	
160905 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	11/18/2022	11/20/2023		3,172,272	..3965.34000000	347,048		(84,162)	222,224		69,554	0	0	(84,162)				0003	
160926 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A.	11/18/2022	11/20/2023		5,138,341	..3965.34000000	568,253		(137,805)	363,868		84,565	0	0	(137,805)				0003	
160931 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A.	11/18/2022	11/20/2023		1,430,453	..3965.34000000	158,195		(38,363)	101,296		39,085	0	0	(38,363)				0003	
160965 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	11/18/2022	11/20/2023		1,189,602	..3965.34000000	130,143		(31,561)	83,334		37,972	0	0	(31,561)				0003	
160976 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	11/18/2022	11/20/2023		793,068	..3965.34000000	86,762		(21,040)	55,556		30,462	0	0	(21,040)				0003	
160980 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	11/18/2022	11/20/2023		5,439,736	..3965.34000000	332,958		(80,745)	213,202		104,526	0	0	(80,745)				0003	
161878 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A.	12/06/2022	12/06/2023		5,349,355	..3941.26000000	583,192		(142,203)	401,044		72,438	0	0	(142,203)				0003	
161883 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	12/06/2022	12/06/2023		1,576,504	..3941.26000000	168,372		(41,055)	115,785		23,607	0	0	(41,055)				0003	
161891 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A.	12/06/2022	12/06/2023		1,168,037	..3941.26000000	127,341		(31,050)	87,568		29,393	0	0	(31,050)				0003	
161897 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	12/06/2022	12/06/2023		5,911,890	..3941.26000000	631,395		(153,957)	434,192		121,948	0	0	(153,957)				0003	

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161946 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	12/06/2022	12/06/2023	6,700,142	3941.26000000	375,870		(91,650)	258,475		130,244	0	0	(91,650)				0003	
161955 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A.	E570DZIWZ7FF32WIEFA76	12/06/2022	12/06/2023	1,442,039	3941.26000000	157,212		(38,334)	108,111		45,816	0	0	(38,334)				0003	
161959 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A.	E570DZIWZ7FF32WIEFA76	12/06/2022	12/06/2023	1,489,829	3941.26000000	162,423		(39,604)	111,693		53,786	0	0	(39,604)				0003	
162529 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA	ES71P3U3RHIGC71XBU11	12/20/2022	12/20/2023	5,960,207	3821.62000000	382,645		(93,303)	277,811		136,960	0	0	(93,303)				0003	
162583 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	12/20/2022	12/20/2023	4,968,106	3821.62000000	536,549		(130,830)	389,549		71,179	0	0	(130,830)				0003	
162595 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	12/20/2022	12/20/2023	1,910,810	3821.62000000	206,365		(50,319)	149,827		30,260	0	0	(50,319)				0003	
162597 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	12/20/2022	12/20/2023	5,732,430	3821.62000000	619,095		(150,957)	449,480		125,012	0	0	(150,957)				0003	
162621 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	12/20/2022	12/20/2023	1,146,486	3821.62000000	123,819		(30,191)	89,896		30,295	0	0	(30,191)				0003	
162654 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	12/20/2022	12/20/2023	1,146,486	3821.62000000	123,819		(30,191)	89,896		41,573	0	0	(30,191)				0003	
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										38,793,945	10,712,769	(10,895,745)	23,454,663	XXX	9,758,620	0	0	(10,895,745)	0	0	XXX	XXX	
0219999999. Subtotal - Purchased Options - Hedging Other										38,793,945	10,712,769	(10,895,745)	23,454,663	XXX	9,758,620	0	0	(10,895,745)	0	0	XXX	XXX	
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	XXX	XXX		
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	XXX	XXX		
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	XXX	XXX		
0439999999. Total Purchased Options - Call Options and Warrants										38,793,945	10,712,769	(10,895,745)	23,454,663	XXX	9,758,620	0	0	(10,895,745)	0	0	XXX	XXX	
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	XXX	XXX		
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	XXX	XXX		
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	XXX	XXX		
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	XXX	XXX		
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	XXX	XXX		
0499999999. Total Purchased Options										38,793,945	10,712,769	(10,895,745)	23,454,663	XXX	9,758,620	0	0	(10,895,745)	0	0	XXX	XXX	
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	XXX	XXX		
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	XXX	XXX		
163189 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A.	E570DZIWZ7FF32WIEFA76	01/06/2023	01/05/2024	3,522,550	3973.37110000		(320,473)	73,955	(246,517)		0	0	0	73,955				0003	
163205 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A.	E570DZIWZ7FF32WIEFA76	01/06/2023	01/05/2024	6,961,516	4010.37436800		(591,662)	136,537	(455,124)		0	0	0	136,537				0003	
163208 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A.	E570DZIWZ7FF32WIEFA76	01/06/2023	01/05/2024	1,983,276	4040.36648400		(159,278)	36,756	(122,521)		0	0	0	36,756				0003	
163300 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A.	E570DZIWZ7FF32WIEFA76	01/06/2023	01/05/2024	1,595,406	4072.69564800		(120,244)	27,749	(92,496)		0	0	0	27,749				0003	
163346 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA	ES71P3U3RHIGC71XBU11	01/06/2023	01/05/2024	6,379,825	4006.86879600		(271,640)	62,686	(208,954)		0	0	0	62,686				0003	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
163373 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. E570DZIWZ7FF32TWEFA76	.01/06/2023	.01/05/2024	.....	2,717,849	..3972.98160000	.....	..... (247,287)	57,066	 (190,221)	.....	0	0	0	57,066	.....	.....	.....	0003
163824 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON ROMUJISFPUBM8MPR08K5P83	.01/20/2023	.01/19/2024	.....	1,630,978	..4057.62385400	.....	..... (135,760)	26,108	 (109,653)	.....	0	0	0	26,108	.....	.....	.....	0003
163844 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON ROMUJISFPUBM8MPR08K5P83	.01/20/2023	.01/19/2024	.....	5,540,817	..4095.36364900	.....	..... (427,238)	82,161	 (345,077)	.....	0	0	0	82,161	.....	.....	.....	0003
163855 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON ROMUJISFPUBM8MPR08K5P83	.01/20/2023	.01/19/2024	.....	1,022,952	..4132.70618300	.....	..... (72,904)	14,020	 (58,884)	.....	0	0	0	14,020	.....	.....	.....	0003
163903 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. E570DZIWZ7FF32TWEFA76	.01/20/2023	.01/19/2024	.....	1,646,590	..4182.76106900	.....	..... (102,933)	19,795	 (83,139)	.....	0	0	0	19,795	.....	.....	.....	0003
163938 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	ROYAL BANK OF CANADA ES71P3U3RHIGC71XB11	.01/20/2023	.01/19/2024	.....	5,881,658	..4092.58282200	.....	..... (215,238)	41,392	 (173,846)	.....	0	0	0	41,392	.....	.....	.....	0003
163963 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON ROMUJISFPUBM8MPR08K5P83	.01/20/2023	.01/19/2024	.....	4,601,870	..4050.87041700	.....	..... (388,205)	74,655	 (313,550)	.....	0	0	0	74,655	.....	.....	.....	0003
164493 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	.02/06/2023	.02/06/2024	.....	6,619,072	..4232.35686000	.....	..... (489,501)	71,078	 (418,423)	.....	0	0	0	71,078	.....	.....	.....	0003
164508 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	.02/06/2023	.02/06/2024	.....	2,560,143	..4261.54552800	.....	..... (177,661)	25,797	 (151,864)	.....	0	0	0	25,797	.....	.....	.....	0003
164561 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	.02/06/2023	.02/06/2024	.....	1,166,633	..4300.60078800	.....	..... (74,201)	10,774	 (63,427)	.....	0	0	0	10,774	.....	.....	.....	0003
164580 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	.02/06/2023	.02/06/2024	.....	1,123,660	..4340.47826400	.....	..... (65,064)	9,448	 (55,616)	.....	0	0	0	9,448	.....	.....	.....	0003
164632 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	.02/06/2023	.02/06/2024	.....	2,105,886	..4193.30160000	.....	..... (169,710)	24,643	 (145,067)	.....	0	0	0	24,643	.....	.....	.....	0003
164636 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	.02/06/2023	.02/06/2024	.....	3,835,543	..4194.12381600	.....	..... (308,663)	44,820	 (263,843)	.....	0	0	0	44,820	.....	.....	.....	0003
164638 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	ROYAL BANK OF CANADA ES71P3U3RHIGC71XB11	.02/06/2023	.02/06/2024	.....	5,971,660	..4227.01245600	.....	..... (214,891)	31,203	 (183,688)	.....	0	0	0	31,203	.....	.....	.....	0003
165140 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.02/17/2023	.02/20/2024	.....	2,421,684	..4234.09542000	.....	..... (176,007)	20,088	 (155,919)	.....	0	0	0	20,088	.....	.....	.....	0003
165234 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.02/17/2023	.02/20/2024	.....	5,594,627	..4191.67288400	.....	..... (201,304)	22,975	 (178,329)	.....	0	0	0	22,975	.....	.....	.....	0003
165245 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED 9R7GPTS07KV3UQJZ0078	.02/17/2023	.02/20/2024	.....	4,574,944	..4159.04000000	.....	..... (377,751)	43,113	 (334,638)	.....	0	0	0	43,113	.....	.....	.....	0003
165247 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED 9R7GPTS07KV3UQJZ0078	.02/17/2023	.02/20/2024	.....	2,082,987	..4165.97461700	.....	..... (169,625)	19,359	 (150,266)	.....	0	0	0	19,359	.....	.....	.....	0003
165269 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED 9R7GPTS07KV3UQJZ0078	.02/17/2023	.02/20/2024	.....	4,620,712	..4200.64688200	.....	..... (350,471)	39,999	 (310,472)	.....	0	0	0	39,999	.....	.....	.....	0003
165275 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED 9R7GPTS07KV3UQJZ0078	.02/17/2023	.02/20/2024	.....	1,726,108	..4315.26931100	.....	..... (101,600)	11,596	 (90,004)	.....	0	0	0	11,596	.....	.....	.....	0003
165842 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED 9R7GPTS07KV3UQJZ0078	.03/06/2023	.03/06/2024	.....	2,891,422	..4130.60292600	.....	..... (214,900)	14,679	 (200,221)	.....	0	0	0	14,679	.....	.....	.....	0003
165852 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED 9R7GPTS07KV3UQJZ0078	.03/06/2023	.03/06/2024		5,418,203	..4167.84839000		 (370,149)	25,283	 (344,866)		0	0	0	25,283				0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
165888 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	.03/06/2023	.03/06/2024	.....	..2,550,786	..4199.42606600	.....	..... (182,462)	 12,463	 (169,999)	.....	..... 0	 0	 0	 12,463	.....	.....	.....	0003
165914 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	.03/06/2023	.03/06/2024	.....	..2,286,664	..4129.38840000	.....	..... (189,210)	 12,924	 (176,286)	.....	..... 0	 0	 0	 12,924	.....	.....	.....	0003
165933 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	.03/06/2023	.03/06/2024	.....	..1,751,595	..4250.84100000	.....	..... (111,935)	 7,646	 (104,289)	.....	..... 0	 0	 0	 7,646	.....	.....	.....	0003
165939 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	.03/06/2023	.03/06/2024	.....	..5,713,495	..4162.99028600	.....	..... (217,805)	 14,877	 (202,928)	.....	..... 0	 0	 0	 14,877	.....	.....	.....	0003
166410 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.03/20/2023	.03/20/2024	.....	..... 828,802	..4144.01145900	.....	..... (48,928)	 1,471	 (47,457)	.....	..... 0	 0	 0	 1,471	.....	.....	.....	0003
166414 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.03/20/2023	.03/20/2024	.....	..... 832,991	..4164.95478000	.....	..... (46,622)	 1,401	 (45,221)	.....	..... 0	 0	 0	 1,401	.....	.....	.....	0003
166437 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	.03/20/2023	.03/20/2024	.....	..6,359,326	..4061.42364600	.....	..... (269,148)	 8,089	 (261,059)	.....	..... 0	 0	 0	 8,089	.....	.....	.....	0003
166449 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.03/20/2023	.03/20/2024	.....	..5,237,727	..4029.02077200	.....	..... (404,287)	 12,151	 (392,136)	.....	..... 0	 0	 0	 12,151	.....	.....	.....	0003
166463 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.03/20/2023	.03/20/2024	.....	..5,289,611	..4068.93162900	.....	..... (373,620)	 11,229	 (362,391)	.....	..... 0	 0	 0	 11,229	.....	.....	.....	0003
166465 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.03/20/2023	.03/20/2024	.....	..2,459,141	..4098.56840400	.....	..... (162,150)	 4,873	 (157,277)	.....	..... 0	 0	 0	 4,873	.....	.....	.....	0003
149336 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. ES70DZVIZ7FF32TWEFA76	.04/06/2022	.04/06/2023	.....	..8,928,447	..4612.89581000	 (632,674)	.....	..... 154,268	 (12,133)	.....	..... 0	 0	 0	 154,268	.....	.....	.....	0003
149355 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	.04/06/2022	.04/06/2023	.....	..1,155,801	..4711.48111000	 (67,387)	.....	..... 16,431	 (1,292)	.....	..... 0	 0	 0	 16,431	.....	.....	.....	0003
149358 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.04/06/2022	.04/06/2023	.....	..6,851,454	..4567.63619500	 (515,220)	.....	..... 125,629	 (9,881)	.....	..... 0	 0	 0	 125,629	.....	.....	.....	0003
149359 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	.04/06/2022	.04/06/2023	.....	..1,429,994	..4726.26890500	 (80,672)	.....	..... 19,671	 (1,547)	.....	..... 0	 0	 0	 19,671	.....	.....	.....	0003
149362 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.04/06/2022	.04/06/2023	.....	..1,854,479	..4636.19779000	 (121,584)	.....	..... 29,647	 (2,332)	.....	..... 0	 0	 0	 29,647	.....	.....	.....	0003
149393 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	.04/06/2022	.04/06/2023	.....	..7,920,005	..4608.41466000	 (279,557)	.....	..... 68,166	 (5,361)	.....	..... 0	 0	 0	 68,166	.....	.....	.....	0003
149987 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.04/20/2022	.04/20/2023	.....	..5,909,173	..4545.51738500	 (442,338)	.....	..... 107,858	 (25,450)	.....	..... 0	 0	 0	 107,858	.....	.....	.....	0003
149990 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.04/20/2022	.04/20/2023		..1,821,596	..4553.99034000	 (134,104)		 32,699	 (7,716)		 0	 0	 0	 32,699				0003

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149992 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.04/20/2022	.04/20/2023		5,986,276	..4604.82807000	(397,813)		97,001	(22,888)		0	0	0	97,001				0003
149994 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.04/20/2022	.04/20/2023	.....	.....1,393,088	..4643.62528500	(85,314)	.....	.....20,803	(4,908)	.....	.....0	0	0	20,803	.....	.....	.....	0003
149996 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.04/20/2022	.04/20/2023	.....	.....1,398,171	..4660.57119500	(82,557)	.....	.....20,130	(4,750)	.....	.....0	0	0	20,130	.....	.....	.....	0003
149998 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.04/20/2022	.04/20/2023	.....	.....1,406,332	..4687.77384000	(78,183)	.....	.....19,064	(4,498)	.....	.....0	0	0	19,064	.....	.....	.....	0003
150020 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC MORGAN STANLEY & CO. INTERNATIONAL PLC 65GSEF7VJP5170UK5573	.04/20/2022	.04/20/2023	.....	.....7,079,863	..4590.55783000	(496,773)	.....	.....121,131	(28,581)	.....	.....0	0	0	121,131	.....	.....	.....	0003
150393 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	4PQUHN3JPF6FNF3BB653	.05/06/2022	.05/05/2023	.....	.....5,605,090	..4203.33279600	(471,263)	.....	.....115,226	(46,608)	.....	.....0	0	0	115,226	.....	.....	.....	0003
150402 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. E570DZIWZ7FF32TWIFA76	.05/06/2022	.05/05/2023	.....	.....1,048,205	..4303.94229200	(77,376)	.....	.....18,919	(7,653)	.....	.....0	0	0	18,919	.....	.....	.....	0003
150404 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC 65GSEF7VJP5170UK5573	.05/06/2022	.05/05/2023	.....	.....1,255,224	..4313.83830800	(90,512)	.....	.....22,131	(8,952)	.....	.....0	0	0	22,131	.....	.....	.....	0003
150412 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.05/06/2022	.05/05/2023	.....	.....1,265,089	..4351.77303600	(84,759)	.....	.....20,724	(8,383)	.....	.....0	0	0	20,724	.....	.....	.....	0003
150425 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.05/06/2022	.05/05/2023	.....	.....8,065,459	..4244.97853000	(560,785)	.....	.....137,115	(55,462)	.....	.....0	0	0	137,115	.....	.....	.....	0003
150427 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.05/06/2022	.05/05/2023	.....	.....855,098	..4275.49124600	(55,708)	.....	.....13,621	(5,510)	.....	.....0	0	0	13,621	.....	.....	.....	0003
150430 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.05/06/2022	.05/05/2023	.....	.....857,820	..4289.09826800	(54,248)	.....	.....13,264	(5,365)	.....	.....0	0	0	13,264	.....	.....	.....	0003
150451 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC MORGAN STANLEY & CO. INTERNATIONAL PLC 65GSEF7VJP5170UK5573	.05/06/2022	.05/05/2023	.....	.....8,458,978	..4246.62786600	(694,853)	.....	.....169,895	(68,722)	.....	.....0	0	0	169,895	.....	.....	.....	0003
151045 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	4PQUHN3JPF6FNF3BB653	.05/20/2022	.05/19/2023	.....	.....2,101,602	..4063.65657600	(160,663)	.....	.....39,283	(22,069)	.....	.....0	0	0	39,283	.....	.....	.....	0003
151049 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPF6FNF3BB653	.05/20/2022	.05/19/2023	.....	.....2,318,905	..4110.08276000	(162,287)	.....	.....39,680	(22,292)	.....	.....0	0	0	39,680	.....	.....	.....	0003
151072 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.05/20/2022	.05/19/2023	.....	.....4,375,180	..3977.43652000	(393,745)	.....	.....96,273	(54,086)	.....	.....0	0	0	96,273	.....	.....	.....	0003
151074 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.05/20/2022	.05/19/2023	.....	.....6,833,934	..4019.96134400	(569,245)	.....	.....139,184	(78,193)	.....	.....0	0	0	139,184	.....	.....	.....	0003
151097 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC 65GSEF7VJP5170UK5573	.05/20/2022	.05/19/2023		6,847,572	..4019.57120800	(302,003)		73,841	(41,484)		0	0	0	73,841				0003

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151613 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. E570DZIWZ7FF32WIEFA76	.06/06/2022	.06/06/2023		5,639,213	..4201.79788500	(478,358)		116,641	(89,119)		0	0	0	116,641				0003
151652 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.06/06/2022	.06/06/2023	.....	1,286,010	..4286.69934300	(91,818)	.....	22,389	(17,106)	.....	0	0	0	22,389	.....	.....	.....	0003
151661 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	ROYAL BANK OF CANADA ES71P3U3RHIGC71XBU11	.06/06/2022	.06/06/2023	.....	8,259,384	..4245.48504300	(655,074)	.....	159,730	(122,041)	.....	0	0	0	159,730	.....	.....	.....	0003
151673 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.06/06/2022	.06/06/2023	.....	3,355,815	..4339.86579000	(219,277)	.....	53,468	(40,852)	.....	0	0	0	53,468	.....	.....	.....	0003
151679 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. E570DZIWZ7FF32WIEFA76	.06/06/2022	.06/06/2023	.....	980,764	..4363.77008400	(61,038)	.....	14,883	(11,371)	.....	0	0	0	14,883	.....	.....	.....	0003
151703 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.06/06/2022	.06/06/2023	.....	9,212,183	..4243.83647100	(381,404)	.....	93,000	(71,056)	.....	0	0	0	93,000	.....	.....	.....	0003
152996 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	ROYAL BANK OF CANADA ES71P3U3RHIGC71XBU11	.06/17/2022	.06/20/2023	.....	7,482,327	..3785.08520000	(366,126)	.....	88,547	(81,582)	.....	0	0	0	88,547	.....	.....	.....	0003
153003 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. E570DZIWZ7FF32WIEFA76	.06/17/2022	.06/20/2023	.....	3,891,826	..3752.74660800	(363,870)	.....	88,001	(81,080)	.....	0	0	0	88,001	.....	.....	.....	0003
153007 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. E570DZIWZ7FF32WIEFA76	.06/17/2022	.06/20/2023	.....	6,954,472	..3802.72443200	(592,610)	.....	143,321	(132,049)	.....	0	0	0	143,321	.....	.....	.....	0003
153024 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.06/17/2022	.06/20/2023	.....	4,495,799	..3746.49938000	(415,980)	.....	100,604	(92,691)	.....	0	0	0	100,604	.....	.....	.....	0003
153027 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.06/17/2022	.06/20/2023	.....	1,528,439	..3821.09863200	(122,916)	.....	29,727	(27,389)	.....	0	0	0	29,727	.....	.....	.....	0003
153031 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.06/17/2022	.06/20/2023	.....	1,544,609	..3861.52187200	(114,744)	.....	27,751	(25,568)	.....	0	0	0	27,751	.....	.....	.....	0003
153797 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.07/06/2022	.07/06/2023	.....	6,272,095	..3920.05906000	(562,480)	.....	137,153	(151,022)	.....	0	0	0	137,153	.....	.....	.....	0003
153805 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHNSJPFQFNF3B8653	.07/06/2022	.07/06/2023	.....	6,631,186	..3965.43100400	(563,065)	.....	137,295	(151,179)	.....	0	0	0	137,295	.....	.....	.....	0003
153808 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. E570DZIWZ7FF32WIEFA76	.07/06/2022	.07/06/2023	.....	1,111,184	..3992.73107200	(87,346)	.....	21,298	(23,452)	.....	0	0	0	21,298	.....	.....	.....	0003
153810 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. E570DZIWZ7FF32WIEFA76	.07/06/2022	.07/06/2023	.....	1,164,032	..4032.335396	(84,731)	.....	20,660	(22,750)	.....	0	0	0	20,660	.....	.....	.....	0003
153815 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. E570DZIWZ7FF32WIEFA76	.07/06/2022	.07/06/2023	.....	1,420,787	..4069.632672	(96,000)	.....	23,408	(25,775)	.....	0	0	0	23,408	.....	.....	.....	0003
153826 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.07/06/2022	.07/06/2023	.....	7,678,953	..3961.970432	(323,807)	.....	78,956	(86,940)	.....	0	0	0	78,956	.....	.....	.....	0003
154451 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	ROYAL BANK OF CANADA ES71P3U3RHIGC71XBU11	.07/20/2022	.07/20/2023	.....	6,767,763	..4079.88497	(289,024)	.....	70,474	(88,687)	.....	0	0	0	70,474	.....	.....	.....	0003
154457 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.07/20/2022	.07/20/2023		4,440,394	..4036.7221	(396,033)		96,567	(121,522)		0	0	0	96,567				0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
154482 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.07/20/2022	.07/20/2023	.....	.....2,020,737	 4041.4739	 (178,650)	.....	.....43,561	 (54,819)	.....	..... 0	 0	 0	43,561	.....	.....	.....	..... 0003
154494 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.07/20/2022	.07/20/2023	.....	.....1,224,441	 4081.4689	 (100,548)	.....	.....24,517	 (30,853)	.....	..... 0	 0	 0	24,517	.....	.....	.....	..... 0003
154502 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.07/20/2022	.07/20/2023	.....	.....1,643,200	 4108.0003	 (128,316)	.....	.....31,288	 (39,374)	.....	..... 0	 0	 0	31,288	.....	.....	.....	..... 0003
154504 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.07/20/2022	.07/20/2023	.....	..... 1,646,368	 4115.92006	 (126,588)	.....	.....30,867	 (38,843)	.....	..... 0	 0	 0	30,867	.....	.....	.....	..... 0003
154506 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.07/20/2022	.07/20/2023	.....	..... 3,708,961	 4121.06793	 (282,366)	.....	.....68,851	 (86,644)	.....	..... 0	 0	 0	68,851	.....	.....	.....	..... 0003
154512 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.07/20/2022	.07/20/2023	.....	.....1,654,921	 4137.3035	 (122,092)	.....	.....29,770	 (37,464)	.....	..... 0	 0	 0	29,770	.....	.....	.....	..... 0003
154523 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.07/20/2022	.07/20/2023	.....	..... 1,246,181	 4153.9351	 (88,968)	.....	.....21,694	 (27,300)	.....	..... 0	 0	 0	21,694	.....	.....	.....	..... 0003
154528 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.07/20/2022	.07/20/2023	.....	.....1,257,823	 4192.7421	 (83,061)	.....	.....20,253	 (25,487)	.....	..... 0	 0	 0	20,253	.....	.....	.....	..... 0003
155066 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. E570DZIWZ7FF32TWIFA76	.08/05/2022	.08/04/2023	.....	.....6,913,658	4226.021205	 (600,782)	.....	.....146,894	 (209,613)	.....	..... 0	 0	 0	146,894	.....	.....	.....	..... 0003
155071 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. E570DZIWZ7FF32TWIFA76	.08/05/2022	.08/04/2023	.....	.....6,212,206	4272.861852	 (495,942)	.....	.....121,261	 (173,035)	.....	..... 0	 0	 0	121,261	.....	.....	.....	..... 0003
155073 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.08/05/2022	.08/04/2023	.....	..... 1,340,760	4296.903954	 (102,400)	.....	.....25,037	 (35,728)	.....	..... 0	 0	 0	25,037	.....	.....	.....	..... 0003
155080 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.08/05/2022	.08/04/2023	.....	.....3,325,168	4351.205943	 (229,090)	.....	.....56,014	 (79,930)	.....	..... 0	 0	 0	56,014	.....	.....	.....	..... 0003
155131 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCJUF0T09	.08/05/2022	.08/04/2023	.....	.....6,703,235	4276.178004	 (267,714)	.....	.....65,457	 (93,406)	.....	..... 0	 0	 0	65,457	.....	.....	.....	..... 0003
155163 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.08/05/2022	.08/04/2023	.....	..... 846,282	4231.409952	 (72,268)	.....	.....17,670	 (25,214)	.....	..... 0	 0	 0	17,670	.....	.....	.....	..... 0003
155757 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON ROMUWSPU8MPR08K5P83	.08/19/2022	.08/18/2023	.....	..... 1,070,121	 4313.0496	 (92,219)	.....	.....22,548	 (35,722)	.....	..... 0	 0	 0	22,548	.....	.....	.....	..... 0003
155760 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.08/19/2022	.08/18/2023	.....	.....6,324,605	4359.140032	 (261,843)	.....	.....64,022	 (101,428)	.....	..... 0	 0	 0	64,022	.....	.....	.....	..... 0003
155761 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON ROMUWSPU8MPR08K5P83	.08/19/2022	.08/18/2023	.....	..... 1,688,675	4317.27808	 (144,422)	.....	.....35,312	 (55,944)	.....	..... 0	 0	 0	35,312	.....	.....	.....	..... 0003
155763 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.08/19/2022	.08/18/2023	.....	.....3,236,902	4363.368512	 (255,025)	.....	.....62,355	 (98,787)	.....	..... 0	 0	 0	62,355	.....	.....	.....	..... 0003
155766 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.08/19/2022	.08/18/2023		1,056,347	4387.048	 (79,631)		19,470	 (30,846)		 0	 0	 0	19,470				 0003

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155769 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.08/19/2022	.08/18/2023		2,931,646	4393.813568	(218,202)		53,352	(84,523)		0	0	0	53,352				0003
155771 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.08/19/2022	.08/18/2023	.....	.....1,216,561	4411.996032	(87,470)	.....	.....21,387	(33,883)	.....	.....0	0	0	21,387	.....	.....	.....	0003
155773 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.08/19/2022	.08/18/2023	.....	.....1,584,625	4436.098368	(108,738)	.....	.....26,587	(42,121)	.....	.....0	0	0	26,587	.....	.....	.....	0003
155776 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	.08/19/2022	.08/18/2023	.....	.....1,387,087	4474.154688	(88,264)	.....	.....21,581	(34,190)	.....	.....0	0	0	21,581	.....	.....	.....	0003
156467 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	THROUGH CBO 9R7GPTS07KV3UQJZ0078	.09/06/2022	.09/06/2023	.....	.....1,195,906	3986.3538	(108,873)	.....	.....26,547	(47,725)	.....	.....0	0	0	26,547	.....	.....	.....	0003
156471 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	.09/06/2022	.09/06/2023	.....	.....1,596,730	3991.825266	(143,960)	.....	.....35,103	(63,106)	.....	.....0	0	0	35,103	.....	.....	.....	0003
156473 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	THROUGH CBO 9R7GPTS07KV3UQJZ0078	.09/06/2022	.09/06/2023	.....	.....3,224,726	4030.907166	(270,880)	.....	.....66,050	(118,742)	.....	.....0	0	0	66,050	.....	.....	.....	0003
156476 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	.09/06/2022	.09/06/2023	.....	.....1,216,659	4055.528763	(97,641)	.....	.....23,808	(42,802)	.....	.....0	0	0	23,808	.....	.....	.....	0003
156479 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	THROUGH CBO 9R7GPTS07KV3UQJZ0078	.09/06/2022	.09/06/2023	.....	.....4,062,564	4062.563505	(321,760)	.....	.....78,457	(141,045)	.....	.....0	0	0	78,457	.....	.....	.....	0003
156483 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	.09/06/2022	.09/06/2023	.....	.....1,630,341	4075.851351	(125,920)	.....	.....30,704	(55,198)	.....	.....0	0	0	30,704	.....	.....	.....	0003
156487 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	THROUGH CBO 9R7GPTS07KV3UQJZ0078	.09/06/2022	.09/06/2023	.....	.....2,867,322	4096.173939	(213,003)	.....	.....51,938	(93,371)	.....	.....0	0	0	51,938	.....	.....	.....	0003
156491 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	.09/06/2022	.09/06/2023	.....	.....1,232,252	4107.50769	(89,550)	.....	.....21,835	(39,255)	.....	.....0	0	0	21,835	.....	.....	.....	0003
156496 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON ROMUIISFPUBMPROBK5P83	.09/06/2022	.09/06/2023	.....	.....6,053,974	4033.25208	(276,477)	.....	.....67,415	(121,195)	.....	.....0	0	0	67,415	.....	.....	.....	0003
156927 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON ROMUIISFPUBMPROBK5P83	.09/20/2022	.09/20/2023	.....	.....6,017,561	3931.120635	(586,705)	.....	.....143,060	(279,689)	.....	.....0	0	0	143,060	.....	.....	.....	0003
156933 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUH3JPFGFNF3BB653	.09/20/2022	.09/20/2023	.....	.....2,983,573	3994.74348	(267,581)	.....	.....65,246	(127,559)	.....	.....0	0	0	65,246	.....	.....	.....	0003
156976 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON ROMUIISFPUBMPROBK5P83	.09/20/2022	.09/20/2023	.....	.....5,775,415	3974.307051	(279,945)	.....	.....68,261	(133,453)	.....	.....0	0	0	68,261	.....	.....	.....	0003
157011 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	.09/20/2022	.09/20/2023		5,530,021	3950.014692	(362,544)		88,401	(172,829)		0	0	0	88,401				0003

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	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)	
157026 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	09/20/2022	09/20/2023	.....	1,615,018	4037.544303	(85,108)		20,752	(40,572)		0	0	0	20,752				0003	
157990 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	10/06/2022	10/06/2023	.....	1,801,326	3821.657112	(182,029)		44,385	(94,755)		0	0	0	44,385				0003	
158001 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	10/06/2022	10/06/2023	.....	6,964,695	3857.978956	(662,024)		161,425	(344,615)		0	0	0	161,425				0003	
158004 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON	10/06/2022	10/06/2023	.....	1,273,230	3883.441692	(113,855)		27,762	(59,267)		0	0	0	27,762				0003	
158014 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON	10/06/2022	10/06/2023	.....	1,465,203	3895.424156	(128,253)		31,273	(66,762)		0	0	0	31,273				0003	
158028 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	10/06/2022	10/06/2023	.....	1,241,276	3907.781072	(108,159)		26,373	(56,302)		0	0	0	26,373				0003	
158104 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	10/06/2022	10/06/2023	.....	1,966,809	3933.61826	(105,280)		25,671	(54,803)		0	0	0	25,671				0003	
158108 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC	10/06/2022	10/06/2023	.....	6,680,821	3864.719092	(328,619)		80,129	(171,062)		0	0	0	80,129				0003	
158152 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BANK OF AMERICA, N.A.	10/06/2022	10/06/2023	.....	1,797,623	3819.4104	(266,154)		64,898	(138,546)		0	0	0	64,898				0003	
158727 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON	10/20/2022	10/20/2023	.....	6,091,250	3776.853134	(325,462)		79,359	(181,902)		0	0	0	79,359				0003	
158750 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	10/20/2022	10/20/2023	.....	3,364,526	3738.362444	(348,525)		84,983	(194,792)		0	0	0	84,983				0003	
158772 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	10/20/2022	10/20/2023	.....	6,016,571	3760.357124	(600,896)		146,520	(335,843)		0	0	0	146,520				0003	
158775 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	10/20/2022	10/20/2023	.....	3,797,382	3797.381502	(356,240)		86,864	(199,104)		0	0	0	86,864				0003	
158791 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	10/20/2022	10/20/2023	.....	1,527,750	3819.376182	(138,024)		33,655	(77,142)		0	0	0	33,655				0003	
158820 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	10/20/2022	10/20/2023	.....	1,540,361	3850.90189	(131,688)		32,110	(73,601)		0	0	0	32,110				0003	
159726 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC	11/04/2022	11/06/2023	.....	3,826,498	3902.896305	(355,103)		86,115	(213,836)		0	0	0	86,115				0003	
159743 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC	11/04/2022	11/06/2023	.....	1,572,400	3916.09323	(142,687)		34,603	(85,923)		0	0	0	34,603				0003	
159758 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC	11/04/2022	11/06/2023	.....	1,229,904	3938.71653	(107,354)		26,034	(64,647)		0	0	0	26,034				0003	
159770 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC	11/04/2022	11/06/2023		1,814,098	3957.56928	(153,250)		37,164	(92,284)		0	0	0	37,164				0003	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
159848 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	11/04/2022	11/06/2023	.....	3,845,584	3845.583945	(383,130)		92,912	(230,713)		0	0	0	92,912				0003
159864 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	11/04/2022	11/06/2023	.....	385,049	3850.48566	(38,041)		9,225	(22,908)		0	0	0	9,225				0003
159906 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC JPMORGAN CHASE BANK, N.A. 65GSEF7VJP5170UK5573	11/04/2022	11/06/2023	.....	5,588,791	3882.91239	(536,365)		130,072	(322,988)		0	0	0	130,072				0003
159908 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGOFU57PNE97	11/04/2022	11/06/2023	.....	7,530,497	3888.568215	0		0	0		0	0	0	0				0003
160906 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 5E70DZIWZ7FF32WFEA76	11/18/2022	11/20/2023	.....	3,499,247	4044.250266	(339,703)		82,380	(217,521)		0	0	0	82,380				0003
160907 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	11/18/2022	11/20/2023	.....	3,275,688	4094.610084	(287,824)		69,799	(184,301)		0	0	0	69,799				0003
160928 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 5E70DZIWZ7FF32WFEA76	11/18/2022	11/20/2023	.....	5,262,689	4061.301228	(496,316)		120,360	(317,805)		0	0	0	120,360				0003
160933 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 5E70DZIWZ7FF32WFEA76	11/18/2022	11/20/2023	.....	1,489,245	4128.315474	(124,894)		30,288	(79,973)		0	0	0	30,288				0003
160960 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	11/18/2022	11/20/2023	.....	1,247,417	4158.055524	(97,737)		23,702	(62,584)		0	0	0	23,702				0003
160979 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	11/18/2022	11/20/2023	.....	840,018	4200.088128	(60,828)		14,751	(38,950)		0	0	0	14,751				0003
160990 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC JPMORGAN CHASE BANK, N.A. 65GSEF7VJP5170UK5573	11/18/2022	11/20/2023	.....	5,604,016	4085.093268	(243,366)		59,018	(155,834)		0	0	0	59,018				0003
161882 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 5E70DZIWZ7FF32WFEA76	12/06/2022	12/06/2023	.....	5,454,202	4018.508696	(521,674)		127,203	(358,740)		0	0	0	127,203				0003
161885 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	12/06/2022	12/06/2023	.....	1,610,714	4026.785342	(148,176)		36,131	(101,896)		0	0	0	36,131				0003
161896 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 5E70DZIWZ7FF32WFEA76	12/06/2022	12/06/2023	.....	1,211,488	4087.874872	(102,228)		24,927	(70,299)		0	0	0	24,927				0003
161900 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	12/06/2022	12/06/2023	.....	6,090,429	4060.286052	(527,115)		128,529	(362,482)		0	0	0	128,529				0003
161948 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	12/06/2022	12/06/2023	.....	6,896,456	4056.74	(268,005)		65,349	(184,299)		0	0	0	65,349				0003
161956 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 5E70DZIWZ7FF32WFEA76	12/06/2022	12/06/2023	.....	1,510,680	4128.863976	(118,133)		28,805	(81,237)		0	0	0	28,805				0003
161960 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 5E70DZIWZ7FF32WFEA76	12/06/2022	12/06/2023	.....	1,571,174	4156.452796	(116,834)		28,488	(80,343)		0	0	0	28,488				0003
162531 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	12/20/2022	12/20/2023		6,133,649	3932.829142	(287,282)		70,050	(208,575)		0	0	0	70,050				0003

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	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)	
162584 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	12/20/2022	12/20/2023	.....	.....5,065,481	3896.523752	(480,415)	.....	.....117,142	(348,794)	.....	.....0	0	0	117,142	.....	.....	.....	0003	
162596 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	12/20/2022	12/20/2023	.....	.....1,952,275	3904.549154	(182,500)	.....	.....44,500	(132,500)	.....	.....0	0	0	44,500	.....	.....	.....	0003	
162598 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	12/20/2022	12/20/2023	.....	.....5,904,976	3936.650762	(520,845)	.....	.....127,001	(378,148)	.....	.....0	0	0	127,001	.....	.....	.....	0003	
162623 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	12/20/2022	12/20/2023	.....	.....1,188,562	3961.873454	(100,065)	.....	.....24,399	(72,650)	.....	.....0	0	0	24,399	.....	.....	.....	0003	
162655 Call Options - S&P 500	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	12/20/2022	12/20/2023	.....	.....1,204,957	4016.52262	(91,419)	.....	.....22,291	(66,373)	.....	.....0	0	0	22,291	.....	.....	.....	0003	
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(31,428,367)	(8,520,531)	8,814,357	(18,921,812)	XXX	0	0	0	8,814,357	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(31,428,367)	(8,520,531)	8,814,357	(18,921,812)	XXX	0	0	0	8,814,357	0	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
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										(31,428,367)	(8,520,531)	8,814,357	(18,921,812)	XXX	0	0	0	8,814,357	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										(31,428,367)	(8,520,531)	8,814,357	(18,921,812)	XXX	0	0	0	8,814,357	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										7,365,578	2,192,239	(2,081,388)	4,532,851	XXX	9,758,620	0	0	(2,081,388)	0	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										7,365,578	2,192,239	(2,081,388)	4,532,851	XXX	9,758,620	0	0	(2,081,388)	0	0	0	XXX	XXX

STATEMENT AS OF MARCH 31, 2023 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

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

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

N O N E

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

N O N E

SCHEDULE DB - PART D - SECTION 1

[illegible]

Collateral for Derivative Instruments Open as of Current Statement Date

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

[illegible]

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

E13

STATEMENT AS OF MARCH 31, 2023 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
0109999999.	Total - U.S. Government Bonds					0	0	0
0309999999.	Total - All Other Government Bonds					0	0	0
0509999999.	Total - U.S. States, Territories and Possessions Bonds					0	0	0
0709999999.	Total - U.S. Political Subdivisions Bonds					0	0	0
0909999999.	Total - U.S. Special Revenues Bonds					0	0	0
.....	AVANGRID INC COMMERCIAL PAPER .....	.....	03/31/2023	0.000	04/03/2023	4,998,597	0	701
.....	COMMONWEALTH EDISON CO COMMERCIAL PAPER .....	.....	03/27/2023	0.000	04/10/2023	4,993,620	0	3,537
.....	DOLLAR GENERAL CORP COMMERCIAL PAPER .....	.....	03/24/2023	0.000	04/10/2023	1,997,422	0	2,286
.....	DOLLAR GENERAL CORP COMMERCIAL PAPER .....	.....	03/15/2023	0.000	04/13/2023	4,991,145	0	12,492
.....	ERAC USA FINANCE LLC COMMERCIAL PAPER .....	.....	03/15/2023	0.000	04/13/2023	4,991,396	0	12,139
.....	EVERGY KANSAS CENTRAL INC COMMERCIAL PAP .....	.....	03/16/2023	0.000	04/14/2023	4,989,864	0	12,419
.....	INGREDION INC COMMERCIAL PAPER .....	.....	03/30/2023	0.000	04/06/2023	4,996,471	0	1,410
.....	KELLOGG CO COMMERCIAL PAPER .....	.....	03/31/2023	0.000	04/14/2023	4,990,881	0	700
.....	KEURIG DR PEPPER INC COMMERCIAL PAPER .....	.....	03/24/2023	0.000	04/04/2023	7,996,663	0	8,885
.....	NEXTERA ENERGY CAPITAL HOLDINGS INC COMMI .....	.....	03/27/2023	0.000	05/09/2023	2,982,253	0	2,320
.....	PENSKE TRUCK LEASING CO LP COMMERCIAL PA .....	.....	03/27/2023	0.000	04/10/2023	4,993,433	0	3,641
.....	RELX INC COMMERCIAL PAPER .....	.....	03/23/2023	0.000	04/06/2023	4,996,210	0	6,807
.....	VERIZON COMMUNICATIONS INC COMMERCIAL PA .....	.....	03/31/2023	0.000	04/03/2023	4,998,633	0	683
.....	SUNCOR ENERGY INC COMMERCIAL PAPER .....	.....	03/24/2023	0.000	04/24/2023	3,985,799	0	4,916
.....	DAIMLER TRUCK FINANCE NORTH AMERICA LLC .....	.....	03/02/2023	0.000	04/03/2023	4,998,633	0	20,411
1019999999.	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					71,901,020	0	93,347
1109999999.	Total - Industrial and Miscellaneous (Unaffiliated) Bonds					71,901,020	0	93,347
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					71,901,020	0	93,347
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					71,901,020	0	93,347
09248U-71-8	BLACKROCK LIQUIDITY FUND-EXEMPT MONEY MA .....	.....	03/31/2023	0.000 .....	.....	1,000,000	0	0
8209999999.	Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO					1,000,000	0	0
.....								
.....								
.....								
.....								
.....								
.....								
8609999999.	Total Cash Equivalents					72,901,020	0	93,347