



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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 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
(Name) (Area Code) (Telephone Number)
rearle@mmascend.com 513-345-9484
(E-mail Address) (FAX Number)

OFFICERS

President Mark Francis Muething Treasurer Brian Patrick Sponaugle
Secretary John Paul Gruber Appointed Actuary Isaac Cezar Hall

OTHER

Donna Marie Carrelli Dominic Lusean Blue # Michael Harrison Haney

DIRECTORS OR TRUSTEES

Dominic Lusean Blue Elizabeth Ward Chicares Susan Marie Cicco
Geoffrey James Craddock Roger William Crandall Paul Anthony LaPiana
Sears Andrew Merritt Mark Francis Muething Michael James O'Connor
Eric William Partlan Arthur William Wallace III

State of Ohio SS:
County of Hamilton

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

Mark Francis Muething John Paul Gruber Brian Patrick Sponaugle
President Secretary Treasurer

Subscribed and sworn to before me this 13th day of November 2023
Jelly Bell

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

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



Notary Public, State of Ohio
My Commission Expires
October 14, 2023

STATEMENT AS OF SEPTEMBER 30, 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	2,054,974,107		2,054,974,107	2,322,409,477
2. Stocks:				
2.1 Preferred stocks	4,127,200		4,127,200	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 (\$ 1,687,059), cash equivalents (\$ 100,829,053) and short-term investments (\$ 11,802,468)	114,318,580		114,318,580	45,324,251
6. Contract loans (including \$ premium notes)	43,788,114		43,788,114	45,036,171
7. Derivatives	20,725,715		20,725,715	24,814,134
8. Other invested assets	8,024,427		8,024,427	18,131,516
9. Receivables for securities	1,049,693	1,049,693	0	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)	2,247,007,836	1,049,693	2,245,958,143	2,459,715,549
13. Title plants less \$ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	22,079,807		22,079,807	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)	78,361	78,361	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	5,763,350		5,763,350	0
18.2 Net deferred tax asset	3,377,469		3,377,469	1,713,495
19. Guaranty funds receivable or on deposit	2,767		2,767	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	10,493,921	185,578	10,308,343	985,655
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,288,805,901	1,313,632	2,287,492,269	2,487,527,766
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	489,354,824		489,354,824	499,062,678
28. Total (Lines 26 and 27)	2,778,160,725	1,313,632	2,776,847,093	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. Admitted disallowed IMR	9,363,400		9,363,400	0
2502. Accrued contractual fee income	764,151		764,151	790,371
2503. Receivable for marketing reallowance	159,294		159,294	173,016
2598. Summary of remaining write-ins for Line 25 from overflow page	207,076	185,578	21,498	22,268
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	10,493,921	185,578	10,308,343	985,655

STATEMENT AS OF SEPTEMBER 30, 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 \$ 1,805,743,450 less \$ included in Line 6.3 (including \$ Modco Reserve)	1,805,743,450	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).....	14,999,183	16,362,774
4. Contract claims:		
4.1 Life	3,755,768	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		4,867,379
10. Commissions to agents due or accrued-life and annuity contracts \$ 282,540 , accident and health \$ and deposit-type contract funds \$	282,540	480,913
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	2,773,346	2,473,344
13. Transfers to Separate Accounts due or accrued (net) (including \$ 286,437 accrued for expense allowances recognized in reserves, net of reinsured allowances)	286,437	(61)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	390,087	331,190
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)		752,213
15.2 Net deferred tax liability		
16. Unearned investment income		
17. Amounts withheld or retained by reporting entity as agent or trustee	98,330	79,719
18. Amounts held for agents' account, including \$ 824,601 agents' credit balances	824,601	747,385
19. Remittances and items not allocated	1,985,009	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	18,005,187	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	664,556	
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	15,933,297	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	6,796,646	3,467,269
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	1,872,538,437	2,103,367,733
27. From Separate Accounts Statement	489,354,824	499,062,678
28. Total liabilities (Lines 26 and 27)	2,361,893,261	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	9,363,400	0
35. Unassigned funds (surplus)	231,540,432	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)	412,453,832	381,660,033
38. Totals of Lines 29, 30 and 37	414,953,832	384,160,033
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	2,776,847,093	2,986,590,444
DETAILS OF WRITE-INS		
2501. Liability for funds held as collateral	5,708,026	2,269,003
2502. Unclaimed property	1,088,620	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)	6,796,646	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. Admitted disallowed IMR	9,363,400	
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)	9,363,400	0

STATEMENT AS OF SEPTEMBER 30, 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	51,544,752	65,052,565	82,171,565
2. Considerations for supplementary contracts with life contingencies			0
3. Net investment income	75,157,445	69,504,661	92,553,702
4. Amortization of Interest Maintenance Reserve (IMR)	(55,983)	1,290,265	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.....	5,202,024	5,820,818	7,507,356
8.2 Charges and fees for deposit-type contracts	306,240	124,377	149,293
8.3 Aggregate write-ins for miscellaneous income	2,137,504	2,301,476	3,034,336
9. Totals (Lines 1 to 8.3)	134,291,982	144,094,162	187,048,878
10. Death benefits			0
11. Matured endowments (excluding guaranteed annual pure endowments)			0
12. Annuity benefits	13,811,191	15,497,313	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	334,928,749	183,380,817	249,087,180
16. Group conversions			0
17. Interest and adjustments on contract or deposit-type contract funds	2,940,738	3,114,193	4,030,676
18. Payments on supplementary contracts with life contingencies			0
19. Increase in aggregate reserves for life and accident and health contracts	(221,357,179)	(52,769,627)	(79,669,725)
20. Totals (Lines 10 to 19)	130,323,499	149,222,696	192,917,561
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	4,600,714	5,512,694	7,481,395
22. Commissions and expense allowances on reinsurance assumed			0
23. General insurance expenses and fraternal expenses	5,129,937	9,260,998	11,244,821
24. Insurance taxes, licenses and fees, excluding federal income taxes	451,143	211,309	950,326
25. Increase in loading on deferred and uncollected premiums			0
26. Net transfers to or (from) Separate Accounts net of reinsurance	(47,206,096)	(43,352,862)	(54,797,860)
27. Aggregate write-ins for deductions	0	0	0
28. Totals (Lines 20 to 27)	93,299,197	120,854,835	157,796,243
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	40,992,785	23,239,327	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)	40,992,785	23,239,327	29,252,635
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	9,208,117	2,218,502	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)	31,784,668	21,020,825	25,031,285
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$(400,290) (excluding taxes of \$(3,797,747) transferred to the IMR)	(2,606,750)	(732,836)	(940,441)
35. Net income (Line 33 plus Line 34)	29,177,918	20,287,989	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)	29,177,918	20,287,989	24,090,844
38. Change in net unrealized capital gains (losses) less capital gains tax of \$37,824	389,371	(533,083)	(603,184)
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	939,708	(2,274,148)	387,035
41. Change in nonadmitted assets	376,727	239,714	(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	(89,515)	(1,587,214)	(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	(410)	0	0
54. Net change in capital and surplus for the year (Lines 37 through 53)	30,793,799	10,621,519	13,658,073
55. Capital and surplus, as of statement date (Lines 36 + 54)	414,953,832	381,123,479	384,160,033
DETAILS OF WRITE-INS			
08.301. Contractual rider fee income	1,114,635	1,176,374	1,567,783
08.302. Marketing allowance	876,355	972,224	1,253,696
08.303. Contractual annual maintenance and surrender charge fees	146,514	152,853	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)	2,137,504	2,301,476	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. Correction of error, net tax	(410)		
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)	(410)	0	0

STATEMENT AS OF SEPTEMBER 30, 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	51,544,752	65,052,565	82,171,565
2. Net investment income	84,467,985	73,310,155	100,588,842
3. Miscellaneous income	7,365,747	8,109,404	10,545,526
4. Total (Lines 1 to 3)	143,378,484	146,472,124	193,305,933
5. Benefit and loss related payments	351,853,381	200,913,384	266,806,754
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(47,492,594)	(43,451,065)	(54,797,918)
7. Commissions, expenses paid and aggregate write-ins for deductions	10,369,558	14,834,249	21,375,451
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ (6,573,848) tax on capital gains (losses)	11,525,643	7,721,262	5,501,263
10. Total (Lines 5 through 9)	326,255,988	180,017,830	238,885,550
11. Net cash from operations (Line 4 minus Line 10)	(182,877,504)	(33,545,706)	(45,579,617)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	410,067,279	233,441,521	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	9,460,836	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)	419,528,115	233,441,521	297,166,681
13. Cost of investments acquired (long-term only):			
13.1 Bonds	162,484,802	344,570,339	422,465,913
13.2 Stocks	0	2,000,000	4,000,000
13.3 Mortgage loans	0	0	0
13.4 Real estate	0	0	0
13.5 Other invested assets	0	5	0
13.6 Miscellaneous applications	6,945,286	3,348,006	9,656,802
13.7 Total investments acquired (Lines 13.1 to 13.6)	169,430,088	349,918,350	436,122,715
14. Net increase (or decrease) in contract loans and premium notes	(1,248,057)	(2,051,167)	(2,154,536)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	251,346,084	(114,425,662)	(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	(3,998,089)	(4,172,535)	(5,584,119)
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	4,523,838	9,063,049	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)	525,749	4,890,514	(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) .	68,994,329	(143,080,854)	(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)	114,318,581	86,154,159	45,324,251
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001. Bonds transferred to other invested assets	350,470		
20.0002. Bonds conversions and refinancing		4,813,418	12,803,503
20.0003. Bond conversions		7,000,000	

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	39,864,257	47,342,402	62,319,770
4. Credit life (group and individual)			0
5. Group life insurance			0
6. Group annuities	11,680,495	17,710,163	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)	51,544,752	65,052,565	82,171,565
12. Fraternal (Fraternal Benefit Societies Only)			0
13. Subtotal (Lines 11 through 12)	51,544,752	65,052,565	82,171,565
14. Deposit-type contracts	0	0	0
15. Total (Lines 13 and 14)	51,544,752	65,052,565	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 #	09/30/2023	12/31/2022
(1) State basis	XXX	XXX	XXX	\$ 29,177,918	\$ 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	240,552	796,435
Reserves for fixed indexed annuities	51	3, 4	1, 19	1,812,012	(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	\$ 27,125,354	\$ 26,411,142
Surplus					
(5) Statutory surplus state basis	XXX	XXX	XXX	\$ 414,953,832	\$ 384,160,033
(6) State prescribed practices that increase/(decrease) NAIC SAP					
OAC 3901-1-67:					
Derivative instruments	86	2, 4	7, 3	(6,850,835)	(748,934)
Reserves for fixed indexed annuities	51	3, 4	1, 19	2,112,781	300,769
Tax impact	101	2, 4	18.2, 32	1,561,955	661,078
(7) State permitted practices that increase/(decrease) NAIC SAP	XXX	XXX	XXX	-	-
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 418,129,931	\$ 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
61751DAE4	254,684	244,173	10,511	244,173	301,038	6/30/2023
07386XAH9	587,281	557,059	30,222	557,059	481,985	6/30/2023
12566UAN4	401,769	401,945	(176)	401,945	410,620	6/30/2023
12628LAD2	242,035	226,391	15,644	226,391	197,305	6/30/2023
12667F5E1	258,647	257,840	808	257,840	240,162	6/30/2023
12667GAC7	180,684	166,753	13,931	166,753	171,366	6/30/2023
12668APC3	230,663	228,714	1,948	228,714	219,422	6/30/2023
32051GT70	140,295	139,482	813	139,482	125,195	6/30/2023
46627MAD9	100,964	100,962	2	100,962	88,920	6/30/2023
46627MEJ2	279,525	278,401	1,124	278,401	230,457	6/30/2023
643528AB8	14,428	14,177	251	14,177	14,210	6/30/2023
643529AC4	61,238	57,771	3,467	57,771	65,594	6/30/2023
65535VSJ8	255,863	248,159	7,704	248,159	222,055	6/30/2023
74923HAQ4	105,153	103,853	1,301	103,853	88,736	6/30/2023
75116FBH1	863,072	861,830	1,242	861,830	737,036	6/30/2023
761118SC3	208,893	207,116	1,778	207,116	179,000	6/30/2023
761118UG1	126,026	125,408	617	125,408	106,207	6/30/2023
86360BAJ7	182,119	181,928	191	181,928	185,932	6/30/2023
87222EAB4	407,102	395,968	11,133	395,968	357,646	6/30/2023
87222EAC2	472,250	453,088	19,162	453,088	390,450	6/30/2023
05949CHM1	301,300	300,625	675	300,625	308,314	6/30/2023
12544DAG4	52,212	52,489	(276)	52,489	45,910	6/30/2023
12638PAB5	237,413	231,688	5,725	231,688	181,375	6/30/2023
12669G3S8	166,123	165,614	509	165,614	147,995	6/30/2023
16165MAG3	234,334	234,427	(93)	234,427	207,143	6/30/2023
17025AAH5	60,460	56,115	4,345	56,115	57,988	6/30/2023
2254582Y3	239,470	239,472	(2)	239,472	214,686	6/30/2023
225458L55	100,886	100,187	699	100,187	86,609	6/30/2023
225470VF7	232,112	232,126	(13)	232,126	221,781	6/30/2023
466247ZP1	61,209	60,073	1,136	60,073	53,651	6/30/2023
46630WAL4	128,820	121,470	7,351	121,470	117,149	6/30/2023
46631NAA7	138,285	135,727	2,558	135,727	106,446	6/30/2023
46631NDT3	371,795	368,097	3,699	368,097	361,352	6/30/2023
57643MLZ5	38,476	37,846	630	37,846	36,227	6/30/2023
863579XC7	275,143	269,471	5,672	269,471	279,519	6/30/2023
86363GAF1	163,311	152,051	11,260	152,051	154,496	6/30/2023
57430U301	301,979	230,593	71,386	230,593	203,803	9/30/2023
61751DAE4	247,557	237,983	9,574	237,983	273,061	9/30/2023
059522AU6	264,346	255,856	8,490	255,856	255,403	9/30/2023
07386XAH9	548,744	528,226	20,518	528,226	468,039	9/30/2023
12628LAD2	228,289	221,707	6,582	221,707	184,630	9/30/2023
12667F4N2	274,740	270,944	3,796	270,944	258,231	9/30/2023
12667F5E1	251,153	249,765	1,387	249,765	229,841	9/30/2023
12667GAC7	176,221	176,257	(36)	176,257	165,072	9/30/2023

NOTES TO FINANCIAL STATEMENTS

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
12668APC3	221,360	221,714	(355)	221,714	211,544	9/30/2023
17307GED6	132,850	131,595	1,255	131,595	135,753	9/30/2023
32051GT70	137,038	136,120	918	136,120	120,302	9/30/2023
46627MAD9	97,406	95,481	1,925	95,481	83,787	9/30/2023
46627MEC7	243,066	240,387	2,679	240,387	215,376	9/30/2023
46627MEJ2	274,309	273,560	749	273,560	222,021	9/30/2023
643528AB8	14,153	14,185	(32)	14,185	13,463	9/30/2023
643529AC4	59,333	57,871	1,462	57,871	63,308	9/30/2023
65535VSJ8	250,069	245,704	4,364	245,704	213,573	9/30/2023
74923HAQ4	101,952	102,078	(125)	102,078	85,852	9/30/2023
75115DAA3	235,935	232,081	3,854	232,081	228,082	9/30/2023
761118SC3	202,737	203,963	(1,227)	203,963	173,490	9/30/2023
761118UG1	121,699	121,887	(188)	121,887	102,174	9/30/2023
86360BAJ7	178,518	177,937	581	177,937	181,862	9/30/2023
87222EAB4	397,136	378,770	18,367	378,770	347,503	9/30/2023
87222EAC2	458,714	437,546	21,169	437,546	367,741	9/30/2023
05949CHM1	266,430	264,376	2,053	264,376	276,241	9/30/2023
12638PAB5	234,051	227,587	6,465	227,587	172,609	9/30/2023
12669G4K4	188,971	188,934	37	188,934	174,054	9/30/2023
12669GR45	191,729	183,096	8,633	183,096	165,717	9/30/2023
17025AAH5	52,563	54,951	(2,388)	54,951	55,496	9/30/2023
225458L55	93,214	92,536	678	92,536	80,144	9/30/2023
225470VF7	229,365	220,422	8,943	220,422	214,715	9/30/2023
46631NDT3	358,326	358,919	(593)	358,919	335,400	9/30/2023
47233DAB7	267,824	92,093	175,731	92,093	306,628	9/30/2023
57643MLZ5	35,570	34,883	687	34,883	32,879	9/30/2023
863579XC7	263,321	248,924	14,397	248,924	259,484	9/30/2023
			\$ 694,301			

(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	\$706,364
2. 12 months or longer	41,135,426
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 months	\$21,866,969
2. 12 months or longer	368,142,910

(5) Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses at September 30, 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.

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

Not applicable.

Note 7 – Investment Income

No significant change.

NOTES TO FINANCIAL STATEMENTS

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 2023, the Company paid (received) federal income tax payments in cash to (from) MMALIC:

6/14/2023	\$	7,981,434
9/19/2023	\$	3,544,100

The Company did not receive capital contributions from MMALIC.

- D. The Company reported \$2,390 due from and \$664,556 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 \$51,095,197 as of September 30, 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 \$229,694 for the nine months ended September 30, 2023 and \$281,221 for the year ended December 31, 2022.

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

NOTES TO FINANCIAL STATEMENTS

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	\$ -	\$ 8,623	\$ -	\$ -	\$ 8,623
Total bonds	-	8,623	-	-	8,623
Non-affiliated preferred stock	-	2,127,200	-	-	2,127,200
Non-affiliated common stock	-	-	-	-	-
Variable annuity assets (separate accounts)	-	489,354,824	-	-	489,354,824
Total assets accounted for at fair value/NAV	\$ -	\$ 491,490,647	\$ -	\$ -	\$ 491,490,647
Liabilities at fair value					
Variable annuity liabilities (separate accounts)	\$ -	\$ 489,354,824	\$ -	\$ -	\$ 489,354,824
Total liabilities at fair value	\$ -	\$ 489,354,824	\$ -	\$ -	\$ 489,354,824

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

(3) Fair Value Recognition of Transfers Between Levels

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

(4) Inputs and Techniques Used in Estimating Fair Value

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

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

Level 3 - Valuations derived from market valuation techniques generally consistent with those used to estimate the fair value of Level 2 financial instruments in which one or more significant inputs are unobservable or when the market for a security exhibits significantly less liquidity relative to markets supporting Level 2 fair value measurements. The unobservable inputs may include management's own assumptions about the assumptions market participants would use based on the best information available in the circumstances. The Company does not have any Level 3 assets or liabilities carried at fair value at September 30, 2023.

NOTES TO FINANCIAL STATEMENTS

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	\$ 932,276	\$ 949,181	\$ -	\$ 932,276	\$ -	\$ -	\$ -
All other governments	993,339	999,666	-	993,339	-	-	-
States, territories, and possessions	31,477,010	33,547,471	-	31,477,010	-	-	-
Political subdivisions of states, territories	19,826,080	21,153,683	-	19,826,080	-	-	-
Special revenue	157,780,964	180,284,640	-	157,780,964	-	-	-
Industrial & miscellaneous	1,630,110,102	1,768,410,016	-	1,625,348,911	4,761,191	-	-
Hybrid securities	28,247,154	29,929,690	-	25,974,654	2,272,500	-	-
Parent, subs and affiliates	19,995,359	19,699,760	-	19,995,359	-	-	-
Total bonds	\$ 1,889,362,284	\$ 2,054,974,107	\$ -	\$ 1,882,328,593	\$ 7,033,691	\$ -	\$ -
Non-affiliated preferred stock	4,191,200	4,127,200	2,064,000	2,127,200	-	-	-
Non-affiliated common stock	-	-	-	-	-	-	-
Equity index call options	11,643,252	20,725,715	4,140,378	7,502,874	-	-	-
Variable annuity assets (separate accounts)	489,354,824	489,354,824	-	489,354,824	-	-	-
Cash, cash equivalents and short-term investments	114,318,580	114,318,580	114,318,580	-	-	-	-
Policy loans	43,788,114	43,788,114	-	-	43,788,114	-	-
Total financial assets/NAV	\$ 2,552,658,254	\$ 2,727,288,540	\$ 120,522,958	\$ 2,381,313,491	\$ 50,821,805	\$ -	\$ -

- 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

- A. Unusual of Infrequent Items

Admitted disallowed Interest Maintenance Reserve (“IMR”):

As of September 30, 2023, the Company had \$9,363,400 of admitted disallowed IMR in aggregate and allocated between the general account, insulated separate account and non-insulated account.

The Company did not have disallowed IMR admitted in the general account and reported as an asset in the separate account insulated and non-insulated blank.

As of September 30, 2023, the calculated adjusted capital and surplus was \$402,212,963.

As of September 30, 2023, the percentage of adjusted capital and surplus for which the admitted disallowed IMR represents was 2%.

When the Company sells bonds and recognizes losses due to interest-rate related factors, and the realized losses are transferred to the IMR, the sales proceeds are generally used for reinvestment as governed by prudent asset liability management (“ALM”) policies and procedures. Such sales of bonds are intermittently used to meet liquidity needs and managed within the ALM framework.

The Company does not have IMR losses related to fixed income derivatives.

Note 22 – Events Subsequent/Other Items of Note

No significant change.

Note 23 – Reinsurance

Not applicable.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not applicable.

NOTES TO FINANCIAL STATEMENTS

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

Not applicable.

Note 26 – Intercompany Pooling Arrangements

Not applicable.

Note 27 – Structured Settlements

Not applicable.

Note 28 – Health Care Receivables

Not applicable.

Note 29 – Participating Policies

Not applicable.

Note 30 – Premium Deficiency Reserves

Not applicable.

Note 31 – Reserves for Life Contracts and Annuity Contracts

No significant change.

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

No significant change.

Note 33 – Analysis of Life Actuarial Reserves by Withdrawal Characteristics

Not applicable.

Note 34 – Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 35 – Separate Accounts

No significant change.

Note 36 – Loss/Claim Adjustment Expenses

Not applicable.

STATEMENT AS OF SEPTEMBER 30, 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 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 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	\$ 19,701,419
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	\$ 19,701,419
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$	\$
- 15.1

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

Yes [X] No []
- 15.2

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

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

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

16.1

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

\$ 0

16.2

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

\$ 0

16.3

Total payable for securities lending reported on the liability page.

\$ 0

STATEMENT AS OF SEPTEMBER 30, 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 SEPTEMBER 30, 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 SEPTEMBER 30, 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	Direct Business Only					
				Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
				2	3				
			Active Status (a)	Life Insurance Premiums	Annuity Considerations				
1.	Alabama	AL	L		202,273			202,273	
2.	Alaska	AK	L		3,451			3,451	
3.	Arizona	AZ	L		360,434			360,434	
4.	Arkansas	AR	L		64,874			64,874	
5.	California	CA	L		7,464,818			7,464,818	
6.	Colorado	CO	L		137,965			137,965	
7.	Connecticut	CT	L		643,232			643,232	
8.	Delaware	DE	L		18,850			18,850	
9.	District of Columbia	DC	L		21,168			21,168	
10.	Florida	FL	L		4,075,526			4,075,526	
11.	Georgia	GA	L		234,058			234,058	
12.	Hawaii	HI	L		594,162			594,162	
13.	Idaho	ID	L		175,160			175,160	
14.	Illinois	IL	L		1,500,372			1,500,372	
15.	Indiana	IN	L		412,909			412,909	
16.	Iowa	IA	L		255,585			255,585	
17.	Kansas	KS	L		73,616			73,616	
18.	Kentucky	KY	L		487,618			487,618	
19.	Louisiana	LA	L		171,394			171,394	
20.	Maine	ME	L		474,095			474,095	
21.	Maryland	MD	L		150,104			150,104	
22.	Massachusetts	MA	L		1,557,109			1,557,109	
23.	Michigan	MI	L		1,616,233			1,616,233	
24.	Minnesota	MN	L		190,033			190,033	
25.	Mississippi	MS	L		168,317			168,317	
26.	Missouri	MO	L		166,799			166,799	
27.	Montana	MT	L		315,905			315,905	
28.	Nebraska	NE	L		53,221			53,221	
29.	Nevada	NV	L		827,233			827,233	
30.	New Hampshire	NH	L		140,787			140,787	
31.	New Jersey	NJ	L		1,415,445			1,415,445	
32.	New Mexico	NM	L		137,751			137,751	
33.	New York	NY	N		44,191			44,191	
34.	North Carolina	NC	L		11,156,449			11,156,449	
35.	North Dakota	ND	L		35,646			35,646	
36.	Ohio	OH	L		4,316,121			4,316,121	
37.	Oklahoma	OK	L		24,700			24,700	
38.	Oregon	OR	L		114,483			114,483	
39.	Pennsylvania	PA	L		762,461			762,461	
40.	Rhode Island	RI	L		498,653			498,653	
41.	South Carolina	SC	L		292,675			292,675	
42.	South Dakota	SD	L		16,500			16,500	
43.	Tennessee	TN	L		1,939,647			1,939,647	
44.	Texas	TX	L		5,620,012			5,620,012	
45.	Utah	UT	L		976,299			976,299	
46.	Vermont	VT	N		36,460			36,460	
47.	Virginia	VA	L		351,242			351,242	
48.	Washington	WA	L		1,096,336			1,096,336	
49.	West Virginia	WV	L		36,106			36,106	
50.	Wisconsin	WI	L		96,780			96,780	
51.	Wyoming	WY	L		18,544			18,544	
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		150			150	
56.	Northern Mariana Islands	MP	N		0			0	
57.	Canada	CAN	N		0			0	
58.	Aggregate Other Aliens	OT	XXX	0	800	0	0	800	0
59.	Subtotal	XXX		0	51,544,752	0	0	51,544,752	0
90.	Reporting entity contributions for employee benefits plans	XXX						0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX						0	
92.	Dividends or refunds applied to shorten endowment or premium paying period.....	XXX						0	
93.	Premium or annuity considerations waived under disability or other contract provisions.....	XXX						0	
94.	Aggregate or other amounts not allocable by State.....	XXX		0	0	0	0	0	0
95.	Totals (Direct Business).....	XXX		0	51,544,752	0	0	51,544,752	0
96.	Plus Reinsurance Assumed.....	XXX						0	
97.	Totals (All Business).....	XXX		0	51,544,752	0	0	51,544,752	0
98.	Less Reinsurance Ceded	XXX						0	
99.	Totals (All Business) less Reinsurance Ceded	XXX		0	51,544,752	0	0	51,544,752	0
DETAILS OF WRITE-INS									
58001.	Other Alien	XXX			800			800	
58002.	.....	XXX							
58003.	.....	XXX							
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX		0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX		0	800	0	0	800	0
9401.	.....	XXX							
9402.	.....	XXX							
9403.	.....	XXX							
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX		0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX		0	0	0	0	0	0

(a) Active Status Counts:

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 Mezzanine Investor III, 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 Mezzanine Investor II, LLC	04-1590850		Delaware
MML Mezzanine Investor III, 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 US IV, LLC	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

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

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	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
Counterpointe Sustainable Advisors LLC	None		Delaware
CSA Intermediate Holdco LLC	None		Delaware
Counterpointe Trust Services LLC	None		Delaware
CP PACE LLC	None		Delaware
CSA Employee Services Company LLC	None		Delaware
Counterpointe Sustainable Real Estate II LLC	None		Delaware
Counterpointe Energy Solutions II LLC	None		Delaware
Counterpointe Energy Solutions (CA) II LLC	27-0105644		Delaware
Counterpointe Energy Services LLC	None		Delaware
JFIN Parent LLC	None		Delaware
Jefferies Finance LLC	27-0105644		Delaware
JFIN GP Adviser LLC	None		Delaware
JFIN Fund III LLC	None		Delaware
Jefferies Credit Partners LLC	None		Delaware
APEX Credit Partners LLC	None		Delaware
Jefferies Credit Management LLC	None		Delaware
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 2 C Holdings LLC	None		Delaware
Jefferies Direct Lending Fund II C SPE LLC	None		Delaware
JCP Direct Lending CLO 2023-1 LLC	None		Delaware
JCP Direct Lending CLO 2023 Ltd.	None		Jersey Channel Islands
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

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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>
Jefferies Finance Business Credit LLC	None		Delaware
JFIN Business Credit Fund I LLC	None		Delaware
JFIN Funding 2021 LLC	None		Delaware
JFIN High Yield Investments LLC	None		Delaware
JFIN LC Fund LLC	None		Delaware
JFIN Revolver CLO 2017 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2017-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2017-III Ltd.	None		Cayman Islands
JFIN Revolver CLO 2018 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2019 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2019-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2020 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2021-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2021-V Ltd.	None		Cayman Islands
JFIN Revolver CLO 2022-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2022-III Ltd.	None		Cayman Islands
JFIN Revolver CLO 2022-IV Ltd.	None		Cayman Islands
JFIN Revolver CLO 2022-IV LLC	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

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

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	Federal Tax ID	NAIC Co Code	State of Domicile
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
MM Direct Private Investments UK Limited	None		England & Wales
DPI-ACRES Capital LLC	None		Delaware
DPI-ARES Mortgage Lending LLC	None		Delaware
MM Investment Holding	None		Cayman Islands
MMIH Bond Holdings LLC	None		Delaware
MassMutual Asset Finance LLC*	26-0073611		Delawar
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
MMAF Equipment Finance LLC 2023-A	None		Delaware
Rozier LLC	None		Delaware
MML Management Corporation	04-2443240		Massachusetts
MassMutual International Holding MSC, Inc.	04-3548444		Massachusetts
MassMutual Holding MSC, Inc.	04-3341767		Massachusetts
MML CM LLC	None		Delaware
Blueprint Income LLC	None		New York
Flourish Digital Assets LLC	None		Delaware
Flourish Financial LLC	None		Delaware
Flourish Holding Company LLC	None		Delaware
Flourish Insurance Agency LLC	None		Delaware
Flourish Technologies LLC	None		Delaware

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

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	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
MassMutual Ventures US IV GP	04-1590850		Delaware
MassMutual Venture US IV LP	04-1590850		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
Teaktree Acquisition, LLC	None		Delaware
Haven Life Insurance Agency, LLC	46-2252944		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
Intermodal Holding II LLC	None		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
MMV UK/SEA Limited	None		England & Wales
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
MM Catalyst Fund LLC	None		Delaware

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

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
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
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
Barings Australia Property Partners Holdings Pty Ltd	98-0457456		Australia
Barings Australia Asset Management Pty Ltd	None		Australia
Barings Australia Property Partners Pty Ltd	None		Australia
Barings Australia Structured Finance Holdings Pty Ltd	None		Australia
Barings Australia Structured Finance Pty Ltd	None		Australia
Gryphon Capital Partners Pty Ltd	None		Australia
Gryphon Capital Management Pty Ltd	None		Australia
Gryphon Capital Investments Pty Ltd	None		Australia
Barings Finance LLC	80-0875475		Delaware

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

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	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
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
Baring International Investment Limited	98-0457328		United Kingdom
Baring International Investment Management Holdings	98-0457587		United Kingdom
Barings 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
Remington L & W Holdings LLC	81-4065378		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

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

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	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
Baring 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 Global Energy Infrastructure Advisors, LLC	None		Delaware
Barings Centre Street CLO Equity Partnership GP, LLC	None		Delaware
Barings Centre Street CLO Equity Partnership LP	None		Delaware
Barings Global Real Assets Fund GP, LLC	None		Delaware
Barings GPSF 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
Barings Real Estate European Value Add Fund II Feeder LLC	None		Cayman Islands
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
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

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

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	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
Yunfeng Financial Group Limited	None		Hong Kong
MassMutual Asia Limited (SPV)	None		Hong Kong
MassMutual External Benefits Group LLC	27-3576835		Delaware
100 w. 3rd Street LLC	04-1590850		Delaware
2160 Grand Manager LLC	04-1590850		Delaware
300 South Tryon Hotel LLC	82-2432216		Delaware
300 South Tryon LLC	04-1590850		Delaware
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 Generation Fund II LP	None		Delaware
Barings Emerging Generation Fund, LP	84-3784245		Delaware
Barings Global Energy Infrastructure Fund I LP	98-1332384		Cayman Islands
Barings Hotel Opportunity Venture I LP	None		Delaware
Barings Real Estate Debt Income Fund LP	85-3449260		Delaware
Barings Real Estate European Value Add I SCSp	None		Luxembourg
Barings Small Business Fund, L.P.	None		Delaware
Barings-MM Revolver Fund LP	None		Delaware
Calgary Railway Holding LLC	82-2285211		Delaware
Combrook PRS Holdings LLC	82-3307907		Delaware
Cornerstone Fort Pierce Development, LLC	56-2630592		Delaware
Cornerstone Permanent Mortgage Fund II LLC	61-1750537		Massachusetts
Cornerstone Permanent Mortgage Fund III LLC	35-2531693		Massachusetts
Cornerstone Permanent Mortgage Fund IV LLC	61-1793735		Massachusetts
Cornerstone Permanent Mortgage Fund LLC	45-2632610		Massachusetts
CREA Ridge Apartments, LLC	None		Delaware
CREA/PPC Venture, LLC	20-0348173		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
Miami Douglas Three MM, LLC	04-1590850		Delaware
MM 1400 E 4th Street Member LLC	04-1590850		Delaware
MM BIG Peninsula Co-Invest Member LLC	87-4021641		Delaware
MM Brookhaven Member LLC	04-1590850		Delaware
MM Debt Participations LLC	81-3000420		Delaware
MM East South Crossing Member LLC	04-1590850		Delaware
MM Horizon Savannah Member LLC	04-1590850		Delaware
MM Kannapolis Industrial Member LLC	04-1590850		Delaware
MM MD1 Station Member LLC	04-1590850		Delaware
MM MD2 Station Member LLC	04-1590850		Delaware
MM National Self-Storage Program Member 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

	Federal Tax ID	NAIC Co Code	State of Domicile
MM REED District Landco Member LLC	None		Delaware
MM Subline Borrower LLC	04-1590850		Delaware
One Harbor Shore LLC	80-0948028		Delaware
PACO France Logistics LLC	04-1590850		Delaware
Portland 400 Sixth Manager LLC	None		Delaware
Riverwalk MM Member, LLC	None		Delaware
Ten Fan Pier Boulevard LLC	35-2553915		Delaware
Three PW Office Holding LLC	81-5273574		Delaware
Trailside MM Member II LLC	04-1590850		Delaware
Trailside MM Member LLC	04-1590850		Delaware
Unna, Dortmund Holding LLC	82-3250684		Delaware
Washington Gateway Apartments Venture LLC	45-5401109		Delaware
Washington Gateway Three LLC	32-0574045		Delaware
Washington Gateway Two LLC	83-1325764		Delaware
West 37th Street Hotel LLC	88-3861481		Delaware
Aland Royalty Holdings LP	None		Delaware
Chassis Acquisition Holding LLC	81-2244465		Delaware
CRA Aircraft Holding LLC	81-4258759		Delaware
EIP Holdings I, LLC	None		Delaware
Red Lake Ventures, LLC	46-5460309		Delaware
Validus Holding Company LLC	46-0687392		Delaware
VGS Acquisition Holding, LLC	None		Delaware
SBNP SIA II LLC	04-1590850		Delaware
SBNP SIA III LLC	None		Delaware
Other Affiliates & Funds:			
Almack Mezzanine Fund II Unleveraged LP	None		United Kingdom
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. 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

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

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
Barings CLO 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	36037260H		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 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
Barings Global Dividends Champion Fund	None		Ireland
Barings Europe Select Fund	None		Ireland
Barings Hotel Opportunity Venture	87-0977058		Connecticut
Barings Innovations & Growth Real Estate Fund*	86-3661023		Delaware
Barings Middle Market CLO 2017-I Ltd & LLC	None		Cayman Islands
Barings Middle Market CLO 2018-I	None		Cayman Islands
Barings Middle Market CLO 2019-I	None		Cayman Islands
Barings Middle Market CLO Ltd 2021-I	98-1612604		Cayman Islands
Barings RE Credit Strategies VII LP	98-1332384		Delaware
Barings Target Yield Infrastructure Debt Fund*	98-1567942		Luxembourg
Barings CLO Investment Partners LP	81-0841854		Delaware
Barings Euro Value Add II (BREEVA II) *	None		Luxembourg
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

12.10

*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
JPMDB Commercial Mortgage Securities Trust 2017-C5	38-4032059		New York
Martello Re Limited	None		Bermuda
MM Direct Private Investment Holding	04-1590850		Delaware
MM CM Holding LLC	None		Delaware
MMV Climate Technology Fund GP	04-1590850		Delaware
Washington Pine LLC	04-1590850		Delaware
Somerset Special Opportunities Fund L.P.*	20-8856877		Delaware
Tower Square Capital Partners III, L.P.	41-2280127		Delaware
Tower Square Capital Partners IIIA, L.P.	41-2280129		Delaware
Barings Affiliates & Funds:			
Babson Capital Loan Strategies Master Fund LP	None		Cayman Islands
Barings China Aggregate Bond Private Securities Investment Fund	None		Peoples Republic of China
Barings European Growth Trust Fund	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
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
Danville Riverwalk Venture, LLC	82-2783393		Delaware
MMLIC Debt Participations LLC	13-1935920		Delaware
Salomon Brothers Commercial Mortgage Trust 2001-MM	None		Delaware
MassMutual Premier Funds:			
MassMutual Premier Main Street Fund	51-0529328		Massachusetts
MassMutual Premier Strategic Emerging Markets Fund	26-3229251		Massachusetts
MassMutual Select Funds:			
MassMutual Select Fundamental Growth Fund	04-3512593		Massachusetts
MassMutual Select Mid-Cap Value Fund	42-1710935		Massachusetts
MassMutual Select Small Capital Value Equity Fund	02-0769954		Massachusetts
MassMutual Select Small Company Value Fund	04-3584140		Massachusetts
MassMutual Select T. Rowe Price Retirement 2005 Fund	82-3347422		Massachusetts
MassMutual Select T. Rowe Price Retirement 2010 Fund	82-3355639		Massachusetts
MassMutual Select T. Rowe Price Retirement 2015 Fund	82-3382389		Massachusetts
MassMutual Select T. Rowe Price Retirement 2020 Fund	82-3396442		Massachusetts
MassMutual Select T. Rowe Price Retirement 2025 Fund	82-3417420		Massachusetts
MassMutual Select T. Rowe Price Retirement 2030 Fund	82-3430358		Massachusetts
MassMutual Select T. Rowe Price Retirement 2035 Fund	82-3439837		Massachusetts
MassMutual Select T. Rowe Price Retirement 2040 Fund	82-3451779		Massachusetts
MassMutual Select T. Rowe Price Retirement 2045 Fund	82-3472295		Massachusetts

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

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

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

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

STATEMENT AS OF SEPTEMBER 30, 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 Per-cent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
. 0435 ...	Massachusetts Mut Life Ins Co	... 65935 ...	04-1590850 ..	3848388 .....	.....	.....	Massachusetts Mutual Life Insurance Company (MMLIC)	.. MA.....	... UIP.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000	MMLIC .....	.....	.....
. 0435 ...	Massachusetts Mut Life Ins Co	... 93432 ...	06-1041383 ..	.....	.....	.....	C.M. Life Insurance Company	.. CT.....	... IA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000	MMLIC .....	.....	.....
. 0435 ...	Massachusetts Mut Life Ins Co	... 70416 ...	43-0581430 ..	.....	.....	.....	MML Bay State Life Insurance Company	.. CT.....	... IA.....	C.M. Life Insurance Company	Ownership.....	.. 100.000	MMLIC .....	.....	.....
. 0000 ..							CM Life Mortgage Lending LLC	.. DE.....	... NIA.....	C.M. Life Insurance Company	Ownership.....	.. 100.000	MMLIC .....	.....	.....
. 0000 ..							CML Mezzanine Investor III, LLC	.. DE.....	... NIA.....	C.M. Life Insurance Company	Ownership.....	.. 100.000	MMLIC .....	.....	.....
. 0000 ..							CML Special Situations Investor LLC	.. DE.....	... NIA.....	C.M. Life Insurance Company	Ownership.....	.. 100.000	MMLIC .....	.....	.....
. 0000 ..							CML Global Capabilities LLC	.. DE.....	... NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000	MMLIC .....	.....	.....
. 0000 ..							MM Global Capabilities I LLC	.. DE.....	... NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000	MMLIC .....	.....	.....
. 0000 ..							MassMutual Global Business Services India LLP	.. IND.....	... NIA.....	MM Global Capabilities I LLC	Ownership.....	.. 100.000	MMLIC .....	.....	.....
. 0000 ..							MM Global Capabilities (Netherlands) B.V. ...	.. NLD.....	... NIA.....	MM Global Capabilities I LLC	Ownership.....	.. 100.000	MMLIC .....	.....	.....
. 0000 ..							MassMutual Global Business Services Romania S.R.L.	.. ROU.....	... NIA.....	MM Global Capabilities (Netherlands) B.V.	Ownership.....	.. 100.000	MMLIC .....	.....	.....
. 0000 ..							MM Global Capabilities II LLC	.. DE.....	... NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000	MMLIC .....	.....	.....
. 0000 ..							MM Global Capabilities III LLC	.. DE.....	... NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000	MMLIC .....	.....	.....
. 0000 ..							MM/Barings Multifamily TEBS 2020 LLC	.. DE.....	... NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000	MMLIC .....	.....	.....
. 0000 ..			04-1590850 ..	.....	.....	.....	Berkshire Way LLC	.. DE.....	... NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000	MMLIC .....	.....	.....
. 0000 ..			04-1590850 ..	.....	.....	.....	MML Mezzanine Investor II, LLC	.. DE.....	... NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000	MMLIC .....	.....	.....
. 0000 ..			04-1590850 ..	.....	.....	.....	MML Mezzanine Investor III, LLC	.. DE.....	... NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 11.100	MMLIC .....	.....	.....
. 0000 ..							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.....	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 ..	.....	.....	.....	MSP-SC, LLC	.. DE.....	... NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000	MMLIC .....	.....	.....
. 0000 ..			04-1590850 ..	.....	.....	.....	Insurance Road LLC	.. DE.....	... NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000	MMLIC .....	.....	.....
. 0000 ..			04-1590850 ..	.....	.....	.....	MassMutual Trad Private Equity LLC	.. DE.....	... NIA.....	Insurance Road LLC	Ownership.....	.. 100.000	MMLIC .....	.....	.....
. 0000 ..			04-1590850 ..	.....	.....	.....	MassMutual Intellectual Property LLC	.. DE.....	... NIA.....	Insurance Road LLC	Ownership.....	.. 100.000	MMLIC .....	.....	.....
. 0000 ..							Trad Investments I LLC	.. DE.....	... NIA.....	Insurance Road LLC	Ownership.....	.. 100.000	MMLIC .....	.....	.....
. 0000 ..							ITPSHolding LLC	.. DE.....	... NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000	MMLIC .....	.....	.....
. 0000 ..							HITPS LLC	.. DE.....	... NIA.....	ITPS Holding LLC	Ownership.....	.. 100.000	MMLIC .....	.....	.....
. 0000 ..							EM Opportunities LLC	.. DE.....	... NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000	MMLIC .....	.....	.....

STATEMENT AS OF SEPTEMBER 30, 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	Rela- tion- ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)					
. 0000 ...							MassMutual MCAM Insurance Company, Inc.	.. VT.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC .....	.....	.....
. 0000 ...							MassMutual Ventures US IV, GP, LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC .....	.....	.....
. 0000 ...							MassMutual Ventures US IV, L.P.	.. DE.....	 NIA.....	MassMutual Ventures US IV, GP, LLC	Ownership.....	100.000	MMLIC .....	.....	.....
. 0000 ...							MassMutual Ventures US IV LLC	.. DE.....	 NIA.....	MassMutual Ventures US IV, L.P.	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.....	MassMutual Ventures Europe/APAC I GP, LLC	Ownership.....	100.000	MMLIC .....	.....	.....
. 0435 ...							MassMutual Ventures Europe/APAC I L.P.	.. CYM....	 NIA.....	MassMutual Ventures Europe/APAC I GP, L.P.	Ownership.....	100.000	MMLIC .....	.....	.....
. 0435 ...							Counterpointe Sustainable Advisors LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC .....	.....	.....
. 0000 ...							CSA Intermediate Holdco LLC	.. DE.....	 NIA.....	Counterpointe Sustainable Advisors LLC ...	Ownership.....	100.000	MMLIC .....	.....	.....
. 0000 ...							Counterpointe Trust Services LLC	.. DE.....	 NIA.....	CSA Intermediate Holdco LLC	Ownership.....	100.000	MMLIC .....	.....	.....
. 0000 ...							CP PACE LLC	.. DE.....	 NIA.....	CSA Intermediate Holdco LLC	Ownership.....	100.000	MMLIC .....	.....	.....
. 0000 ...							CSA Employee Services Company LLC	.. DE.....	 NIA.....	CSA Intermediate Holdco LLC	Ownership.....	100.000	MMLIC .....	.....	.....
. 0000 ...							Counterpointe Sustainable Real Estate II LLC	.. DE.....	 NIA.....	CSA Intermediate Holdco LLC	Ownership.....	100.000	MMLIC .....	.....	.....
. 0000 ...							Counterpointe Energy Solutions II LLC	.. DE.....	 NIA.....	CSA Intermediate Holdco LLC	Ownership.....	100.000	MMLIC .....	.....	.....
. 0000 ...							Counterpointe Energy Solutions (CA) II LLC .	.. DE.....	 NIA.....	Counterpointe Energy Solutions II LLC	Ownership.....	100.000	MMLIC .....	.....	.....
. 0000 ...							Counterpointe Energy Services LLC	.. DE.....	 NIA.....	CSA Intermediate Holdco LLC	Ownership.....	100.000	MMLIC .....	.....	.....
. 0000 ...							JFIN Parent LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC .....	.....	.....
. 0000 ...			27-0105644	.....	.....	.....	Jefferies Finance LLC	.. DE.....	 NIA.....	JFIN Parent LLC	Ownership.....	50.000	MMLIC .....	.....	1
. 0000 ...							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 2 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 2 C Holdings LLC	Ownership.....	100.000	MMLIC .....	.....	.....
. 0000 ...							JCP Direct Lending CLO 2023-1 LLC	.. DE.....	 NIA.....	Jefferies Credit Partners LLC	Ownership.....	100.000	MMLIC .....	.....	.....
. 0000 ...							JCP Direct Lending CLO 2023 Ltd.	.. JEY....	 NIA.....	JCP Direct Lending CLO 2023 Ltd.	Ownership.....	100.000	MMLIC .....	.....	.....
. 0000 ...							Jefferies Private Credit BDC Inc.	.. MD.....	 NIA.....	Jefferies Finance LLC	Ownership.....	100.000	MMLIC .....	.....	.....
. 0000 ...							Jefferies Senior Lending LLC	.. DE.....	 NIA.....	Jefferies Finance LLC	Ownership.....	100.000	MMLIC .....	.....	.....

STATEMENT AS OF SEPTEMBER 30, 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 Perce- ntage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Yes/No)	16 *
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi- ciliary Loca- tion	Rela- tion- ship to Report- ing Entity	Directly Controlled by (Name of Entity/Person)					
.0000							Jefferies Credit Partners BDC Inc	..MD	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver Holdings LLC	..DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver Holdings II LLC	..DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver Holdings IV LLC	..DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Co-Issuer Corporation	..DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Europe GP, S.a.r.l.	..LUX	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							Jefferies Finance Europe, S.L.P.	..LUX	NIA	JFIN Europe GP, S.a.r.l.	Ownership	100.000	MMLIC		
.0000							Jefferies Finance Europe, SCSp	..LUX	NIA	JFIN Europe GP, S.a.r.l.	Ownership	100.000	MMLIC		
.0000							Jefferies Finance Business Credit LLC	..DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Business Credit Fund I LLC	..DE	NIA	Jefferies Finance Business Credit LLC	Ownership	100.000	MMLIC		
.0000							JFIN Funding 2021 LLC	..DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN High Yield Investments LLC	..DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN LC Fund LLC	..DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2017 Ltd.	..CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2017-II Ltd.	..CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2017-III Ltd.	..CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2018 Ltd.	..CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2019 Ltd.	..CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2019-II Ltd.	..CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2020 Ltd.	..CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2021-II Ltd.	..CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2021-V Ltd.	..CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.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 CLO 2022-IV LLC	..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							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	..DE	NIA	Beauty Brands Acquisition Intermediate LLC	Ownership	100.000	MMLIC		
.0000							Forma Brands, LLC	..DE	NIA		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 Holdings LLC	Ownership	100.000	MMLIC		
.0000							JFIN CLO 2013 Ltd.	..CYM	NIA	Apex Credit Holdings LLC	Ownership	100.000	MMLIC		
.0000							JFIN CLO 2014 Ltd.	..CYM	NIA	Apex Credit Holdings LLC	Ownership	100.000	MMLIC		
.0000							JFIN CLO 2014-II Ltd.	..CYM	NIA	Apex Credit Holdings LLC	Ownership	100.000	MMLIC		
.0000							JFIN CLO 2015 Ltd.	..CYM	NIA	Apex Credit Holdings LLC	Ownership	100.000	MMLIC		
.0000							JFIN CLO 2015-II Ltd.	..CYM	NIA	Apex Credit Holdings LLC	Ownership	85.000	MMLIC		

STATEMENT AS OF SEPTEMBER 30, 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							JFIN CLO 2016 Ltd.	.CYM	NIA	Apex Credit Holdings LLC	Ownership	100.000	MMLIC		
.0000							JFIN CLO 2017 Ltd.	.CYM	NIA	Apex Credit Holdings LLC	Ownership	100.000	MMLIC		
.0000							JFIN CLO 2017-II Ltd.	.CYM	NIA	Apex Credit Holdings LLC	Ownership	100.000	MMLIC		
.0000							Tomorrow Parent, LLC	.DE	NIA	JFIN Parent LLC	Ownership	100.000	MMLIC		
.0000							Custom Ecology Holdco, LLC	.DE	NIA	JFIN Parent LLC	Ownership	100.000	MMLIC		
.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			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							DPI-ARES Mortgage Lending 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							MMTH Bond Holdings LLC	.DE	NIA	MM Investment Holding	Ownership	99.610	MMLIC		
.0000			26-0073611				MassMutual Asset Finance LLC	.DE	NIA	C.M. Life Insurance Company	Ownership	0.400	MMLIC		
.0000			26-0073611				MassMutual Asset Finance LLC	.DE	NIA	MM Investment Holding	Ownership	99.610	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							MMAF Equipment Finance LLC 2023-A	.DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000							Rozier LLC	.DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000			04-2443240				MML Management Corporation	.MA	NIA	MM Investment Holding	Ownership	100.000	MMLIC		
.0000			04-3548444				MassMutual International Holding MSC, Inc.	.MA	NIA	MML Management Corporation	Ownership	100.000	MMLIC		
.0000			04-3341767				MassMutual Holding MSC, Inc.	.MA	NIA	MML Management Corporation	Ownership	100.000	MMLIC		
.0000							MML CM LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							Blueprint Income LLC	.NY	NIA	MML CM LLC	Ownership	100.000	MMLIC		

STATEMENT AS OF SEPTEMBER 30, 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 Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.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.....	Flourish Holding Company LLC	Ownership.....	100.000	MMLIC		
.0000							Flourish Technologies LLC	..DE.....	NIA.....	MML CM LLC	Ownership.....	100.000	MMLIC		
.0000			04-1590850				MassMutual Ventures US IV GP	..DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	99.000	MMLC		
.0000			04-1590850				MassMutual Ventures US IV GP	..DE.....	NIA.....	Massachusetts Mutual Ascend	Ownership.....	1.000	MMLC		
.0000			04-1590850				MassMutual Venture US IV LP	..DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	99.000	MMLC		
.0000			04-3356880				MML Distributors LLC	..MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	99.000	MMLIC		
.0000			04-3356880				MML Distributors LLC	..MA.....	NIA.....	MassMutual Holding LLC	Ownership.....	1.000	MMLIC		
.0000							MML Investment Advisers, LLC	..DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC		
.0000			46-3238013				MML Strategic Distributors, LLC	..DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC		
.0000			06-1563535	2881445			The MassMutual Trust Company, FSB	..CT.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC		
.0000			04-1590850				MML Private Placement Investment Company I, LLC	..DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC		
.0000			04-1590850				MML Private Equity Fund Investor LLC	..DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC		
.0000			04-1590850				MML Private Equity Fund Investor LLC	..DE.....	NIA.....	Baring Asset Management Limited	Management.....		MMLIC		
.0000			04-1590850				MM Private Equity Intercontinental LLC	..DE.....	NIA.....	MML Private Equity Fund Investor LLC	Ownership.....	100.000	MMLIC		
.0000			45-2738137				Pioneers Gate LLC	..DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC		
.0000			04-2854319	2392316			MassMutual Holding LLC	..DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC		
.0000			37-1732913				Fern Street LLC	..DE.....	NIA.....	MassMutual Holding LLC	Ownership.....	100.000	MMLIC		
.0000							Low Carbon Energy Holding	..GBR.....	NIA.....	MassMutual Holding LLC	Ownership.....	49.000	MMLIC		
.0000							Sleeper Street LLC	..DE.....	NIA.....	MassMutual Holding LLC	Ownership.....	100.000	MMLIC		
.0000							Teaktree Acquisition, LLC	..DE.....	NIA.....	MassMutual Holding LLC	Ownership/Influence	14.700	MMLIC		
.0000							Teaktree Acquisition, LLC	..DE.....	NIA.....	Barings LLC	Influence.....		MMLIC		
.0000			46-2252944				Haven Life Insurance Agency, LLC	..DE.....	NIA.....	MassMutual Holding LLC	Ownership.....	100.000	MMLIC		
.0000			82-2932156				GASL Holdings LLC	..DE.....	NIA.....	MassMutual Holding LLC	Ownership.....	11.300	MMLIC		
.0000			82-2932156				GASL Holdings LLC	..DE.....	NIA.....	Barings LLC	Board		MMLIC		
.0000			36-4868350				Barings Asset-Based Income Fund (US) LP	..DE.....	NIA.....	MassMutual Holding LLC	Ownership/Influence	11.300	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			98-1206017				Babson Capital Global Special Situation Credit Fund 2	..DE.....	NIA.....	MassMutual Holding LLC	Ownership/Influence	22.900	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			82-3867745				Barings Global Real Assets Fund LP	..DE.....	NIA.....	MassMutual Holding LLC	Ownership/Influence	27.600	MMLIC		
.0000			82-3867745				Barings Global Real Assets Fund LP	..DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	14.300	MMLIC		
.0000			82-3867745				Barings Global Real Assets Fund LP	..DE.....	NIA.....	C.M. Life Insurance Company	Ownership.....	7.100	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 Percent- age	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			82-3867745				Barings Global Real Assets Fund LP	..DE	NIA	Barings LLC	Management		MMLIC		
.0000							Barings Global Special Situations Credit Fund 3	..IRL	NIA	MassMutual Holding LLC	Ownership/Influence	..19.600	MMLIC		
.0000							Barings Global Special Situations Credit Fund 3	..IRL	NIA	Barings LLC	Management		MMLIC		
.0000			38-4010344				Barings North American Private Loan Fund LP	..DE	NIA	MassMutual Holding LLC	Ownership/Influence	..52.200	MMLIC		
.0000			38-4010344				Barings North American Private Loan Fund LP	..DE	NIA	Baring Asset Management Limited	Management		MMLIC		
.0000			06-1597528				MassMutual Assignment Company	..NC	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				MassMutual Capital Partners LLC	..DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			46-4255307				Marco Hotel LLC	..DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			45-3623262				HB Naples Golf Owner LLC	..DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			82-4411267				RB Apartments LLC	..DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000							Intermodal Holding II LLC	..DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000							MassMutual Ventures Holding LLC	..DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000							Athens Fund Management LLC	..DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000							Crane Venture Partners LLP	..GBR	NIA	MassMutual Ventures Holding LLC	Ownership	33.000	MMLIC		
.0000							MassMutual Ventures Management LLC	..DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000							MassMutual Ventures SEA Management Private Limited	..DE	NIA	MassMutual Ventures Management LLC	Ownership	100.000	MMLIC		
.0000							MMV UK/SEA Limited	..GBR	NIA	MassMutual Ventures SEA Management Private Limited	Ownership	100.000	MMLIC		
.0000							MassMutual Ventures Southeast Asia I LLC	..DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000							MassMutual Ventures Southeast Asia II LLC	..DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000							MassMutual Ventures Southeast Asia III LLC	..DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000							MMV Digital I LLC	..CYM	NIA	MassMutual Ventures Southeast Asia III LLC	Ownership	100.000	MMLIC		
.0000							MassMutual Ventures UK LLC	..DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000			47-1296410				MassMutual Ventures US I LLC	..DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000							MassMutual Ventures US II LLC	..DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000							MassMutual Ventures US III LLC	..DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000							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			04-1590850				MM Rothesay Holdco US LLC	..DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000							Rothesay Limited	..GBR	NIA	MM Rothesay Holdco US LLC	Ownership	48.800	MMLIC		
.0000							Rothesay Mortgages Limited	..GBR	NIA	Rothesay Limited	Ownership	100.000	MMLIC		
.0000							Rothesay Life Plc	..GBR	NIA	Rothesay Limited	Ownership	100.000	MMLIC		
.0000							Rothesay MA No.1 Limited	..GBR	NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
.0000							Rothesay MA No.3 Limited	..GBR	NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
.0000							Rothesay MA No.4 Limited	..GBR	NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
.0000							LT Mortgage Finance Limited	..GBR	NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
.0000							Rothesay Property Partnership 1 LLP	..GBR	NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
.0000							Rothesay Foundation	..GBR	NIA	Rothesay Limited	Ownership	100.000	MMLIC		
.0000							Rothesay Pensions Management Limited	..GBR	NIA	Rothesay Limited	Ownership	100.000	MMLIC		
.0000							Rothesay Asset Management UK Limited	..GBR	NIA	Rothesay Limited	Ownership	100.000	MMLIC		
.0000							Rothesay Asset Management Australia Pty Ltd	..AUS	NIA	Rothesay Asset Management UK Limited	Ownership	100.000	MMLIC		
.0000							Rothesay Asset Management North America LLC	..DE	NIA	Rothesay Asset Management UK Limited	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			47-1466022				LifeScore Labs, LLC	..MA	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0000			45-4000072				MM Asset Management Holding LLC	.MA	.NIA	MassMutual Holding LLC	Ownership	100.000	MM LIC		
.0000			51-0504477				Barings LLC	.MA	.NIA	MassMutual Holding LLC	Ownership	100.000	MM LIC		
.0000			98-0524271				Baring Asset Management (Asia) Holdings Limited	.HKG	.NIA	Barings LLC	Ownership	100.000	MM LIC		
.0000			98-0457465				Baring International Fund Managers (Bermuda) Limited	.BMU	.NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MM LIC		
.0000			98-0457463				Baring Asset Management (Asia) Holdings Limited	.HKG	.NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MM LIC		
.0000							Baring Asset Management Korea Limited	.KOR	.NIA	Baring Asset Management (Asia) Limited	Ownership	100.000	MM LIC		
.0000							Barings Investment Management (Shanghai) Limited	.HKG	.NIA	Baring Asset Management (Asia) Limited	Ownership	100.000	MM LIC		
.0000							Barings Overseas Investment Fund Management (Shanghai) Limited	.HKG	.NIA	Barings Investment Management (Shanghai) Limited	Ownership	100.000	MM LIC		
.0000			98-0457707				Baring SICE (Taiwan) Limited	.TWN	.NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MM LIC		
.0000			98-0236449				Barings Singapore Pte. Ltd.	.SGP	.NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MM LIC		
.0000							Barings Japan Limited	.JPN	.NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MM LIC		
.0000							Barings Australia Holding Company Pty Ltd	.AUS	.NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MM LIC		
.0000							Barings Australia Pty Ltd	.AUS	.NIA	Barings Australia Holding Company Pty Ltd	Ownership	100.000	MM LIC		
.0000							Barings Australia Real Estate Holdings Pty Ltd	.AUS	.NIA	Barings LLC	Ownership	100.000	MM LIC		
.0000			14-0045656				Barings Australia Real Estate Pty Ltd	.AUS	.NIA	Barings Australia Real Estate Holdings Pty Ltd	Ownership	100.000	MM LIC		
.0000			98-0457456				Barings Australia Property Partners Holdings Pty Ltd	.AUS	.NIA	Barings Australia Real Estate Pty Ltd	Ownership	100.000	MM LIC		
.0000							Barings Australia Asset Management Pty Ltd	.AUS	.NIA	Barings Australia Property Partners Holdings Pty Ltd	Ownership	100.000	MM LIC		
.0000							Barings Australia Property Partners Pty Ltd	.AUS	.NIA	Barings Australia Property Partners Holdings Pty Ltd	Ownership	100.000	MM LIC		
.0000							Barings Australia Structured Finance Holdings Pty Ltd	.AUS	.NIA	Barings LLC	Ownership	100.000	MM LIC		
.0000							Barings Australia Structured Finance Pty Ltd	.AUS	.NIA	Barings Australia Structured Finance Holdings Pty Ltd	Ownership	100.000	MM LIC		
.0000							Gryphon Capital Partners Pty Ltd	.AUS	.NIA	Barings Australia Structured Finance Pty Ltd	Ownership	100.000	MM LIC		
.0000							Gryphon Capital Management Pty Ltd	.AUS	.NIA	Gryphon Capital Partners Pty Ltd	Ownership	100.000	MM LIC		
.0000							Gryphon Capital Investments Pty Ltd	.AUS	.NIA	Gryphon Capital Partners Pty Ltd	Ownership	100.000	MM LIC		
.0000			80-0875475				Barings Finance LLC	.DE	.NIA	Barings LLC	Ownership	100.000	MM LIC		
.0000							BCF Europe Funding Limited	.IRL	.NIA	Barings Finance LLC	Ownership	100.000	MM LIC		
.0000							BCF Senior Funding I LLC	.DE	.NIA	Barings Finance LLC	Ownership	100.000	MM LIC		
.0000							BCF Senior Funding I Designated Activity Company	.IRL	.NIA	Barings Finance LLC	Ownership	100.000	MM LIC		
.0000							Barings Real Estate Acquisitions LLC	.DE	.NIA	Barings LLC	Ownership	100.000	MM LIC		
.0000			04-3238351				Barings Securities LLC	.DE	.NIA	Barings LLC	Ownership	100.000	MM LIC		
.0000			98-0437588				Barings Guernsey Limited	.GGY	.NIA	Barings LLC	Ownership	100.000	MM LIC		
.0000							Barings Europe Limited	.GBR	.NIA	Barings Guernsey Limited	Ownership	100.000	MM LIC		
.0000							Barings Asset Management Spain SL	.ESP	.NIA	Barings Europe Limited	Ownership	100.000	MM LIC		
.0000							Baring France SAS	.FRA	.NIA	Barings Europe Limited	Ownership	100.000	MM LIC		

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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	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							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		
.0000							Baring International Investment Management Holdings	.GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000										Baring International Investment Management Holdings	Ownership	100.000	MMLIC		
.0000			98-0457576				Baring Asset Management UK Holdings Limited	.GBR	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
.0000			98-0457586				Baring Fund Managers Limited	.GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000							BOGSS 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 Investment Fund (LUX) 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 Umbrella Fund (LUX) GP S.à.r.l.	.LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000							GPLF4(S) GP S.à. r. l	.LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000							PREIF Holdings Limited Partnership	.GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000							BMC Holdings DE LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000			04-3238351	3456895			Barings Real Estate Advisers Inc.	.CA	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000										Massachusetts Mutual Life Insurance Company	Ownership/Influence	19.900	MMLIC		
.0000			81-4065378				Remington L & W Holdings LLC	.DE	NIA	Barings LLC	Influence		MMLIC		
.0000			81-4065378				Remington L & W Holdings LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Aland Royalty GP, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Alaska Future Fund GP, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							BAI Funds SLP, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							BAI GP, 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 Infiniti Fund Management LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000										Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							Barings Hotel Opportunity Venture I GP, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Baring 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							Barings Global Investment Funds (U.S.) Management LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				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		

STATEMENT AS OF SEPTEMBER 30, 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							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			88-3792609				Barings Centre Street CLO Equity Partnership LP	..DE	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	22.700	MMLIC		
.0000			88-3792609				Barings Centre Street CLO Equity Partnership LP	..DE	NIA.....	Barings LLC	Management.....		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							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							Barings Real Estate European Value Add Fund II Feeder LLC	..CYM	NIA.....	Barings LLC	Ownership.....	100.000	MMLIC		
.0000							BMT RE Debt Fund GP 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.....	38.200	MMLIC		
.0000			84-5063008				Barings Small Business Fund LLC	..DE	NIA.....	Barings LLC	Management.....		MMLIC		
.0000			98-0536233				Benton Street Advisors, Inc.	..CYM	NIA.....	Barings LLC	Ownership.....	100.000	MMLIC		
.0000							BHOVI Incentive LLC	..DE	NIA.....	Barings LLC	Ownership.....	100.000	MMLIC		
.0000							BIG Real Estate Fund GP LLC	..DE	NIA.....	Barings LLC	Ownership.....	100.000	MMLIC		
.0000							BIG Real Estate Incentive I LLC	..DE	NIA.....	Barings LLC	Ownership.....	100.000	MMLIC		
.0000							BIG Real Estate Incentive II LLC	..DE	NIA.....	Barings LLC	Ownership.....	100.000	MMLIC		
.0000							BRECS VII GP LLC	..DE	NIA.....	Barings LLC	Ownership.....	100.000	MMLIC		
.0000							BREDIF GP LLC	..DE	NIA.....	Barings LLC	Ownership.....	100.000	MMLIC		
.0000							CREF X GP LLC	..DE	NIA.....	Barings LLC	Ownership.....	100.000	MMLIC		
.0000			04-1590850				Great Lakes III GP, LLC	..DE	NIA.....	Barings LLC	Ownership.....	100.000	MMLIC		
.0000							Lake Jackson LLC	..DE	NIA.....	Barings LLC	Ownership.....	100.000	MMLIC		
.0000							Barings Emerging Markets Blended Fund I GP, LLC	..DE	NIA.....	Barings LLC	Ownership.....	100.000	MMLIC		
.0000			41-2280126				Mezzco III LLC	..DE	NIA.....	Barings LLC	Ownership.....	99.300	MMLIC		
.0000			80-0920285				Mezzco IV LLC	..DE	NIA.....	Barings LLC	Ownership.....	99.300	MMLIC		
.0000							Mezzco Australia II LLC	..DE	NIA.....	Barings LLC	Ownership.....	100.000	MMLIC		
.0000							RECSA-NY GP LLC	..DE	NIA.....	Barings LLC	Ownership.....	100.000	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							Massachusetts Mutual Life Insurance Company	..DE	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	24.500	MMLIC		
.0000			04-3313782				MassMutual International LLC	..DE	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC		
.0000							MassMutual Solutions LLC	..DE	NIA.....	MassMutual International LLC	Ownership.....	100.000	MMLIC		
.0000							Haven Technologies Asia Limited	..HKG	NIA.....	MassMutual Solutions LLC	Ownership.....	100.000	MMLIC		
.0000							Yunfeng Financial Group Limited	..HKG	NIA.....	MassMutual International LLC	Ownership.....	24.900	MMLIC		

STATEMENT AS OF SEPTEMBER 30, 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							MassMutual Asia Limited (SPV)	.HKG	NIA	MassMutual International LLC	Ownership	100.000	MLLIC		
.0000			27-3576835				MassMutual External Benefits Group LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000			04-1590850				100 w. 3rd Street LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000			04-1590850				2160 Grand Manager LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000			82-2432216				300 South Tryon Hotel LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000			04-1590850				300 South Tryon LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000							Barings Affordable Housing Mortgage Fund I LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000							Barings Affordable Housing Mortgage Fund I LLC	.DE	NIA	Barings LLC	Management		MLLIC		
.0000							Barings Affordable Housing Mortgage Fund II LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000			61-1902329				Barings Affordable Housing Mortgage Fund II LLC	.DE	NIA	Barings LLC	Management		MLLIC		
.0000			61-1902329				Barings Affordable Housing Mortgage Fund III LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000			85-3036663				Barings Affordable Housing Mortgage Fund III LLC	.DE	NIA	Barings LLC	Management		MLLIC		
.0000			85-3036663				Barings Emerging Generation Fund II LP	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	39.700	MLLIC		
.0000			84-3784245				Barings Emerging Generation Fund, LP	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	40.300	MLLIC		
.0000			84-3784245				Barings Emerging Generation Fund, LP	.DE	NIA	Barings LLC	Management		MLLIC		
.0000							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 Hotel Opportunity Venture I LP	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	65.000	MLLIC		
.0000							Barings Hotel Opportunity Venture I LP	.DE	NIA	Barings LLC	Management		MLLIC		
.0000			85-3449260				Barings Real Estate Debt Income Fund LP	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	76.900	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							Barings Real Estate European Value Add I SCSp	.LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	42.000	MLLIC		
.0000							Barings Real Estate European Value Add I SCSp	.LUX	NIA	C.M. Life Insurance Company	Ownership	4.700	MLLIC		
.0000							Barings Real Estate European Value Add I SCSp	.LUX	NIA	Barings LLC	Management		MLLIC		
.0000							Barings Small Business Fund, L.P.	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	33.600	MLLIC		
.0000							Barings-MM Revolver Fund LP	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	86.000	MLLIC		
.0000			82-2285211				Calgary Railway Holding LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MLLIC		
.0000			82-2285211				Calgary Railway Holding LLC	.DE	NIA	C.M. Life Insurance Company	Ownership	10.000	MLLIC		

STATEMENT AS OF SEPTEMBER 30, 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 Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
. 0000 ...			82-3307907 ..	.....	.....	.....	Cornbrook PRS Holdings LLC	.. DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC .....	.....	.....
. 0000 ...			56-2630592 ..	.....	.....	.....	Cornerstone Fort Pierce Development, LLC	.. DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	90.000	MMLIC .....	.....	.....
. 0000 ...			56-2630592 ..	.....	.....	.....	Cornerstone Fort Pierce Development, LLC	.. DE.....	NIA.....	C.M. Life Insurance Company	Ownership.....	5.900	MMLIC .....	.....	.....
. 0000 ...			61-1750537 ..	.....	.....	.....	Cornerstone Permanent Mortgage Fund II LLC ..	.. MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC .....	.....	.....
. 0000 ...			61-1750537 ..	.....	.....	.....	Cornerstone Permanent Mortgage Fund II LLC ..	.. MA.....	NIA.....	Barings LLC	Management.....	.....	MMLIC .....	.....	.....
. 0000 ...							Cornerstone Permanent Mortgage Fund III LLC ..	.. MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC .....	.....	.....
. 0000 ...			61-1793735 ..	.....	.....	.....	Cornerstone Permanent Mortgage Fund IV LLC ..	.. MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC .....	.....	.....
. 0000 ...			45-2632610 ..	.....	.....	.....	Cornerstone Permanent Mortgage Fund LLC	.. MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	98.800	MMLIC .....	.....	.....
. 0000 ...			45-2632610 ..	.....	.....	.....	Cornerstone Permanent Mortgage Fund LLC	.. MA.....	NIA.....	Barings LLC	Management.....	.....	MMLIC .....	.....	.....
. 0000 ...							CREA Ridge Apartments, LLC	.. DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC .....	.....	.....
. 0000 ...			20-0348173 ..	.....	.....	.....	CREA/PPC Venture, LLC	.. DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	Euro Real Estate Holdings LLC	.. DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	50.000	MMLIC .....	.....	.....
. 0000 ...			20-3347091 ..	.....	.....	.....	Fan Pier Development LLC	.. DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	65.000	MMLIC .....	.....	.....
. 0000 ...			20-3347091 ..	.....	.....	.....	Fan Pier Development LLC	.. DE.....	NIA.....	C.M. Life Insurance Company	Ownership.....	5.900	MMLIC .....	.....	.....
. 0000 ...							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 ..	.....	.....	.....	Miami Douglas Three MM, LLC	.. DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM 1400 E 4th Street Member LLC	.. DE.....	NIA.....	C.M. Life Insurance Company	Ownership.....	96.000	MMLIC .....	.....	.....
. 0000 ...			87-4021641 ..	.....	.....	.....	MM BIG Peninsula Co-Invest Member LLC	.. DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	27.000	MMLIC .....	.....	.....
. 0000 ...			87-4021641 ..	.....	.....	.....	MM BIG Peninsula Co-Invest Member LLC	.. DE.....	NIA.....	C.M. Life Insurance Company	Ownership.....	0.800	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM Brookhaven Member LLC	.. DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	95.000	MMLIC .....	.....	.....
. 0000 ...			81-3000420 ..	.....	.....	.....	MM Debt Participations LLC	.. DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MMLIC .....	.....	.....
. 0000 ...			81-3000420 ..	.....	.....	.....	MM Debt Participations LLC	.. DE.....	NIA.....	Barings LLC	Management.....	.....	MMLIC .....	.....	.....
. 0000 ...			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 Kannapolis Industrial Member LLC	.. DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	82.720	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM Kannapolis Industrial Member LLC	.. DE.....	NIA.....	Massachusetts Mutual Ascend	Ownership.....	12.280	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM MD1 Station Member LLC	.. DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM MD1 Station Member LLC	.. DE.....	NIA.....	C.M. Life Insurance Company	Ownership.....	.....	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM MD2 Station Member LLC	.. DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM MD2 Station Member LLC	.. DE.....	NIA.....	C.M. Life Insurance Company	Ownership.....	.....	MMLIC .....	.....	.....

STATEMENT AS OF SEPTEMBER 30, 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 ..				MM National Self-Storage Program Member LLC ..	.. DE.....	 NIA.....	C.M. Life Insurance Company	Ownership.....	..98.000 ...	MM L I C		
. 0000 ...							MM REED District Landco Member LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000 ...	MM L I C		
. 0000 ...			04-1590850 ..				MM Subline Borrower LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000 ...	MM L I C		
. 0000 ...			80-0948028 ..				One Harbor Shore LLC	.. DE.....	 NIA.....	Company	Ownership.....	..95.000 ...	MM L I C		
. 0000 ...			80-0948028 ..				One Harbor Shore LLC	.. DE.....	 NIA.....	C.M. Life Insurance Company	Ownership.....	..6.000 ...	MM L I C		
. 0000 ...			04-1590850 ..				PACO France Logistics LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000 ...	MM L I C		
. 0000 ...							Riverwalk MM Member, LLC	.. DE.....	 NIA.....	Company	Ownership.....	..100.000 ...	MM L I C		
. 0000 ...			35-2553915 ..				Ten Fan Pier Boulevard LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000 ...	MM L I C		
. 0000 ...			81-5273574 ..				Three PW Office Holding LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..95.000 ...	MM L I C		
. 0000 ...			04-1590850 ..				Trailside MM Member II LLC	.. DE.....	 NIA.....	Company	Ownership.....	..47.100 ...	MM L I C		
. 0000 ...			04-1590850 ..				Trailside MM Member LLC	.. DE.....	 NIA.....	Company	Ownership.....	..66.970 ...	MM L I C		
. 0000 ...			04-1590850 ..				Trailside MM Member LLC	.. DE.....	 NIA.....	C.M. Life Insurance Company	Ownership.....	..7.380 ...	MM L I C		
. 0000 ...			82-3250684 ..				Unna, Dortmund Holding LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000 ...	MM L I C		
. 0000 ...			45-5401109 ..				Washington Gateway Apartments Venture LLC ...	.. DE.....	 NIA.....	Company	Ownership.....	..95.800 ...	MM L I C		
. 0000 ...			45-5401109 ..				Washington Gateway Apartments Venture LLC ...	.. DE.....	 NIA.....	C.M. Life Insurance Company	Ownership.....	..4.800 ...	MM L I C		
. 0000 ...			32-0574045 ..				Washington Gateway Three LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..95.000 ...	MM L I C		
. 0000 ...			32-0574045 ..				Washington Gateway Three LLC	.. DE.....	 NIA.....	C.M. Life Insurance Company	Ownership.....	..11.400 ...	MM L I C		
. 0000 ...			83-1325764 ..				Washington Gateway Two LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..95.800 ...	MM L I C		
. 0000 ...			83-1325764 ..				Washington Gateway Two LLC	.. DE.....	 NIA.....	C.M. Life Insurance Company	Ownership.....	..6.700 ...	MM L I C		
. 0000 ...			88-3861481 ..				West 37th Street Hotel LLC	.. DE.....	 NIA.....	Company	Ownership.....	..93.700 ...	MM L I C		
. 0000 ...			88-3861481 ..				West 37th Street Hotel LLC	.. DE.....	 NIA.....	C.M. Life Insurance Company	Ownership.....	..6.300 ...	MM L I C		
. 0000 ...			83-0560183 ..				Aland Royalty Holdings LP	.. DE.....	 NIA.....	MassMutual Holding LLC	Ownership/Influence	..26.690 ...	MM L I C		
. 0000 ...			83-0560183 ..				Aland Royalty Holdings LP	.. DE.....	 NIA.....	Barings LLC	Management.....		MM L I C		
. 0000 ...			81-2244465 ..				Chassis Acquisition Holding LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..30.000 ...	MM L I C		
. 0000 ...			81-4258759 ..				CRA Aircraft Holding LLC	.. DE.....	 NIA.....	Company	Ownership/Influence	..40.000 ...	MM L I C		
. 0000 ...			81-4258759 ..				CRA Aircraft Holding LLC	.. DE.....	 NIA.....	Barings LLC	Influence.....		MM L I C		
. 0000 ...							EIP Holdings I, LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..29.000 ...	MM L I C		
. 0000 ...			46-5460309 ..				Red Lake Ventures, LLC	.. DE.....	 NIA.....	Company	Ownership/Influence	..31.520 ...	MM L I C		
. 0000 ...			46-5460309 ..				Red Lake Ventures, LLC	.. DE.....	 NIA.....	Barings LLC	Influence.....		MM L I C		
. 0000 ...			46-0687392 ..				Validus Holding Company LLC	.. DE.....	 NIA.....	Barings LLC	Ownership.....	..40.440 ...	MM L I C		
. 0000 ...							VGS Acquisition Holding, LLC	.. DE.....	 NIA.....	MassMutual Holding LLC	Ownership/Influence	..33.300 ...	MM L I C		
. 0000 ...							VGS Acquisition Holding, LLC	.. DE.....	 NIA.....	Barings LLC	Management.....		MM L I C		
. 0000 ...			04-1590850 ..				SBNP SIA II LLC	.. DE.....	 NIA.....	Barings LLC	Ownership.....	..100.000 ...	MM L I C		

STATEMENT AS OF SEPTEMBER 30, 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							SBNP SIA III LLC	..DE.....	..NIA.....	Barings LLC	Ownership.....	..100.000 ..	MMLIC		
.0000							Almack Mezzanine Fund II Unleveraged LP	..GBR.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..72.900 ..	MMLIC		
.0000							Barings Emerging Markets Corporate Bond Fund	..IRL.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..56.700 ..	MMLIC		
.0000							Barings Emerging Markets Corporate Bond Fund	..IRL.....	..NIA.....	Barings LLC	Ownership.....	..18.300 ..	MMLIC		
.0000							Barings European Real Estate Debt Income Fund	..LUX.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..63.500 ..	MMLIC		
.0000							Barings European Real Estate Debt Income Fund	..LUX.....	..NIA.....	Barings LLC	Influence.....		MMLIC		
.0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	..DE.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..76.634 ..	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	..59.400 ..	MMLIC		
.0000							Barings US High Yield Bond Fund	..IRL.....	..NIA.....	Barings LLC	Management.....		MMLIC		
.0000							Babson CLO Ltd. 2015-I	..CYM.....	..NIA.....	Barings LLC	Influence.....		MMLIC		2
.0000							Babson CLO Ltd. 2015-II	..CYM.....	..NIA.....	Barings LLC	Influence.....		MMLIC		3
.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							Babson Euro CLO 2014-I BV	..NLD.....	..NIA.....	Barings LLC	Influence.....		MMLIC		
.0000							Babson Euro CLO 2014-II BV	..NLD.....	..NIA.....	Barings LLC	Influence.....		MMLIC		
.0000							Babson Euro CLO 2015-I BV	..NLD.....	..NIA.....	Barings LLC	Influence.....		MMLIC		
.0000			36-037260H				Barings Euro CLO 2019-I BV	..IRL.....	..NIA.....	Barings LLC	Influence.....		MMLIC		
.0000							Barings Euro CLO 2019-II BV	..IRL.....	..NIA.....	Barings LLC	Influence.....		MMLIC		
.0000							Barings Euro CLO 2020-I DAC	..IRL.....	..NIA.....	Barings LLC	Influence.....		MMLIC		
.0000			37-15576VH				Barings Euro CLO 2021-I DAC	..IRL.....	..NIA.....	Barings LLC	Influence.....		MMLIC		
.0000							Barings Euro CLO 2021-II DAC	..IRL.....	..NIA.....	Barings LLC	Influence.....		MMLIC		
.0000							Barings Euro CLO 2021-III DAC	..IRL.....	..NIA.....	Barings LLC	Influence.....		MMLIC		
.0000							Barings Euro CLO 2022-I DAC	..IRL.....	..NIA.....	Barings LLC	Influence.....		MMLIC		
.0000			82-5330194				Barings Global Em. Markets Equity Fund	..NC.....	..NIA.....	Barings LLC	Management.....		MMLIC		
.0000							Barings Global Special Situations Credit 4 Delaware	..DE.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..67.700 ..	MMLIC		

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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.0000							Barings Global Special Situations Credit 4 Delaware	..DE	NIA	C.M. Life Insurance Company	Ownership	..3.600	MMLIC		
.0000							Barings Global Special Situations Credit 4 Delaware	..DE	NIA	Barings LLC	Management		MMLIC		
.0000							Barings Global Special Situations Credit 4 LUX	..LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..13.100	MMLIC		
.0000							Barings Global Special Situations Credit 4 LUX	..LUX	NIA	C.M. Life Insurance Company	Ownership	..0.700	MMLIC		
.0000							Barings Global Special Situations Credit 4 LUX	..LUX	NIA	Barings LLC	Management		MMLIC		
.0000							Barings Global Technology Equity Fund	..IRL	NIA	Barings LLC	Ownership/Influence	..70.730	MMLIC		
.0000							Barings Global Dividends Champion Fund	..IRL	NIA	Barings LLC	Management		MMLIC		
.0000							Barings Europe Select Fund	..IRL	NIA	Barings LLC	Management		MMLIC		
.0000			87-0977058				Barings Hotel Opportunity Venture	..CT	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..51.100	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	..30.000	MMLIC		
.0000			86-3661023				Barings Innovations & Growth Real Estate Fund	..DE	NIA	C.M. Life Insurance Company	Ownership	..0.400	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			98-1332384				Barings RE Credit Strategies VII LP	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..34.400	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	..18.200	MMLIC		
.0000			98-1567942				Barings Target Yield Infrastructure Debt Fund	..LUX	NIA	Baring Asset Management Limited	Management		MMLIC		
.0000			81-0841854				Barings CLO Investment Partners LP	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..99.200	MMLIC		
.0000			81-0841854				Barings CLO Investment Partners LP	..DE	NIA	Barings LLC	Management		MMLIC		
.0000							Barings Euro Value Add II (BREEVA II)	..LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..32.200	MMLIC		
.0000							Barings Euro Value Add II (BREEVA II)	..LUX	NIA	C.M. Life Insurance Company	Ownership	..2.800	MMLIC		
.0000							Barings Euro Value Add II (BREEVA II)	..LUX	NIA	Barings LLC	Management		MMLIC		
.0000			87-1262754				Barings Transportation Fund LP	..DE	NIA	MassMutual Holding LLC	Ownership/Influence	..11.300	MMLIC		
.0000			87-1262754				Barings Transportation Fund LP	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..8.100	MMLIC		
.0000							Braemar Energy Ventures I, L.P.	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..87.700	MMLIC		
.0000							Braemar Energy Ventures I, L.P.	..DE	NIA	C.M. Life Insurance Company	Ownership	..1.300	MMLIC		
.0000							Braemar Energy Ventures I, L.P.	..DE	NIA	Barings LLC	Management		MMLIC		
.0000							Barings European Core Property Fund SCSp	..LUX	NIA	MassMutual Holding LLC	Ownership/Influence	..7.300	MMLIC		
.0000							Barings European Core Property Fund SCSp	..LUX	NIA	C.M. Life Insurance Company	Ownership	..0.500	MMLIC		
.0000							Barings European Core Property Fund SCSp	..LUX	NIA	Barings Real Estate Advisers LLC	Management		MMLIC		
.0000			46-5001122				Barings European Private Loan Fund III A	..LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..46.400	MMLIC		
.0000			38-4059932				Benchmark 2018-B2 Mortgage Trust	..NY	NIA	Barings LLC	Influence		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	13	14	15	16
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.0000							Benchmark 2018-B4	.NY	NIA	Barings LLC	Influence		MLIC		
.0000			38-4096530				Benchmark 2018-B8	.NY	NIA	Barings LLC	Influence		MLIC		
.0000			20-5578089				Barings Core Property Fund LP	.DE	NIA	MassMutual Holding LLC	Ownership/Influence	23.500	MLIC		
.0000			20-5578089				Barings Core Property Fund LP	.DE	NIA	Barings Real Estate Advisers LLC	Management		MLIC		
										Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLIC		
.0000			04-1590850				DPI Acres Capital SPV LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	34.300	MLIC		
.0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	.DE	NIA	C.M. Life Insurance Company	Ownership	5.100	MLIC		
.0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	.DE	NIA	Barings LLC	Management		MLIC		
										Massachusetts Mutual Life Insurance Company	Ownership/Influence	41.500	MLIC		
.0000			37-1708623				Great Lakes III, L.P.	.DE	NIA	Barings LLC	Management		MLIC		
.0000			37-1708623				Great Lakes III, L.P.	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	65.200	MLIC		
										Barings LLC	Management		MLIC		
.0000							GIA EU Holdings - Emerson JV Sarl	.LUX	NIA	Barings LLC	Management		MLIC		
.0000							GIA EU Holdings - Emerson JV Sarl	.LUX	NIA	Barings LLC	Management		MLIC		
							JPMCC Commercial Mortgage Securities Trust 2017-JP7	.NY	NIA	Barings LLC	Influence		MLIC		
.0000			38-4041011				JPMDB Commercial Mortgage Securities Trust 2017-C5	.NY	NIA	Barings LLC	Influence		MLIC		
										Massachusetts Mutual Life Insurance Company	Ownership/Influence	0.275	MLIC		
.0000							Martello Re Limited	.BMU	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLIC		
										Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLIC		
.0000			04-1590850				MM Direct Private Invetment Holding	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.000	MLIC		
										Massachusetts Mutual Life Insurance Company	Ownership	1.000	MLIC		
.0000							MM CM Holding LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLIC		
										Massachusetts Mutual Life Insurance Company	Ownership	99.000	MLIC		
.0000			04-1590850				MMV Climate Technology Fund GP	.DE	NIA	Massachusetts Mutual Ascend	Ownership		MLIC		
.0000			04-1590850				MMV Climate Technology Fund GP	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLIC		
										Massachusetts Mutual Life Insurance Company	Ownership/Influence	0.000	MLIC		
.0000			20-8856877				Somerset Special Opportunities Fund L.P.	.DE	NIA	C.M. Life Insurance Company	Ownership	4.524	MLIC		
.0000			20-8856877				Somerset Special Opportunities Fund L.P.	.DE	NIA	Barings LLC	Management		MLIC		
.0000			41-2280127				Tower Square Capital Partners III, L.P.	.DE	NIA	MassMutual Holding LLC	Ownership/Influence	16.400	MLIC		
.0000			41-2280127				Tower Square Capital Partners III, L.P.	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	93.700	MLIC		
										Barings LLC	Management		MLIC		
.0000			41-2280129				Tower Square Capital Partners IIIA, L.P.	.DE	NIA	Barings LLC	Management		MLIC		
.0000			41-2280129				Tower Square Capital Partners IIIA, L.P.	.DE	NIA	Barings LLC	Management		MLIC		
							Babson Capital Loan Strategies Master Fund LP	.CYM	NIA	Barings LLC	Management		MLIC		
													MLIC		
.0000							Barings China Aggregate Bond Private Securities Investment Fund	.CHN	NIA	Barings LLC	Management		MLIC		
.0000							Barings European Growth Trust Fund	.GBR	NIA	Barings LLC	Ownership/Influence	14.280	MLIC		
.0000			47-3790192				Barings Global High Yield Fund	.MA	NIA	Barings LLC	Management		MLIC		
.0000							CCIC Fund	.CHN	NIA	Barings LLC	Ownership/Influence	67.310	MLIC		
										Massachusetts Mutual Life Insurance Company	Ownership	10.600	MLIC		
.0000			71-1018134				Great Lakes II LLC	.DE	NIA	C.M. Life Insurance Company	Ownership	98.000	MLIC		
.0000			71-1018134				Great Lakes II LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	40.000	MLIC		
.0000			04-1590850				Wood Creek Venture Fund LLC	.DE	NIA	Barings LLC	Management		MLIC		

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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.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	24.959	MMLIC		
.0000							Barings Umbrella Fund LUX SCSp SICAV RAIF	..LUX	NIA	C.M. Life Insurance Company	Ownership	2.300	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			82-2783393				Danville Riverwalk Venture, LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	94.400	MMLIC		
.0000			13-1935920				MMLIC Debt Participations LLC	..DE	NIA	Massachusetts Mutual Ascend	Ownership	100.000	MMLIC		
.0000							Salomon Brothers Commercial Mortgage Trust 2001-MM	..DE	NIA	Barings Real Estate Advisers LLC	Influence		MMLIC		
.0000			51-0529328		0000927972	OQ	MassMutual Premier Main Street Fund	..MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	89.268	MMLIC		
.0000			26-3229251		0000927972	OQ	MassMutual Premier Strategic Emerging Markets Fund	..MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	26.209	MMLIC		
.0000			04-3512593		0000916053	OQ	MassMutual Select Fundamental Growth Fund	..MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	5.020	MMLIC		
.0000			42-1710935		0000916053	OQ	MassMutual Select Mid-Cap Value Fund	..MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	29.852	MMLIC		
.0000			02-0769954		0000916053	OQ	MassMutual Select Small Capital Value Equity Fund	..MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
.0000			04-3584140		0000916053	OQ	MassMutual Select Small Company Value Fund	..MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	18.131	MMLIC		
.0000			82-3347422		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2005 Fund	..MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	5.479	MMLIC		
.0000			82-3355639		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2010 Fund	..MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
.0000			82-3382389		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2015 Fund	..MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
.0000			82-3396442		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2020 Fund	..MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
.0000			82-3417420		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2025 Fund	..MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
.0000			82-3430358		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2030 Fund	..MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
.0000			82-3439837		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2035 Fund	..MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
.0000			82-3451779		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2040 Fund	..MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
.0000			82-3472295		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2045 Fund	..MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
.0000			82-3481715		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2050 Fund	..MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
.0000			82-3502011		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2055 Fund	..MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
.0000			82-3525148		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2060 Fund	..MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		

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. 0000 ...			82-3533944 ..		0000916053 ..	OQ	MassMutual Select T. Rowe Price Retirement Balanced Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Influence.....	.. 0.000	MMLIC		
. 0000 ...			46-4257056 ..	.....	.....	.....	MML Series International Equity Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Influence.....	.. 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.....	.. 96.276	MMLIC .....	.....	.....
. 0000 ...			27-1933389 ..	.....	0000916053 ..	OQ	MassMutual RetireSMART 2035 Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 3.623	MMLIC .....	.....	.....
. 0000 ...			27-1932769 ..	.....	0000916053 ..	OQ	MassMutual RetireSMART 2045 Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 8.258	MMLIC .....	.....	.....
. 0000 ...			46-3289207 ..	.....	0000916053 ..	OQ	MassMutual RetireSMART 2055 Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 24.163	MMLIC .....	.....	.....
. 0000 ...			47-5326235 ..	.....	0000916053 ..	OQ	MassMutual RetireSMART 2060 Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 41.109	MMLIC .....	.....	.....
. 0000 ...			45-1618155 ..	.....	0000916053 ..	OQ	MassMutual 20/80 Allocation Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Influence.....	.. 100.000	MMLIC .....	.....	.....
. 0000 ...			45-1618222 ..	.....	0000916053 ..	OQ	MassMutual 80/20 Allocation Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 41.495	MMLIC .....	.....	.....
. 0000 ...			03-0532464 ..	.....	0000916053 ..	OQ	MassMutual RetireSMART In Retirement Fund ...	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 8.832	MMLIC .....	.....	.....
. 0000 ...			45-1618262 ..	.....	0000916053 ..	OQ	MassMutual 40/60 Allocation Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Influence.....	.. 100.000	MMLIC .....	.....	.....
. 0000 ...			45-1618046 ..	.....	0000916053 ..	OQ	MassMutual 60/40 Allocation Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000	MMLIC .....	.....	.....
. 0000 ...			45-1618046 ..	.....	0000916053 ..	OQ	MassMutual ishares 60/40 Allocation Fund ...	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 68.903	MMLIC .....	.....	.....
. 0000 ...			04-3212054 ..	.....	0000916053 ..	OQ	MassMutual Balanced Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000	MMLIC .....	.....	.....
. 0000 ...			04-3556992 ..	.....	0000916053 ..	OQ	MassMutual Blue Chip Growth Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000	MMLIC .....	.....	.....
. 0000 ...			04-3277549 ..	.....	0000916053 ..	OQ	MassMutual Core Bond Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000	MMLIC .....	.....	.....
. 0000 ...			04-3539084 ..	.....	0000916053 ..	OQ	MassMutual Disciplined Growth Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000	MMLIC .....	.....	.....
. 0000 ...			04-3539083 ..	.....	0000916053 ..	OQ	MassMutual Disciplined Value Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000	MMLIC .....	.....	.....
. 0000 ...			01-0821120 ..	.....	0000916053 ..	OQ	MassMutual Diversified Value Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000	MMLIC .....	.....	.....
. 0000 ...			04-3512590 ..	.....	0000916053 ..	OQ	MassMutual Equity Opportunities Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000	MMLIC .....	.....	.....
. 0000 ...			04-3512589 ..	.....	0000916053 ..	OQ	MassMutual Growth Opportunities Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000	MMLIC .....	.....	.....
. 0000 ...			03-0532475 ..	.....	0000916053 ..	OQ	MassMutual Inflation-Protected and Income Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000	MMLIC .....	.....	.....
. 0000 ...			04-3512596 ..	.....	0000916053 ..	OQ	MassMutual Mid Cap Growth Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000	MMLIC .....	.....	.....
. 0000 ...			04-3464165 ..	.....	0000916053 ..	OQ	MassMutual Premier Diversified Bond Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000	MMLIC .....	.....	.....
. 0000 ...			92-1441036 ..	.....	0000916053 ..	OQ	MassMutual RetireSMART by JPMorgan 2065 Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000	MMLIC .....	.....	.....

STATEMENT AS OF SEPTEMBER 30, 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 ...			45-1618222 ..	.....	0000916053 ..	OQ	MassMutual Select 80/20 Allocation Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...			04-3584138 ..	.....	0000916053 ..	OQ	MassMutual Select Fundamental Value Fund ...	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...			04-3557000 ..	.....	0000916053 ..	OQ	MassMutual Select Overseas Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...			92-1427882 ..	.....	0000916053 ..	OQ	MassMutual Select T Rowe Price Retirement 2065 Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	83.170 ...	MMLIC .....	.....	.....
. 0000 ...			04-3464205 ..	.....	0000916053 ..	OQ	MassMutual Small Cap Growth Equity Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...			04-3424705 ..	.....	0000916053 ..	OQ	MassMutual Small Cap Opportunities Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...			02-0769954 ..	.....	0000916053 ..	OQ	MassMutual Small Cap Value Equity Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...			26-0099965 ..	.....	0000916053 ..	OQ	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 .5% and includes only Great Lakes III, L.P.
3	Debt investors own .2% and includes only Great Lakes III, L.P.

STATEMENT AS OF SEPTEMBER 30, 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

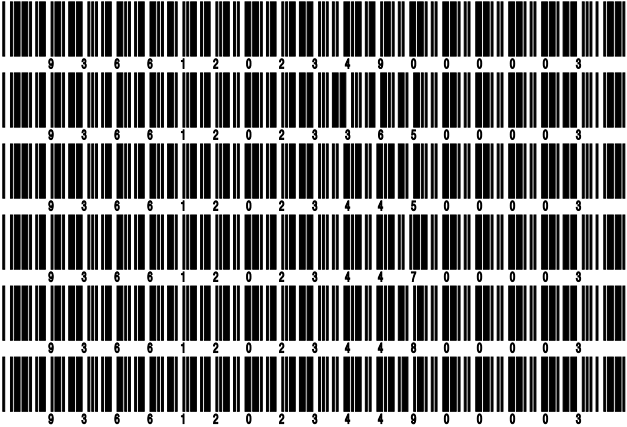
9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting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

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

Bar Code:

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



STATEMENT AS OF SEPTEMBER 30, 2023 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Other assets	207,076	185,578	21,498	22,268
2597. Summary of remaining write-ins for Line 25 from overflow page	207,076	185,578	21,498	22,268

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Miscellaneous income		25	25
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	350,472	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	(859,111)	0
7. Deduct amounts received on disposals	9,460,836	0
8. Deduct amortization of premium and depreciation	137,613	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)	8,024,429	18,131,517
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	8,024,429	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	162,484,802	426,465,913
3. Accrual of discount	2,686,756	5,748,486
4. Unrealized valuation increase (decrease)	180,114	(763,522)
5. Total gain (loss) on disposals	(19,538,478)	866,533
6. Deduct consideration for bonds and stocks disposed of	410,417,751	297,247,012
7. Deduct amortization of premium	2,009,233	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	694,301	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)	2,059,101,387	2,326,409,477
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	2,059,101,387	2,326,409,477

STATEMENT AS OF SEPTEMBER 30, 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)	1,180,785,063	276,956,665	302,051,399	13,325,868	1,255,184,736	1,180,785,063	1,169,016,197	1,307,134,676
2. NAIC 2 (a)	1,010,629,649	504,359,322	523,579,700	(13,057,522)	1,024,391,487	1,010,629,649	978,351,749	1,031,392,061
3. NAIC 3 (a)	14,093,909	27	1,129,410	(3,250,855)	17,520,181	14,093,909	9,713,671	20,361,018
4. NAIC 4 (a)	5,493,919	0	40,110	3,807,660	5,974,260	5,493,919	9,261,469	6,782,192
5. NAIC 5 (a)	1,241,758	0	33,356	54,140	1,694,161	1,241,758	1,262,542	3,398,290
6. NAIC 6 (a)	0	0	0	0	1,267,000	0	0	120,050
7. Total Bonds	2,212,244,298	781,316,014	826,833,975	879,291	2,306,031,825	2,212,244,298	2,167,605,628	2,369,188,287
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	
9. NAIC 2	4,130,400	0	0	(3,200)	4,040,000	4,130,400	4,127,200	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	4,130,400	0	0	(3,200)	4,040,000	4,130,400	4,127,200	4,000,000
15. Total Bonds and Preferred Stock	2,216,374,698	781,316,014	826,833,975	876,091	2,310,071,825	2,216,374,698	2,171,732,828	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 \$ 15,945,073 ; NAIC 2 \$ 95,686,449 ; 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	11,802,468	xxx	11,680,365	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	11,680,365	9,819,611
3. Accrual of discount	242,765	137,472
4. Unrealized valuation increase (decrease)		0
5. Total gain (loss) on disposals		(480)
6. Deduct consideration received on disposals	5,000,000	59,999,171
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)	11,802,468	4,879,338
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	11,802,468	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	7,244,499
3.	Unrealized Valuation increase/(decrease)	
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	5,828,876
6.	Considerations received/(paid) on terminations	5,828,876
7.	Amortization	(7,135,323)
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)	4,792,417
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	4,792,417

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.....	4,792,418
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)	4,792,418
4.	Part D, Section 1, Column 6	20,725,716
5.	Part D, Section 1, Column 7	(15,933,297)
6.	Total (Line 3 minus Line 4 minus Line 5)	0
		Fair Value Check
7.	Part A, Section 1, Column 16	11,643,252
8.	Part B, Section 1, Column 13	
9.	Total (Line 7 plus Line 8)	11,643,252
10.	Part D, Section 1, Column 9	11,643,252
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	2,217,475,134	2,794,975,950
3. Accrual of discount	3,456,389	1,477,408
4. Unrealized valuation increase (decrease)		0
5. Total gain (loss) on disposals	341	1,294
6. Deduct consideration received on disposals	2,164,002,283	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)	100,829,053	43,899,471
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	100,829,053	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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
638671-AK-3	8012 Nationwide Mutual Ins Co	Springfield	MA.....	Nationwide Mutual Ins Co	... 1.G FE	...08/31/2017 ...	.....	.....1	.....	.....	.....	.....
2799999. Surplus Debentures, etc - Unaffiliated								0	1	0	0	XXX
000000-00-0	7170 RT balancing	Springfield	MA.....	Massachusetts Mutual Life Ins Co .....	.....	...01/01/2023 ...	... 3.....	1	.....	.....	.....	.....
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated								0	1	0	0	XXX
6099999. Total - Unaffiliated								0	2	0	0	XXX
6199999. Total - Affiliated								0	0	0	0	XXX
6299999 - Totals								0	2	0	0	XXX

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

[illegible]

STATEMENT AS OF SEPTEMBER 30, 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-HV-6	United States Treasury N-UNSECURED .....	.....	.....09/12/2023	DEUTSCHE BANK SECURI .....	.....	.....199,953	200,000	357	1.B
0109999999. Subtotal - Bonds - U.S. Governments						199,953	200,000	357	XXX
126694-2H-0	CHL Mortgage Pass-Through-CIHL 2006-10 1A .....	.....	.....06/01/2023	PAYUP .....	.....	.....27	0	0	3.C FM
17025A-AH-5	CHL Mortgage Pass-Through-CIHL 2006-17 A8 .....	.....	.....05/25/2023	PAYUP .....	.....	.....(2,826)	(2,826)	0	1.A FM
171937-AA-3	CIFC-LBC MIDDLE MKT CLO 2023-1 LLC - CLB .....	.....	.....08/31/2023	WELLS FARGO .....	.....	.....2,000,000	2,000,000	0	2.A Z
30225V-AL-1	Extra Space Storage LP-SENIOR UNSECURED .....	.....	.....07/25/2023	EXCHANGE OFFER .....	.....	.....2,994,483	3,000,000	7,000	2.B FE
472321-AH-1	Jefferies Resecuritizati-JMAC 2008-R2 2A .....	.....	.....07/01/2023	PAYUP .....	.....	.....0	4	0	1.A FM
05953Y-AH-4	Banc of America Funding 2007-4 Trust .....	.....	.....07/26/2023	CMONonAgency .....	.....	.....(1,765)	0	0	1.A
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
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,995,521	1,967,178	4,526	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 FE
1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						2,994,398	3,030,000	2,474	XXX
2509999997. Total - Bonds - Part 3						5,189,872	5,197,178	7,357	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						5,189,872	5,197,178	7,357	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						5,189,872	XXX	7,357	XXX

STATEMENT AS OF SEPTEMBER 30, 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
..912828-4X-5	United States Treasury N-UNSECURED		08/31/2023	MATURITY		170,000	170,000	170,106	170,013	0	(13)	0	(13)	0	170,000	0	0	0	4,686	08/31/2023	1.A
0109999999. Subtotal - Bonds - U.S. Governments						170,000	170,000	170,106	170,013	0	(13)	0	(13)	0	170,000	0	0	0	4,686	XXX	XXX
..686053-GG-8	Oregon School Boards Ass-GENERAL OBLIGAT		09/30/2023	SINKING PAYMENT		0	0	0	0	0	0	0	0	0	0	0	0	0	8,339	06/30/2028	1.C FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						0	0	0	0	0	0	0	0	0	0	0	0	0	8,339	XXX	XXX
..655867-SC-4	City of Norfolk VA-GENERAL OBLIGATION UN		08/01/2023	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	41,150	08/01/2026	1.B FE
..655867-SD-2	City of Norfolk VA-GENERAL OBLIGATION UN		08/01/2023	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	42,650	08/01/2027	1.B FE
..655867-SE-0	City of Norfolk VA-GENERAL OBLIGATION UN		08/01/2023	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	47,550	08/01/2030	1.B FE
..718814-ZZ-2	PHOENIX AZ-BUILD AMERICA GENERAL OBLIGAT		07/01/2023	CALL 100		130,000	130,000	154,339	145,239	0	660	0	660	0	145,899	0	(15,899)	(15,899)	6,850	07/01/2034	1.B FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						3,130,000	3,130,000	3,154,339	3,145,239	0	660	0	660	0	3,145,899	0	(15,899)	(15,899)	138,200	XXX	XXX
..196479-F9-5	Colorado Housing and Fin-REVENUE BONDS		09/01/2023	CALL 100		16,940	16,940	17,444	17,205	0	(30)	0	(30)	0	17,175	0	(235)	(235)	382	03/01/2048	1.A FE
..3133N3-U9-3	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6		09/01/2023	PAYDOWN		14,659	14,659	14,904	14,874	0	(215)	0	(215)	0	14,659	0	0	0	343	11/01/2049	1.A
..3133N3-X2-5	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6		09/01/2023	PAYDOWN		55,089	55,089	54,728	54,744	0	345	0	345	0	55,089	0	0	0	719	05/01/2051	1.A
..3133N3-X3-3	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6		09/01/2023	PAYDOWN		62,588	62,588	64,094	64,088	0	(1,500)	0	(1,500)	0	62,588	0	0	0	1,018	05/01/2051	1.A
..3133N3-XX-7	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6		09/01/2023	PAYDOWN		115,680	115,680	114,595	114,642	0	1,037	0	1,037	0	115,680	0	0	0	1,553	04/01/2051	1.A
..31383S-RS-1	Fannie Mae Pool-POOL #511797		09/01/2023	PAYDOWN		66	66	66	64	0	2	0	2	0	66	0	0	0	3	05/01/2031	1.A
..31406J-2L-6	Fannie Mae Pool-POOL #811779		09/01/2023	PAYDOWN		139	139	142	97	0	43	0	43	0	139	0	0	0	5	01/01/2035	1.A
..3140HN-VY-6	Fannie Mae Pool-POOL #BK8442		09/01/2023	PAYDOWN		30,446	30,446	30,523	30,516	0	(70)	0	(70)	0	30,446	0	0	0	405	01/01/2051	1.A
..3140K0-EL-8	Fannie Mae Pool-POOL #B04638		09/01/2023	PAYDOWN		3,611	3,611	3,617	3,614	0	(3)	0	(3)	0	3,611	0	0	0	72	11/01/2049	1.A
..3140OB-N5-3	Fannie Mae Pool-POOL #CA4011		09/01/2023	PAYDOWN		959	959	974	973	0	(14)	0	(14)	0	959	0	0	0	23	08/01/2049	1.A
..3140OC-DT-0	Fannie Mae Pool-POOL #CA4613		09/01/2023	PAYDOWN		22,484	22,484	22,840	22,805	0	(320)	0	(320)	0	22,484	0	0	0	527	11/01/2049	1.A
..31418D-YR-7	Fannie Mae Pool-POOL #MA4319		09/01/2023	PAYDOWN		100,827	100,827	100,457	100,477	0	351	0	351	0	100,827	0	0	0	1,350	04/01/2051	1.A
..45129W-KB-5	Idaho Housing & Finance -REVENUE BONDS		07/15/2023	CALL 100		90,000	90,000	113,389	100,241	0	(898)	0	(898)	0	99,343	0	(9,343)	(9,343)	5,713	07/15/2028	1.F FE
..454624-US-4	Indiana Bond Bank-REVENUE BONDS		07/15/2023	CALL 100		45,000	45,000	46,011	45,000	0	0	0	0	0	45,000	0	0	0	2,471	01/15/2024	1.B FE
..60416Q-HA-5	Minnesota Housing Financ-REVENUE BONDS		09/01/2023	CALL 100		26,033	26,033	26,033	26,033	0	0	0	0	0	26,033	0	0	0	561	03/01/2048	1.A FE
..60416Q-HJ-6	Minnesota Housing Financ-REVENUE BONDS		09/01/2023	CALL 100		7,953	7,953	7,953	7,953	0	0	0	0	0	7,953	0	0	0	176	01/01/2049	1.A FE
..641667-NZ-9	New Albany-Floyd County -REVENUE BONDS		07/15/2023	CALL 100		115,000	115,000	115,000	115,000	0	0	0	0	0	115,000	0	0	0	3,577	01/15/2023	1.B FE
..647200-4S-0	New Mexico Mortgage Fina-REVENUE BONDS		08/01/2023	CALL 100		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	163	09/01/2040	1.B FE
..64972C-BD-4	New York City Housing De-REVENUE BONDS		09/15/2023	CALL 100		2,523	2,523	2,523	2,523	0	0	0	0	0	2,523	0	0	0	51	06/15/2036	1.C FE
..677377-2P-7	Ohio Housing Finance Age-REVENUE BONDS		09/01/2023	CALL 100		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	740	11/01/2041	1.A FE
..686087-MP-9	State of Oregon Housing -REVENUE BONDS		07/01/2023	CALL 100		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	2,313	07/01/2033	1.C FE
..690353-RX-7	United States Internatio-UNSECURED		08/27/2023	SINKING PAYMENT		72,906	72,906	72,906	72,915	0	(8)	0	(8)	0	72,906	0	0	0	3,237	02/27/2027	1.A
..690353-XM-4	United States Internatio-SENIOR UNSECURE		09/15/2023	SINKING PAYMENT		28,571	28,571	28,571	28,572	0	0	0	0	0	28,571	0	0	0	769	12/15/2030	1.A
..80168N-EP-0	SANTA CLARA VLY CA TRANS-REVENUE BONDS		08/08/2023	CALL 103.214996		2,910,663	2,820,000	3,470,217	3,141,177	0	(56,806)	0	(56,806)	0	3,084,371	0	(173,708)	(173,708)	141,308	04/01/2032	1.C FE
..88275F-NU-9	Texas Department of Hous-REVENUE BONDS		07/01/2023	CALL 100		10,000	10,000	10,000	10,006	0	(2)	0	(2)	0	10,004	0	(4)	(4)	267	09/01/2039	1.B FE
..928075-FT-2	Virginia Port Authority -REVENUE BONDS		07/01/2023	MATURITY		750,000	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	24,150	07/01/2023	1.B FE
..92812U-03-5	Virginia Housing Develop-REVENUE BONDS		09/25/2023	CALL 100		13,956	13,956	13,956	13,956	0	0	0	0	0	13,956	0	0	0	494	12/25/2043	1.A FE
..92812U-04-3	Virginia Housing Develop-REVENUE BONDS		09/25/2023	CALL 100		11,412	11,412	11,412	11,412	0	0	0	0	0	11,412	0	0	0	325	10/25/2037	1.A FE
..92812U-06-8	Virginia Housing Develop-REVENUE BONDS		09/25/2023	CALL 100		13,995	13,995	13,995	13,992	0	0	0	0	0	13,992	0	3	3	363	06/25/2041	1.A FE
..92812U-07-6	Virginia Housing Develop-REVENUE BONDS		09/25/2023	CALL 100		9,015	9,015	9,015	9,015	0	0	0	0	0	9,015	0	0	0	168	10/25/2049	1.A FE
..92813T-EE-6	Virginia Housing Develop-REVENUE BONDS		09/25/2023	CALL 100		7,438	7,438	7,438	7,434	0	0	0	0	0	7,434	0	4	4	199	08/25/2042	1.B FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						4,667,953	4,577,290	5,252,803	4,909,328	0	(58,088)	0	(58,088)	0	4,851,236	0	(183,283)	(183,283)	193,445	XXX	XXX
..000366-AA-2	AASET 2017-1 TRUST-SERIES 17-1A CLASS A		09/16/2023	PAYDOWN		526,644	526,644	528,289	526,644	0	0	0	0	0	526,644	0	0	0	12,218	05/16/2042	2.B FE
..000368-AA-4	Aaset 2019-2 Trust-AASET 2019-2 A		09/16/2023	PAYDOWN		27,532	27,532	27,532	27,535	0	(2)	0	(2)	0	27,532	0	0	0	611	10/16/2039	2.C FE
..00164T-AA-6	AMC East Communities LLC-SECURED		07/15/2023	SINKING PAYMENT		79,136	79,136	82,824	80,735	0	(1,599)	0	(1,599)	0	79,136	0	0	0	4,542	01/15/2028	1.F FE
..00192J-AA-4	APS Resecuritization Tru-APS 2016-1 1A		09/01/2023	PAYDOWN		37,219	37,219	33,172	37,198	0	21	0	21	0	37,219	0	0	0	1,375	07/01/2057	1.A FE

STATEMENT AS OF SEPTEMBER 30, 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 Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..00217L-AC-6	AREIT 2019-CRE3 Trust-AREIT 2019-CRE3 AS		09/15/2023	PAYDOWN		77,138	77,138	77,138	77,138	0	0	0	0	0	77,138	0	0	0	3,229	09/14/2036	1.A FE
..00255U-AA-3	AASET 2020-1 Trust-AASET 2020-1A A		09/15/2023	PAYDOWN		88,845	88,845	88,844	88,845	0	0	0	0	0	88,845	0	0	0	1,892	01/16/2040	2.A FE
..006346-AS-9	ADAMS OUTDOOR ADV SEC2 REV NT SER 2018-1		07/15/2023	PAYDOWN		842,744	842,744	847,221	844,405	0	(1,661)	0	(1,661)	0	842,744	0	0	0	25,439	11/15/2048	1.F FE
..007036-GS-9	Adjustable Rate Mortgage-ARMT 2005-2 2A1		09/01/2023	PAYDOWN		191	191	179	183	0	8	0	8	0	191	0	0	0	7	06/01/2035	1.A FM
..02147W-AT-6	Alternative Loan Trust 2-CWALT 2006-26CB		09/01/2023	PAYDOWN		773	4,798	3,309	3,208	0	360	0	360	0	773	0	0	0	252	09/01/2036	3.C FM
..02377B-AB-2	AMER AIRLN 15-2 AA PTT-FIRST LIEN		09/22/2023	SINKING PAYMENT		47,389	47,389	47,389	47,400	0	(10)	0	(10)	0	47,389	0	0	0	1,706	09/22/2027	1.G FE
..02660L-AA-8	American Home Mortgage A-AHMA 2006-4 1A1		09/25/2023	PAYDOWN		1,251	1,251	938	689	0	561	0	561	0	1,251	0	0	0	33	10/25/2046	1.A FM
..02665U-AA-3	AMERICAN HOMES 4 RENT-SERIES 2014-SFR2 C		09/01/2023	PAYDOWN		4,406	4,406	4,405	4,402	0	3	0	3	0	4,406	0	0	0	111	10/01/2036	1.A FE
..02665X-AA-7	American Homes 4 Rent 20-AHAR 2014-SFR3		09/01/2023	PAYDOWN		15,527	15,527	15,547	15,547	0	(20)	0	(20)	0	15,527	0	0	0	386	12/01/2036	1.A FE
..02666A-AA-6	American Homes 4 Rent 20-AHAR 2015-SFR1		09/01/2023	PAYDOWN		11,218	11,218	11,218	11,209	0	9	0	9	0	11,218	0	0	0	259	04/01/2052	1.A FE
..02666B-AA-4	AMERICAN HOMES 4 RENT-SERIES 2015-SFR2 C		09/01/2023	PAYDOWN		2,299	2,299	2,298	2,298	0	1	0	1	0	2,299	0	0	0	57	10/01/2052	1.A FE
..02666B-AG-1	American Homes 4 Rent 20-AHAR 2015-SFR2		09/01/2023	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/01/2052	6. *
..03076K-AA-6	Ameris Bancorp-SUBORDINATED		09/15/2023	CALL 100		0	0	0	0	0	0	0	0	0	0	0	0	0	(7,788)	03/15/2027	2.B FE
..03666H-AA-9	Antares Holdings LP-SENIOR UNSECURED		08/15/2023	MATURITY		1,000,000	1,000,000	999,950	1,000,000	0	0	0	0	0	1,000,000	0	0	0	60,000	08/15/2023	3.C FE
..038370-AA-0	Aqua Finance Trust 2019-AQFIT 2019-A A		09/15/2023	PAYDOWN		9,232	9,232	9,230	9,230	0	2	0	2	0	9,232	0	0	0	194	07/16/2040	1.E FE
..038413-AA-8	Aqua Finance Trust 2020-AQFIT 2020-AA A		09/17/2023	PAYDOWN		69,219	69,219	69,206	69,209	0	10	0	10	0	69,219	0	0	0	810	07/17/2046	1.E FE
..04621W-AC-4	Assured Guaranty US Hold-SENIOR UNSECURE		09/25/2023	CALL 100		660,000	660,000	658,647	659,756	0	66	0	66	0	659,822	0	178	178	40,700	07/01/2024	2.A FE
..05533N-AJ-3	BCAP LLC 2010-RR12 Trust-BCAP 2010-RR12		09/01/2023	PAYDOWN		11,656	10,768	9,434	10,571	0	319	0	319	0	11,656	0	0	0	281	06/01/2037	1.F FM
..058931-AD-8	Banc of America Funding -BAFC 2006-3 2A1		09/01/2023	PAYDOWN		4,137	3,883	4,128	3,883	0	1,000	0	1,000	0	4,137	0	0	0	140	03/01/2036	1.A FM
..058931-AT-3	Banc of America Funding -BAFC 2006-3 4A1		09/01/2023	PAYDOWN		1,483	12,710	12,198	12,162	0	100	0	100	0	1,483	0	0	0	544	03/01/2036	5.A FM
..05949A-HB-6	Banc of America Mortgage-BOAMS 2005-A 2A		09/01/2023	PAYDOWN		8,412	8,412	8,133	8,360	0	52	0	52	0	8,412	0	0	0	231	02/01/2035	1.A FM
..05949A-HB-4	Banc of America Mortgage-BOAMS 2005-A 2A		08/01/2023	PAYDOWN		7,058	7,058	6,872	7,058	0	0	0	0	0	7,058	0	0	0	193	02/01/2035	1.A FM
..05949C-GW-0	Banc of America Mortgage-BOAMS 2005-8 A9		09/01/2023	PAYDOWN		5,871	5,943	5,718	5,722	0	207	0	207	0	5,871	0	0	0	181	09/01/2035	3.B FM
..05949C-HM-1	Banc of America Mortgage-BOAMS 2005-1 1A		09/01/2023	PAYDOWN		39,963	41,228	35,577	36,399	0	4,997	690	4,307	0	39,963	0	0	0	1,075	10/01/2035	3.A FM
..05949C-KS-4	Banc of America Mortgage-BOAMS 2005-J 2A		09/01/2023	PAYDOWN		251	252	246	262	0	(10)	0	(10)	0	251	0	0	0	6	11/01/2035	3.A FM
..05949T-AX-7	Banc of America Funding -BAFC 2006-1 1A2		09/01/2023	PAYDOWN		22,461	22,461	24,517	24,587	0	(2,126)	0	(2,126)	0	22,461	0	0	0	1,059	01/01/2036	1.A FM
..05951F-AB-0	Banc of America Funding -BAFC 2007-1 1A1		09/01/2023	PAYDOWN		1,718	1,718	1,632	1,358	0	362	0	362	0	1,718	0	0	0	67	01/01/2037	1.A FM
..05951U-AC-5	Banc of America Funding -BAFC 2006-8T2 A		09/01/2023	PAYDOWN		189	206	195	149	0	54	0	54	0	189	0	0	0	4	10/01/2036	1.A FM
..05952Y-AU-6	Banc of America Funding -BAFC 2007-C 1A2		08/01/2023	PAYDOWN		1,911	1,912	1,686	1,821	0	221	135	86	0	1,911	0	0	0	38	05/01/2036	1.A FM
..05953Y-AH-4	Banc of America Funding -BAFC 2007-4 1A1		09/01/2023	PAYDOWN		2,106	2,088	1,824	1,777	0	490	0	490	0	2,106	0	0	0	27	05/01/2037	1.A FM
..05990H-AH-6	Banc of America Funding -BAFC 2010-R2 1A		09/01/2023	PAYDOWN		9,156	8,559	5,415	5,044	0	3,703	0	3,703	0	9,156	0	0	0	374	08/01/2037	1.A FM
..05990H-AQ-6	Banc of America Funding -BAFC 2010-R2 3A		09/01/2023	PAYDOWN		9,883	9,883	9,609	9,605	0	278	0	278	0	9,883	0	0	0	312	07/01/2035	1.A FM
..06652K-AA-1	BankUnited Inc-SENIOR UNSECURED		08/29/2023	VARIOUS		4,713,080	5,000,000	4,951,300	4,983,504	0	3,455	0	3,455	0	4,986,959	0	(273,879)	(273,879)	191,885	11/17/2025	2.B FE
..06744D-AA-7	Barclays Mortgage Loan T-BARC 2022-NQM1		09/01/2023	PAYDOWN		30,642	30,642	30,070	30,112	0	530	0	530	0	30,642	0	0	0	873	07/01/2052	1.A FE
..06744D-AB-5	Barclays Mortgage Loan T-BARC 2022-NQM1		09/01/2023	PAYDOWN		30,642	30,642	29,480	29,519	0	1,123	0	1,123	0	30,642	0	0	0	884	07/01/2052	1.C FE
..07384M-S7-8	Bear Stearns ARM Trust 2-BSARM 2004-5 2A		09/01/2023	PAYDOWN		1,635	1,635	1,642	1,634	0	1	0	1	0	1,635	0	0	0	41	07/01/2034	3.B FM
..07384Y-KF-2	Bear Stearns Asset Backe-BSABS 2003-AC4		09/01/2023	PAYDOWN		837	837	828	828	0	9	0	9	0	837	0	0	0	50	09/01/2033	1.A FM
..07396X-AH-9	Bear Stearns ALT-A Trust-BALTA 2007-1 21		09/01/2023	PAYDOWN		14,637	14,623	8,542	8,448	0	6,684	492	6,192	0	14,637	0	0	0	311	01/01/2047	1.A FM
..09748R-AA-6	Bojangles Issuer LLC-BOJA 2020-1A A2		07/20/2023	PAYDOWN		6,250	6,250	6,250	6,250	0	0	0	0	0	6,250	0	0	0	180	10/20/2050	2.B FE
..10569J-AB-6	BRAVO Residential Fundin-BRAVO 2022-NM3		09/01/2023	PAYDOWN		37,074	36,952	37,074	36,952	0	122	0	122	0	37,074	0	0	0	1,500	09/01/2062	1.C FE
..12327F-AA-5	Business Jet Securities -BJETS 2020-1A A		09/15/2023	PAYDOWN		71,564	71,564	71,563	71,563	0	1	0	1	0	71,564	0	0	0	1,311	11/15/2035	1.F FE
..125431-AH-9	CHL Mortgage Pass-Throug-CIHL 2006-HYB4		09/01/2023	PAYDOWN		1,007	1,201	1,175	751	0	444	0	444	0	1,007	0	0	0	33	06/01/2036	1.A FM
..12544D-AG-4	CHL Mortgage Pass-Throug-CIHL 2007-14 A7		09/01/2023	PAYDOWN		1,826	1,827	1,165	1,215	0	635	24	611	0	1,826	0	0	0	75	09/01/2037	2.B FM
..12544H-BF-6	CHL Mortgage Pass-Throug-CIHL 2007-HY7 A		09/01/2023	PAYDOWN		93	(31)	(39)	(53)	0	(158)	0	(158)	0	93	0	0	0	0	11/01/2037	1.A FM
..12545E-AK-2	CHL Mortgage Pass-Throug-CIHL 2007-J2 2A		08/01/2023	PAYDOWN		0	1	1	0	0	0	0	0	0	0	0	0	0	0	07/01/2037	1.A FM
..12563L-AS-6	CLI Funding VI LLC-2020-3A A		09/18/2023	PAYDOWN		25,000	25,000	24,995	24,996	0	4	0	4	0	25,000	0	0	0	345	10/18/2045	1.F FE

STATEMENT AS OF SEPTEMBER 30, 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	
..12564E-AA-0	CIM Trust 2021-J2-CIM 2021-J2 A1 .....	.....	09/01/2023	PAYDOWN	.....	47,014	47,014	47,543	47,525	0	(510)	0	(510)	0	47,014	0	0	0	917	04/01/2051	1.A	
..12564K-AA-6	CIM Trust 2021-J1-CIM 2021-J1 A1 .....	.....	09/01/2023	PAYDOWN	.....	20,572	20,572	21,112	21,092	0	(519)	0	(519)	0	20,572	0	0	0	386	03/01/2051	1.A	
..12566U-AE-4	CitiMortgage Alternative-CMALT 2007-A2 1 .....	.....	09/01/2023	PAYDOWN	.....	3,320	2,506	2,328	2,397	0	134	0	134	0	3,320	0	0	0	60	02/01/2037	3.B FM	
..12566U-AN-4	CitiMortgage Alternative-CMALT 2007-A2 1 .....	.....	09/01/2023	PAYDOWN	.....	8,223	13,360	10,509	10,999	0	1,286	51	1,235	0	8,223	0	0	0	268	02/01/2037	1.A FM	
..12593F-BC-7	COMM 2015-LC21 Mortgage -COMM 2015-LC21 .....	.....	08/01/2023	PAYDOWN	.....	73,019	73,019	73,495	73,148	0	(129)	0	(129)	0	73,019	0	0	0	1,677	07/01/2048	1.A	
..12628L-AD-2	CSAB Mortgage-Backed Tru-CSAB 2006-4 A2A .....	.....	09/01/2023	PAYDOWN	.....	8,146	8,146	1,872	2,022	0	6,308	184	6,124	0	8,146	0	0	0	120	12/01/2036	1.A FM	
..12632Q-AW-3	COMM 2014-CCRE18 Mortgage-COMM 2014-CR18 .....	.....	09/01/2023	PAYDOWN	.....	14,946	14,946	15,095	14,958	0	(12)	0	(12)	0	14,946	0	0	0	353	07/01/2047	1.A	
..12638P-AB-5	CSMC Mortgage-Backed Tru-CSMC 2007-3 1A1 .....	.....	09/01/2023	PAYDOWN	.....	2,966	2,966	998	1,033	0	1,987	55	1,932	0	2,966	0	0	0	29	04/01/2037	1.A FM	
..12641T-AB-2	CSMC Series 2009-5R-CSMC 2009-5R 1A2 .....	.....	09/01/2023	PAYDOWN	.....	14,104	14,104	10,752	10,906	0	3,198	0	3,198	0	14,104	0	0	0	440	06/01/2036	1.A FM	
..12646U-AK-4	CSMC Trust 2013-IVR1-CSMC 2013-IVR1 A2 .....	.....	09/01/2023	PAYDOWN	.....	10,762	10,762	10,063	10,140	0	622	0	622	0	10,762	0	0	0	253	03/01/2043	1.A	
..12646W-AH-7	CSMC Trust 2013-IVR2-CSMC 2013-IVR2 A2 .....	.....	09/01/2023	PAYDOWN	.....	7,837	7,837	7,323	7,363	0	474	0	474	0	7,837	0	0	0	181	04/01/2043	1.A	
..12647P-AK-4	CSMC Trust 2013-7-CSMC 2013-7 A6 .....	.....	09/01/2023	PAYDOWN	.....	4,959	4,959	4,780	4,789	0	170	0	170	0	4,959	0	0	0	135	08/01/2043	1.A	
..12665U-AW-0	CVS Pass-Through Trust-FIRST LIEN .....	.....	09/10/2023	SINKING PAYMENT	.....	26,759	26,759	26,759	26,760	0	(1)	0	(1)	0	26,759	0	0	0	945	01/11/2027	2.B	
..12667Q-JP-4	CHL Mortgage Pass-Through-CIHL 2005-HYB9 .....	.....	09/01/2023	PAYDOWN	.....	974	974	761	802	0	172	0	172	0	974	0	0	0	25	02/01/2036	1.A FM	
..12667Q-NY-0	CIABS Asset-Backed Certi-CIWL 2005-16 2AF .....	.....	09/01/2023	PAYDOWN	.....	6,989	6,989	6,693	8,930	0	(1,942)	0	(1,942)	0	6,989	0	0	0	230	05/01/2036	1.A FM	
..12667Q-DR-0	CIABS Asset-Backed Certi-CIWL 2004-7 MF2 .....	.....	09/01/2023	PAYDOWN	.....	24,303	24,303	24,850	24,157	0	147	0	147	0	24,303	0	0	0	769	10/01/2034	1.A FM	
..12667F-AN-2	Alternative Loan Trust 2-CIWALT 2005-7CB .....	.....	09/01/2023	PAYDOWN	.....	5,793	5,793	4,926	4,977	0	808	54	754	0	5,793	0	0	0	224	03/01/2038	1.A FM	
..12667F-SE-1	Alternative Loan Trust 2-CIWALT 2005-6CB .....	.....	09/01/2023	PAYDOWN	.....	8,052	8,958	7,897	7,991	0	905	25	880	0	8,052	0	0	0	252	04/01/2035	1.A FM	
..12667G-AC-7	Alternative Loan Trust 2-CIWALT 2005-13CB .....	.....	09/01/2023	PAYDOWN	.....	4,964	4,930	4,071	4,389	0	884	339	545	0	4,964	0	0	0	192	05/01/2035	1.A FM	
..12668A-PC-3	Alternative Loan Trust 2-CIWALT 2005-54CB .....	.....	09/01/2023	PAYDOWN	.....	7,947	8,117	6,403	6,910	0	1,391	146	1,245	0	7,947	0	0	0	307	11/01/2035	1.A FM	
..126694-2H-0	CHL Mortgage Pass-Through-CIHL 2006-10 1A .....	.....	09/01/2023	PAYDOWN	.....	2,074	1,080	623	634	0	833	0	833	0	2,074	0	0	0	57	05/01/2036	3.A FM	
..126694-4F-2	CHL Mortgage Pass-Through-CIHL 2006-HYB3 .....	.....	09/01/2023	PAYDOWN	.....	2,405	4,087	3,925	4,030	0	(2)	0	(2)	0	2,405	0	0	0	90	05/01/2036	1.B FM	
..126694-CS-5	CHL Mortgage Pass-Through-CIHL 2005-21 A1 .....	.....	09/01/2023	PAYDOWN	.....	20,618	26,547	21,062	21,216	0	4,325	78	4,247	0	20,618	0	0	0	853	10/01/2035	4.B FM	
..126694-D5-4	CHL Mortgage Pass-Through-CIHL 2006-HYB2 .....	.....	09/01/2023	PAYDOWN	.....	6,998	7,812	6,842	6,262	0	(10,376)	0	(10,376)	0	6,998	0	0	0	169	04/01/2036	1.A FM	
..126694-D7-0	CHL Mortgage Pass-Through-CIHL 2006-HYB2 .....	.....	09/01/2023	PAYDOWN	.....	3,718	13,144	11,995	13,429	0	(1,109)	0	(1,109)	0	3,718	0	0	0	324	04/01/2036	4.B FM	
..126694-HP-6	CHL Mortgage Pass-Through-CIHL 2005-25 A1		07/01/2023	PAYDOWN		0	13	8	7	0	0	0	0	0	0	0	0	0	0	0	11/01/2035	1.A FM
..126694-LC-0	CHL Mortgage Pass-Through-CIHL 2005-24 A3 .....	.....	09/01/2023	PAYDOWN	.....	2,260	2,260	1,724	1,755	0	506	0	506	0	2,260	0	0	0	92	11/01/2035	4.C FM	
..12669Q-US-5	CHL Mortgage Pass-Through-CIHL 2002-39 A1 .....	.....	09/01/2023	PAYDOWN	.....	1,295	1,295	1,281	1,260	0	0	0	0	0	1,260	0	35	35	50	02/01/2033	1.A FM	
..12669G-3S-8	CHL Mortgage Pass-Through-CIHL 2005-16 A2 .....	.....	09/01/2023	PAYDOWN	.....	671	671	523	532	0	141	2	139	0	671	0	0	0	25	09/01/2035	2.C FM	
..12669G-4K-4	CHL Mortgage Pass-Through-CIHL 2005-J3 1A .....	.....	09/01/2023	PAYDOWN	.....	1,558	1,558	1,275	1,267	0	291	0	291	0	1,558	0	0	0	57	09/01/2035	1.A FM	
..12669G-RA-5	CHL Mortgage Pass-Through-CIHL 2005-15 AB .....	.....	09/01/2023	PAYDOWN	.....	201	201	678	125	0	1,603	(160)	1,763	0	201	0	0	0	(56)	08/01/2035	1.A FM	
..141781-GH-5	Cargill Inc. Senior Note .....	.....	09/30/2023	MATURITY	.....	0	0	0	0	0	0	0	0	0	0	0	0	0	3,832	06/30/2023	1.F Z	
..14576A-AA-0	Cars Net Lease Mortgage -CARM 2020-1A A1 .....	.....	09/15/2023	PAYDOWN	.....	2,500	2,500	2,499	2,499	0	1	0	1	0	2,500	0	0	0	34	12/15/2050	1.A FE	
..152314-KJ-8	Centex Home Equity Loan -CXHE 2004-C AF5 .....	.....	09/01/2023	PAYDOWN	.....	28,832	28,832	28,760	28,722	0	110	0	110	0	28,832	0	0	0	1,076	06/01/2034	1.A FM	
..161546-CW-4	Chase Funding Trust Seri-CFAB 2002-3 1A5 .....	.....	09/01/2023	PAYDOWN	.....	5,625	5,625	5,625	5,612	0	14	0	14	0	5,625	0	0	0	277	06/01/2032	1.A FM	
..16162W-PV-5	Chase Mortgage Finance T-CHASE 2005-A2 1 .....	.....	09/01/2023	PAYDOWN	.....	2,307	2,210	1,899	1,621	0	602	0	602	0	2,307	0	0	0	70	01/01/2036	1.A FM	
..16163C-AG-7	Chase Mortgage Finance T-CHASE 2006-A1 2 .....	.....	09/01/2023	PAYDOWN	.....	11,722	15,447	11,394	12,215	0	2,237	0	2,237	0	11,722	0	0	0	517	09/01/2036	1.A FM	
..16165M-AG-3	ChaseFlex Trust Series 2-CFKX 2006-2 A5 .....	.....	08/01/2023	PAYDOWN	.....	1,339	1,339	1,224	1,262	0	115	44	71	0	1,339	0	0	0	38	09/01/2036	1.A FM	
..17025A-AH-5	CHL Mortgage Pass-Through-CIHL 2006-17 AB .....	.....	07/25/2023	PAYDOWN	.....	0	(2,826)	(1,518)	(1,427)	0	(111)	0	(111)	0	0	0	0	0	(59)	12/25/2036	1.A FM	
..17307G-ED-6	Citigroup Mortgage Loan -CMLTI 2004-HYB2 .....	.....	09/01/2023	PAYDOWN	.....	1,715	1,715	1,545	1,551	0	183	18	165	0	1,715	0	0	0	51	03/01/2034	1.A FM	
..17312H-AF-6	Citicorp Residential Mor-CRMSI 2007-2 A6 .....	.....	09/01/2023	PAYDOWN	.....	81	81	78	80	0	1	0	1	0	81	0	0	0	3	06/01/2037	1.A FM	
..17315X-AF-8	Citigroup Mortgage Loan -CMLTI 2009-9 2A .....	.....	07/01/2023	PAYDOWN	.....	7,791	7,791	5,902	7,036	0	755	0	755	0	7,791	0	0	0	207	11/01/2035	1.A FM	
..17323M-AE-5	Citigroup Mortgage Loan -CMLTI 2015-A B3 .....	.....	09/01/2023	PAYDOWN	.....	16,549	16,549	15,039	15,412	0	1,137	0	1,137	0	16,549	0	0	0	530	06/01/2058	1.A	
..19421U-AA-2	College Ave Student Loan-CASL 2019-A A1 .....	.....	09/25/2023	PAYDOWN	.....	20,055	20,055	19,958	20,055	0	0	0	0	0	20,055	0	0	0	753	12/28/2048	1.A FE	
..19885G-AA-4	COLT Funding LLC-COLT 2022-4 A1 .....	.....	09/01/2023	PAYDOWN	.....	71,666	71,666	70,143	70,273	0	1,393	0	1,393	0	71,666	0	0					

STATEMENT AS OF SEPTEMBER 30, 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
..20267U-AA-7	COMMONBOND STUDENT LOAN -SERIES 16-B CLA		09/25/2023	PAYDOWN		8,487	8,487	8,484	8,485	0	2	0	2	0	8,487	0	0	0	154	10/25/2040	1.A FE
..212168-AA-6	Continental Wind LLC-FIRST LIEN		08/31/2023	SINKING PAYMENT		34,263	34,263	34,263	34,263	0	0	0	0	0	34,263	0	0	0	2,056	02/28/2033	2.B FE
..21872M-AA-0	CoreVest American Financ-CAFL 2018-2 A		09/01/2023	PAYDOWN		135,593	135,593	135,592	135,587	0	6	0	6	0	135,593	0	0	0	3,966	11/01/2052	1.A FE
..22541Q-FV-9	CSFB MORTGAGE-BACKED PAS-CSFB 2003-17 1A		09/01/2023	PAYDOWN		708	708	713	706	0	2	0	2	0	708	0	0	0	26	06/01/2033	3.A FM
..22541S-PJ-1	CSFB Mortgage-Backed Tru-CSFB 2004-AR6 C		09/25/2023	PAYDOWN		2,104	2,104	1,673	1,872	0	232	0	232	0	2,104	0	0	0	63	10/25/2034	1.A FM
..225458-2Y-3	Credit Suisse First Bost-CSFB 2005-8 9A1		09/01/2023	PAYDOWN		20,154	17,635	14,717	15,151	0	2,977	105	2,872	0	20,154	0	0	0	591	09/01/2035	1.E FM
..225458-L5-5	Credit Suisse First Bost-CSFB 2005-7 1A1		09/01/2023	PAYDOWN		7,836	7,836	7,529	7,195	0	733	92	641	0	7,836	0	0	0	241	08/01/2035	3.C FM
..225470-VF-7	CSMC Mortgage-Backed Tru-CSMC 2006-1 3A1		08/01/2023	PAYDOWN		3,634	3,634	2,199	2,279	0	1,413	58	1,355	0	3,634	0	0	0	126	02/01/2036	1.A FM
..22944P-AA-5	CSMC Trust 2013-TH1-CSMC 2013-TH1 A1		09/01/2023	PAYDOWN		7,236	7,236	6,498	6,457	0	779	0	779	0	7,236	0	0	0	123	02/01/2043	1.A
..233046-AF-8	DNKN 2017-1A A211		08/20/2023	PAYDOWN		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	302	11/20/2047	2.B FE
..233046-AM-3	DB Master Finance LLC-DNKN 2019-1AW A23W		08/20/2023	PAYDOWN		8,125	8,125	8,245	8,207	0	(82)	0	(82)	0	8,125	0	0	0	244	05/20/2049	1.C FE
..24703T-AD-8	Dell International LLC -FIRST LIEN		07/05/2023	CA_CASH_CLOSE		923,361	957,000	1,030,038	986,017	0	(4,323)	0	(4,323)	0	981,695	0	(58,333)	(58,333)	33,894	06/15/2026	2.B FE
..24763L-FN-5	Delta Funding Home Equit-DELHE 1999-2 A7		07/01/2023	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/01/2030	1.A FM
..25151Q-DQ-3	Deutsche Alt-A Securitie-DBALT 2005-2 2A		09/25/2023	PAYDOWN		49	49	42	49	0	0	0	0	0	49	0	0	0	1	03/25/2024	1.A FM
..25755T-AE-0	DOMINOS PIZZA MASTER ISS-SERIES 2015-1A		07/25/2023	PAYDOWN		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	168	10/25/2045	2.A FE
..25755T-AH-3	DOMINOS PIZZA MASTER ISS-SERIES 17-1A CL		07/25/2023	PAYDOWN		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	232	07/25/2047	2.A FE
..25755T-AL-4	Domino's Pizza Master Is-DPABS 2019-1A A		07/25/2023	PAYDOWN		3,750	3,750	3,750	3,750	0	0	0	0	0	3,750	0	0	0	103	10/25/2049	2.A FE
..25755T-AM-2	Domino's Pizza Master Is-DPABS 2019-1AW		07/25/2023	PAYDOWN		8,750	8,750	8,754	8,754	0	(4)	0	(4)	0	8,750	0	0	0	211	10/25/2049	1.C FE
..26209X-AC-5	DRIVEN BRANDS FUNDING LL-HONK 2020-2A A2		07/20/2023	PAYDOWN		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	61	01/20/2051	2.C FE
..26442E-AD-2	DUKE ENERGY OHIO INC-SECURED		09/01/2023	MATURITY		2,000,000	2,000,000	1,999,340	1,999,913	0	87	0	87	0	2,000,000	0	0	0	76,000	09/01/2023	1.F FE
..28852L-AA-1	Ellington Clo III Ltd-ECLD 2018-3A A1		07/20/2023	PAYDOWN		78,952	78,952	78,952	79,393	0	(441)	0	(441)	0	78,952	0	0	0	3,841	07/20/2030	1.A FE
..28852L-AN-3	Ellington Clo III Ltd-ECLD 2018-3A A2R		07/20/2023	PAYDOWN		126,323	126,323	126,323	126,323	0	0	0	0	0	126,323	0	0	0	6,241	07/20/2030	1.A FE
..28932M-AA-3	Elm Road Generating Stat-SECURED NOTE		08/11/2023	SINKING PAYMENT		58,322	58,322	58,322	58,324	0	(2)	0	(2)	0	58,322	0	0	0	3,038	02/11/2030	1.F FE
..29364W-AS-7	Entergy Louisiana LLC-SECURED		09/01/2023	MATURITY		1,000,000	1,000,000	996,890	999,733	0	267	0	267	0	1,000,000	0	0	0	40,500	09/01/2023	1.F FE
..30260G-AA-4	FCI Funding 2021-1 LLC-FCITL 2021-1A A		09/15/2023	PAYDOWN		55,992	55,992	55,989	55,990	0	1	0	1	0	55,992	0	0	0	409	04/15/2033	1.A FE
..32010L-AN-4	First Eagle Commercial L-MISTR 2016-1A A		07/25/2023	PAYDOWN		120,740	120,740	120,739	120,732	0	8	0	8	0	120,740	0	0	0	2,812	01/25/2032	1.A FE
..32027L-AE-5	First Franklin Mortgage -FFML 2006-FF14		09/25/2023	PAYDOWN		26,927	26,927	24,050	26,704	0	224	0	224	0	26,927	0	0	0	757	10/25/2036	1.A FM
..32051G-T7-0	First Horizon Alternativ-FHAMS 2006-FA1		09/01/2023	PAYDOWN		1,653	1,494	800	843	0	723	4	719	0	1,653	0	0	0	63	04/01/2036	2.C FM
..32051G-XQ-3	First Horizon Mortgage P-FHASI 2005-AR5		09/01/2023	PAYDOWN		2,224	2,224	2,018	1,861	0	363	0	363	0	2,224	0	0	0	64	11/01/2035	1.A FM
..32051G-XV-2	First Horizon Mortgage P-FHASI 2005-AR5		09/01/2023	PAYDOWN		2,006	2,006	1,977	1,876	0	130	0	130	0	2,006	0	0	0	54	11/01/2035	1.A FM
..32052D-AG-6	First Horizon Alternativ-FHAMS 2006-FA8		09/01/2023	PAYDOWN		5	9	7	1	0	7	0	7	0	5	0	0	0	(6)	02/01/2037	1.A FM
..35041J-AA-3	Foundation Finance Trust-FFIN 2019-1A A		09/15/2023	PAYDOWN		29,442	29,442	29,438	29,232	0	210	0	210	0	29,442	0	0	0	767	11/15/2034	1.A FE
..3622EB-AB-1	GSAA Home Equity Trust 2-GSAA 2006-15 AF		09/01/2023	PAYDOWN		12,403	12,403	7,814	3,446	0	8,957	0	8,957	0	12,403	0	0	0	138	09/01/2036	1.A FM
..362341-AA-4	GSR Mortgage Loan Trust -GSR 2006-AR1 A		09/01/2023	PAYDOWN		7,451	7,415	7,094	7,331	0	92	0	92	0	7,451	0	0	0	155	01/01/2036	1.A FM
..362341-SG-5	GSR MORTGAGE LOAN TRUST-SERIES 2005-AR6		09/01/2023	PAYDOWN		34,264	33,786	30,618	30,667	0	3,232	0	3,232	0	34,264	0	0	0	808	09/01/2035	1.A FM
..36242D-FS-7	GSR Mortgage Loan Trust -GSR 2004-11 2A1		09/01/2023	PAYDOWN		9,738	9,738	9,789	9,738	0	0	0	0	0	9,738	0	0	0	272	09/01/2034	1.A FM
..36242D-PG-2	GSR Mortgage Loan Trust -GSR 2004-14 3A2		09/01/2023	PAYDOWN		6,526	6,526	6,419	6,463	0	63	0	63	0	6,526	0	0	0	166	12/01/2034	1.A FM
..36242D-VA-8	GSR Mortgage Loan Trust -GSR 2005-1F 1A6		09/01/2023	PAYDOWN		3,222	3,222	3,172	3,127	0	95	0	95	0	3,222	0	0	0	118	02/01/2035	1.G FM
..36298G-AA-7	GSPA Monetization Trust-SECURED		09/09/2023	SINKING PAYMENT		32,808	32,808	33,551	33,125	0	(317)	0	(317)	0	32,808	0	0	0	1,405	10/09/2029	2.A FE
..39678W-AA-6	Greenwich Capital Struct-GCSP 2005-1 A1		09/01/2023	PAYDOWN		1,932	1,932	1,923	1,963	0	(31)	0	(31)	0	1,932	0	0	0	66	09/01/2034	1.A FM
..411707-AH-5	Hardee's Funding LLC-HNGRY 2020-1A A2		09/20/2023	PAYDOWN		3,250	3,250	3,250	3,250	0	0	0	0	0	3,250	0	0	0	97	12/20/2050	2.B FE
..42770Q-AA-0	HERO Funding Trust 2014-HERO 2014-2A A		09/20/2023	PAYDOWN		18,689	18,689	18,677	18,684	0	5	0	5	0	18,689	0	0	0	746	09/21/2040	1.A FE
..42770R-AA-8	HERO Funding Trust 2014-HERO 2014-1A A		09/20/2023	PAYDOWN		17,105	17,105	17,113	17,113	0	(8)	0	(8)	0	17,105	0	0	0	813	09/20/2038	1.A FE
..43741B-AA-7	HomeBanc Mortgage Trust -HMBT 2007-1 11A		09/01/2023	PAYDOWN		1,249	1,416	1,407	1,339	0	59	0	59	0	1,249	0	0	0	35	04/01/2047	1.A FM
..45254N-MZ-7	Impac CMB Trust Series 2-IMM 2005-2 1A2		09/25/2023	PAYDOWN		3,515	3,515	2,952	3,293	0	222	0	222	0	3,515	0	0	0	129	04/25/2035	1.A FM
..45254N-NT-0	Impac CMB Trust Series 2-IMM 2005-3 M1		09/25/2023	PAYDOWN		550	550	267	424	0	126	0	126	0	550	0	0	0	21	08/25/2035	5.B FM

STATEMENT AS OF SEPTEMBER 30, 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 Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..46187X-AA-3	Invitation Homes 2018-SF-IHSFR 2018-SFR4		09/17/2023	PAYDOWN		41,948	41,948	37,963	41,948	0	0	0	0	0	41,948	0	0	0	1,605	01/17/2038	1.A FE
..46590K-AD-6	JP Morgan Chase Commerci-JPMCC 2015-JP1		07/01/2023	PAYDOWN		112,914	112,914	114,042	113,207	0	(293)	0	(293)	0	112,914	0	0	0	2,404	01/01/2049	1.A
..46616M-AA-8	J G WENTWORTH RECV XXII-ASSET BKD NT 10-		09/15/2023	PAYDOWN		13,931	13,931	13,928	13,874	0	5	0	5	0	13,931	0	0	0	352	12/15/2048	1.A FE
..46616P-AA-1	JGWIPT XXIII LLC-HENDR 2011-1A A		09/15/2023	PAYDOWN		20,054	20,054	20,049	20,049	0	5	0	5	0	20,054	0	0	0	652	10/15/2056	1.A FE
..46617A-AA-3	JGWIPT XXVII LLC-ASSET BKD SERIES 2012-3		08/15/2023	PAYDOWN		19,650	19,650	19,453	19,468	0	182	0	182	0	19,650	0	0	0	382	09/15/2065	1.A FE
..46617F-AA-2	JGWIPT XXVIII LLC-HENDR 2013-1A A		09/15/2023	PAYDOWN		12,207	12,207	12,199	12,197	0	10	0	10	0	12,207	0	0	0	262	04/15/2067	1.A FE
..46617J-AA-4	JGWIPT XXIX LLC-HENDR 2013-2A A		09/15/2023	PAYDOWN		20,378	20,378	20,373	20,378	0	0	0	0	0	20,378	0	0	0	585	03/15/2062	1.A FE
..46617L-AA-9	JGWIPT XXX LLC-HENDR 2013-3A A		09/15/2023	PAYDOWN		22,794	22,794	22,776	22,778	0	16	0	16	0	22,794	0	0	0	616	01/17/2073	1.A FE
..46617T-AA-2	JGWIPT XXXI LLC-ASSET BKD SERIES 2014-1 C		09/15/2023	PAYDOWN		10,846	10,846	10,840	10,839	0	7	0	7	0	10,846	0	0	0	281	03/15/2063	1.A FE
..46618A-AA-2	JGWIPT XXXII LLC-ASSET BKD SERIES 2014-2		09/15/2023	PAYDOWN		20,674	20,674	20,580	20,532	0	142	0	142	0	20,674	0	0	0	490	01/17/2073	1.A FE
..46618H-AA-7	J G WENTWORTH XXXIII LLC-ASSET BKD SER 2		09/15/2023	PAYDOWN		25,687	25,687	25,749	25,744	0	(57)	0	(57)	0	25,687	0	0	0	592	06/15/2077	1.A FE
..46618L-AA-8	J G WENTWORTH XXXIV LLC-ASSET BKD SER 20		09/15/2023	PAYDOWN		49,861	49,861	49,417	49,728	0	133	0	133	0	49,861	0	0	0	1,081	09/15/2072	1.A FE
..46619R-AA-4	J G WENTWORTH XXVY LLC-ASSET BKD NT 15-		09/15/2023	PAYDOWN		22,278	22,278	22,322	22,314	0	(35)	0	(35)	0	22,278	0	0	0	582	03/15/2058	1.A FE
..46620J-AA-9	J.G. Wentworth XXXVIII L-HENDR 2017-1A A		09/15/2023	PAYDOWN		6,508	6,508	6,503	6,503	0	6	0	6	0	6,508	0	0	0	156	08/16/2060	1.A FE
..466247-RP-0	JP Morgan Mortgage Trust-JPMMT 2005-A4 2		09/01/2023	PAYDOWN		769	769	683	733	0	36	0	36	0	769	0	0	0	20	07/01/2035	1.A FM
..466247-ZP-1	JP Morgan Mortgage Trust-JPMMT 2005-S3 1		08/01/2023	PAYDOWN		0	(294)	(190)	(176)	0	6	0	6	0	0	0	0	0	(12)	01/01/2036	2.C FM
..46627M-AD-9	JP Morgan Alternative Lo-JPALT 2005-S1 1		09/01/2023	PAYDOWN		1,930	2,398	1,243	1,020	0	1,360	14	1,346	0	1,930	0	0	0	113	12/01/2035	1.A FM
..46627M-CY-1	JP Morgan Alternative Lo-JPALT 2006-A1 3		09/01/2023	PAYDOWN		12,356	12,356	9,662	9,658	0	2,698	0	2,698	0	12,356	0	0	0	302	03/01/2036	1.A FM
..46627M-EC-7	JP Morgan Alternative Lo-JPALT 2006-S1 1		09/01/2023	PAYDOWN		5,745	5,736	5,349	5,425	0	2,266	0	2,266	0	5,745	0	0	0	194	03/01/2036	1.A FM
..46627M-EJ-2	JP Morgan Alternative Lo-JPALT 2006-S1 1		09/01/2023	PAYDOWN		929	929	618	636	0	296	4	292	0	929	0	0	0	34	03/01/2036	4.A FM
..46628L-AB-4	JP Morgan Mortgage Trust-JPMMT 2006-A4 1		09/01/2023	PAYDOWN		3,301	3,301	2,633	1,554	0	1,747	0	1,747	0	3,301	0	0	0	59	06/01/2036	1.A FM
..46628V-AH-9	JP Morgan Alternative Lo-JPALT 2006-S3 A		07/01/2023	PAYDOWN		0	5,997	4,008	4,142	0	(65)	0	(65)	0	0	0	0	0	123	08/01/2036	1.A FM
..46630P-AP-0	JP Morgan Mortgage Trust-JPMMT 2007-A2 3		09/01/2023	PAYDOWN		89	89	85	67	0	23	0	23	0	89	0	0	0	2	04/01/2037	1.A FM
..46630W-AB-6	JP Morgan Mortgage Trust-JPMMT 2007-S2 1		09/01/2023	PAYDOWN		10,468	10,390	5,626	5,719	0	5,133	36	5,097	0	10,468	0	0	0	373	06/01/2037	3.C FM
..46630W-AL-4	JP Morgan Mortgage Trust-JPMMT 2007-S2 1		09/01/2023	PAYDOWN		1,681	1,631	923	950	0	832	65	767	0	1,681	0	0	0	66	06/01/2037	4.B FM
..46631N-AA-7	JP Morgan Mortgage Trust-JPMMT 2007-S3 1		09/01/2023	PAYDOWN		505	505	300	319	0	203	17	186	0	505	0	0	0	22	08/01/2037	4.A FM
..46631N-DT-3	JP Morgan Mortgage Trust-JPMMT 2007-S3 1		09/01/2023	PAYDOWN		5,086	4,582	2,578	2,655	0	2,130	10	2,120	0	5,086	0	0	0	258	08/01/2037	1.A FM
..46632T-AA-3	JP Morgan Mortgage Trust-JPMMT 2008-R2 1		09/01/2023	PAYDOWN		17,691	17,691	13,998	16,165	0	1,525	0	1,525	0	17,691	0	0	0	469	07/01/2037	1.A FM
..46634D-AX-6	JP Morgan Resecuritizati-JPMRR 2010-1 3A		09/01/2023	PAYDOWN		33,907	36,561	17,265	21,205	0	13,532	0	13,532	0	33,907	0	0	0	1,334	04/01/2037	1.A FM
..46635B-AD-3	JP Morgan Resecuritizati-JPMRR 2010-7 1A		09/01/2023	PAYDOWN		13,781	13,781	9,692	11,332	0	2,449	0	2,449	0	13,781	0	0	0	468	03/01/2039	1.A FM
..466365-AD-5	Jack in the Box Funding -JACK 2022-1A A2		08/25/2023	PAYDOWN		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	646	02/26/2052	2.B FE
..46651G-AC-3	JP Morgan Mortgage Trust-JPMMT 2019-7 A3		09/01/2023	PAYDOWN		1,572	1,572	1,592	1,593	0	(21)	0	(21)	0	1,572	0	0	0	34	02/01/2050	1.A
..472320-AA-8	Jefferies Resecuritizati-JMAC 2008-R1 A		09/25/2023	PAYDOWN		5,510	(1,247)	(1,149)	(1,159)	0	356	0	356	0	5,510	0	0	0	(98)	06/25/2047	1.A FM
..472321-AD-0	Jefferies Resecuritizati-JMAC 2008-R2 2A		09/01/2023	PAYDOWN		4,532	4,532	1,956	3,294	0	1,238	0	1,238	0	4,532	0	0	0	154	01/01/2037	1.A FM
..472321-AH-1	Jefferies Resecuritizati-JMAC 2008-R2 2A		09/01/2023	PAYDOWN		0	1	0	0	0	1	0	1	0	0	0	0	0	0	01/01/2037	1.A FM
..472321-AJ-7	Jefferies Resecuritizati-JMAC 2008-R2 3A		07/01/2023	PAYDOWN		74	74	58	74	0	0	0	0	0	74	0	0	0	(5)	01/01/2039	1.A FM
..472321-AK-4	Jefferies Resecuritizati-JMAC 2008-R2 3A		09/01/2023	PAYDOWN		4,836	5,209	1,853	2,926	0	2,055	0	2,055	0	4,836	0	0	0	139	01/01/2039	1.A FM
..47233D-AB-7	Jefferies Resecuritizati-JMAC 2009-R11 1		09/01/2023	PAYDOWN		1,522	3,326	520	2,123	0	(340)	0	(340)	0	1,522	0	0	0	150	09/01/2036	1.A FM
..47760Q-AB-9	Jimmy Johns Funding LLC-JIMMY 2017-1A A2		07/30/2023	PAYDOWN		2,000	2,000	2,000	2,000	0	0	0	0	0	2,000	0	0	0	73	07/30/2047	2.B FE
..48669R-AA-9	Great Lakes Kcap F3c Sen-KCAP 2017-1A A		09/20/2023	PAYDOWN		248,099	248,099	248,125	249,902	0	(1,803)	0	(1,803)	0	248,099	0	0	0	13,171	12/20/2029	1.A FE
..50209T-AA-8	LMREC 2019-CRE3 Inc-LMREC 2019-CRE3 A		09/22/2023	PAYDOWN		97,528	97,528	97,528	97,528	0	0	0	0	0	97,528	0	0	0	4,146	12/22/2035	1.A FE
..50543L-AA-0	LABRADOR AVIATION FINANC-SERIES 2016-1A		09/15/2023	PAYDOWN		45,593	45,593	44,708	45,406	0	187	0	187	0	45,593	0	0	0	1,328	01/15/2042	3.A FE
..525221-GM-3	LEHMAN XS TRUST-SERIES 2005-9N CLASS 1A1		09/25/2023	PAYDOWN		23,843	23,843	20,334	21,717	0	2,126	0	2,126	0	23,843	0	0	0	598	02/25/2036	1.A FM
..525241-AL-9	Lehman XS Trust 2007-1-LXS 2007-1 WF1		09/01/2023	PAYDOWN		1,387	1,387	896	940	0	447	0	447	0	1,387	0	0	0	37	01/01/2037	1.A FM
..548661-CZ-8	Lowe's Cos Inc-SEN10R UNSECURED		09/15/2023	MATURITY		2,000,000	2,000,000	1,988,020	1,998,958	0	1,042	0	1,042	0	2,000,000	0	0	0	77,500	09/15/2023	2.A FE
..55282X-AA-8	MF1 Multifamily Housing -MF1 2021-FL5 A		07/17/2023	PAYDOWN		30,651	30,651	30,651	30,651	0	0	0	0	0	30,651	0	0	0	1,012	07/15/2036	1.A FE

STATEMENT AS OF SEPTEMBER 30, 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
..57643M-LZ-5	MASTR Asset Securitizati-MASTR 2006-1 1A	.....	09/01/2023	PAYDOWN	.....	2,935	2,935	2,097	2,179	0	817	61	756	0	2,935	0	0	0	115	05/01/2036	1.A FM
..57645T-AA-5	MASTR Adjustable Rate Mo-MARM 2007-HF2 A	.....	09/25/2023	PAYDOWN	.....	34,999	34,999	31,652	34,719	0	280	0	280	0	34,999	0	0	0	462	09/25/2037	1.A FM
..585495-AA-2	Mello Mortgage Capital A-MELLO 2021-MTG1	.....	09/01/2023	PAYDOWN	.....	33,998	33,998	34,416	34,415	0	(417)	0	(417)	0	33,998	0	0	0	623	04/01/2051	1.A
..59020U-W4-3	MERRILL LYNCH MORTGAGE 1-SERIES 2005-A9C	.....	09/01/2023	PAYDOWN	.....	766	766	242	242	0	524	0	524	0	766	0	0	0	21	12/01/2035	1.A FM
..59748T-AA-7	MIDLAND COGEN VENTURE-SENIOR SECURED NOT	.....	09/15/2023	SINKING PAYMENT	.....	56,800	56,800	56,800	56,801	0	(1)	0	(1)	0	56,800	0	0	0	3,408	03/15/2025	3.A FE
..61751D-AE-4	Morgan Stanley Mortgage -MSM 2006-17XS A	.....	09/01/2023	PAYDOWN	.....	10,496	10,496	3,233	3,360	0	7,409	274	7,135	0	10,496	0	0	0	90	10/01/2046	1.A FM
..61751M-AA-8	Morgan Stanley Mortgage -MSM 2007-10XS A	.....	09/01/2023	PAYDOWN	.....	13,746	13,746	12,522	12,502	0	1,244	0	1,244	0	13,746	0	0	0	169	02/01/2037	1.A FM
..61754P-AA-2	Morgan Stanley Mortgage -MSM 2007-8XS A1	.....	09/01/2023	PAYDOWN	.....	13,895	13,895	8,858	8,550	0	5,344	0	5,344	0	13,895	0	0	0	189	04/01/2037	1.A FM
..61915R-AB-2	MortgageIT Trust 2005-2-MHL 2005-2 1A2	.....	09/25/2023	PAYDOWN	.....	3,398	3,398	1,869	2,864	0	533	0	533	0	3,398	0	0	0	139	05/25/2035	1.A FM
..62942K-AA-4	NRP Mortgage Trust 2013--NRPMT 2013-1 A1	.....	09/01/2023	PAYDOWN	.....	15,164	15,164	14,482	14,609	0	555	0	555	0	15,164	0	0	0	348	07/01/2043	1.A
..62955M-AA-4	NRZ FHT Excess LLC-NZES 2020-FHT1 A	.....	09/25/2023	PAYDOWN	.....	35,682	35,682	35,681	35,675	0	7	0	7	0	35,682	0	0	0	989	11/25/2025	2.C FE
..64016N-AC-1	Neighborly Issuer 2022-1-NBLV 2022-1A A2	.....	07/30/2023	PAYDOWN	.....	17,500	17,500	17,500	17,500	0	0	0	0	0	17,500	0	0	0	485	01/30/2052	2.C FE
..643528-AB-8	New Century Alternative -NCAMT 2006-ALT1	.....	09/01/2023	PAYDOWN	.....	515	515	124	127	0	393	4	389	0	515	0	0	0	3	07/01/2036	1.A FM
..643529-AC-4	New Century Alternative -NCAMT 2006-ALT2	.....	09/01/2023	PAYDOWN	.....	1,035	1,035	193	206	0	853	24	829	0	1,035	0	0	0	8	10/01/2036	1.A FM
..643529-AD-2	New Century Alternative -NCAMT 2006-ALT2	.....	09/01/2023	PAYDOWN	.....	518	518	344	107	0	411	0	411	0	518	0	0	0	4	10/01/2036	1.A FM
..650119-AA-8	New York University-UNSECURED	.....	07/01/2023	CALL 100	.....	208,000	208,000	215,032	211,583	0	171	0	171	0	211,754	0	(3,754)	(3,754)	10,891	07/01/2032	1.D FE
..65535V-SJ-8	Nomura Asset Acceptance -NAA 2006-AP2 A2	.....	09/01/2023	PAYDOWN	.....	2,612	2,612	977	990	0	1,651	29	1,622	0	2,612	0	0	0	41	01/01/2036	1.A FM
..65538P-AA-6	Nomura Asset Acceptance -NAA 2007-1 1A1A	.....	09/01/2023	PAYDOWN	.....	3,908	3,551	3,531	1,807	0	1,784	0	1,784	0	3,908	0	0	0	133	03/01/2047	1.A FM
..65539C-AK-2	Nomura Resecuritization -NMRR 2011-4RA 1	.....	09/01/2023	PAYDOWN	.....	8,063	7,529	6,256	6,441	0	1,197	0	1,197	0	8,063	0	0	0	170	12/01/2036	1.A FM
..67098A-AM-1	OBX 2019-INV1 Trust-OBX 2019-INV1 A1A	.....	09/01/2023	PAYDOWN	.....	25,381	25,381	23,224	23,573	0	1,808	0	1,808	0	25,381	0	0	0	764	11/01/2048	1.A
..67181D-AA-9	Oak Street Investment Gr-OAKIG 2020-1A A	.....	09/20/2023	PAYDOWN	.....	4,360	4,360	4,360	4,360	0	0	0	0	0	4,360	0	0	0	54	11/20/2050	1.A FE
..67181D-AB-7	Oak Street Investment Gr-SERIES 20-1A CL	.....	09/20/2023	PAYDOWN	.....	4,360	4,360	4,358	4,359	0	1	0	1	0	4,360	0	0	0	64	11/20/2050	1.A FE
..67190A-AA-4	Oak Street Investment Gr-OAKIG 2021-1A A	.....	09/20/2023	PAYDOWN	.....	5,445	5,445	5,444	5,444	0	0	0	0	0	5,445	0	0	0	54	01/20/2051	1.A FE
..67190A-AB-2	Oak Street Investment Gr-OAKIG 2021-1A A	.....	09/20/2023	PAYDOWN	.....	4,356	4,356	4,355	4,355	0	0	0	0	0	4,356	0	0	0	56	01/20/2051	1.A FE
..67448Q-AC-5	OBX 2019-EXP1 Trust-OBX 2019-EXP1 1A3	.....	09/01/2023	PAYDOWN	.....	2,511	2,511	2,498	2,494	0	17	0	17	0	2,511	0	0	0	74	01/01/2059	1.A
..681936-BJ-8	Omega Healthcare Investo-SENIOR UNSECURE	.....	08/01/2023	MATURITY	.....	206,000	206,000	205,462	205,946	0	54	0	54	0	206,000	0	0	0	9,013	08/01/2023	2.C FE
..68389X-AS-4	ORACLE CORP-SR UNSECURED	.....	07/15/2023	MATURITY	.....	3,000,000	3,000,000	2,972,940	2,998,254	0	1,746	0	1,746	0	3,000,000	0	0	0	108,750	07/15/2023	2.B FE
..693456-AA-3	PMT Loan Trust 2013-J1-PMTLT 2013-J1 A1	.....	09/01/2023	PAYDOWN	.....	4,240	4,240	4,131	4,134	0	105	0	105	0	4,240	0	0	0	111	09/01/2043	1.A
..69349L-AM-0	PNC Bank NA-SUBORDINATED	.....	07/25/2023	MATURITY	.....	2,000,000	2,000,000	1,994,400	1,999,603	0	397	0	397	0	2,000,000	0	0	0	76,000	07/25/2023	1.G FE
..693684-AA-0	PSMC 2020-1 Trust-PSMC 2020-1 A1	.....	09/01/2023	PAYDOWN	.....	5,271	5,271	5,389	5,429	0	(158)	0	(158)	0	5,271	0	0	0	129	01/01/2050	1.A
..69374X-AA-8	PSMC 2019-2 Trust-PSMC 2019-2 A1	.....	09/01/2023	PAYDOWN	.....	428	428	437	443	0	(15)	0	(15)	0	428	0	0	0	12	10/01/2049	1.A
..69375B-AA-5	PSMC 2019-3 Trust-PSMC 2019-3 A1	.....	09/01/2023	PAYDOWN	.....	1,880	1,880	1,907	1,924	0	(44)	0	(44)	0	1,880	0	0	0	51	11/01/2049	1.A
..74387Y-AD-5	Provident Funding Mortga-PFMT 2021-1 A2A	.....	09/01/2023	PAYDOWN	.....	117,621	117,621	116,555	116,568	0	1,053	0	1,053	0	117,621	0	0	0	1,792	04/01/2051	1.A
..74923H-AQ-4	RALI Series 2007-QS4 Tru-RALI 2007 QA 3A	.....	09/01/2023	PAYDOWN	.....	1,432	1,820	1,699	1,699	0	99	17	82	0	1,432	0	0	0	48	03/01/2037	4.A FM
..74927T-AC-5	RBSSP Resecuritization T-RBSSP 2010-9 3A	.....	09/26/2023	PAYDOWN	.....	10,519	10,519	9,874	9,122	0	1,396	0	1,396	0	10,519	0	0	0	310	10/26/2034	1.A FM
..74928D-AV-7	RBSSP Resecuritization T-RBSSP 2009-1 7A	.....	09/01/2023	PAYDOWN	.....	4,171	4,171	1,927	2,586	0	1,585	0	1,585	0	4,171	0	0	0	105	06/01/2037	1.A FM
..74928F-AV-6	RBSSP Resecuritization T-RBSSP 2009-3 6A	.....	09/01/2023	PAYDOWN	.....	(5)	2,167	1,325	413	0	923	0	923	0	(5)	923	0	0	56	03/01/2050	1.A FM
..74928U-AM-9	RBSSP Resecuritization T-RBSSP 2009-12 5	.....	09/01/2023	PAYDOWN	.....	1,858	2,602	1,843	2,269	0	121	0	121	0	1,858	0	0	0	76	08/01/2036	1.A FM
..749357-AA-7	RCKT Mortgage Trust 2019-RCKT 2019-1 A1	.....	09/01/2023	PAYDOWN	.....	10,470	10,470	10,632	10,727	0	(257)	0	(257)	0	10,470	0	0	0	248	09/01/2049	1.A
..749389-AA-0	RCKT Mortgage Trust 2020-RCKT 2020-1 A1	.....	09/01/2023	PAYDOWN	.....	7,852	7,852	7,499	7,205	0	647	0	647	0	7,852	0	0	0	120	02/01/2050	1.A
..749607-AC-1	RLI Corp-SENIOR UNSECURED	.....	09/15/2023	MATURITY	.....	1,000,000	1,000,000	997,140	999,718	0	282	0	282	0	1,000,000	0	0	0	48,750	09/15/2023	2.B FE
..74968R-AA-3	RMF Proprietary Issuance-RPIT 2019-1 A	.....	09/25/2023	PAYDOWN	.....	61,567	61,567	61,091	61,209	0	358	0	358	0	61,567	0	0	0	1,129	10/25/2063	1.A FE
..74969M-AA-3	RMF Proprietary Issuance-RPIT 2020-1 A	.....	09/25/2023	PAYDOWN	.....	31,589	31,589	31,589	31,589	0	0	0	0	0	31,589	0	0	0	742	04/26/2060	1.A FE
..75115D-AA-3	RALI Series 2006-QS13 Tr-RALI 2006-QS13	.....	09/25/2023	PAYDOWN	.....	1,481	3,847	2,797	2,981	0	268	33	235	0	1,481	0	0	0	136	09/25/2036	1.A FM
..75116C-EI-9	RESIDENTIAL ACCREDIT LOA-SERIES 2007-QS6	.....	09/01/2023	PAYDOWN	.....	5,659	6,661	3,966	4,157	0	2,084	0	2,084	0	5,659	0	0	0	200	04/01/2037	1.A FM
..75116F-BH-1	RALI Series 2007-QS9 Tru-RALI 2007-QS9 A	.....	09/01/2023	PAYDOWN	.....	31,323	38,507	35,680	36,659	0	1,195	53	1,142	0	31,323	0	0	0	1,027	07/01/2037	5.A FM

STATEMENT AS OF SEPTEMBER 30, 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
..75971F-AY-9	RENAISSANCE HOME EQUITY -RAMC 2007-3W AF		09/01/2023	PAYDOWN		5,557	5,557	4,001	4,322	0	1,235	0	1,235	0	5,557	0	0	0	119	09/01/2037	1.A FM
..759590-EM-6	Renaissance Home Equity -RAMC 2004-4 AFS		09/01/2023	PAYDOWN		17,509	17,509	15,808	15,851	0	1,659	0	1,659	0	17,509	0	0	0	445	02/01/2035	1.A FM
..761118-KH-0	RALI Series 2005-QS15 Tr-RALI 2005-QS15		09/01/2023	PAYDOWN		1,518	1,887	1,732	1,308	0	533	0	533	0	1,518	0	0	0	(12)	10/01/2035	1.A FM
..761118-SC-3	RALI Series 2006-QS1 Tru-RALI 2006-QS1 A		09/01/2023	PAYDOWN		3,248	4,128	3,730	3,828	0	214	10	204	0	3,248	0	0	0	107	01/01/2036	4.C FM
..761118-UG-1	RALI Series 2006-QS2 Tru-RALI 2006 QS2 1		09/01/2023	PAYDOWN		3,082	3,961	3,765	3,873	0	53	37	16	0	3,082	0	0	0	112	02/01/2036	4.C FM
..761118-UQ-9	RALI Series 2006-QS2 Tru-RALI 2006-QS2 1		09/01/2023	PAYDOWN		2,139	2,749	2,747	2,319	0	364	0	364	0	2,139	0	0	0	80	02/01/2036	3.A FM
..76112B-NM-8	GMACM Mortgage Loan Trus-GMACM 2005-AA1		09/01/2023	PAYDOWN		59,756	54,174	48,384	48,590	0	6,279	(13)	6,292	0	59,756	0	0	0	1,368	05/01/2035	1.A FM
..76971E-AA-2	RMF Buyout Issuance Trus-RBIT 2020-HB1 A		09/25/2023	PAYDOWN		399,403	399,403	399,402	400,789	0	(1,386)	0	(1,386)	0	399,403	0	0	0	4,258	10/25/2050	1.A FE
..81743A-AA-7	SEQUOIA MORTGAGE TRUST 2-SEMT 2019-5 A1		09/01/2023	PAYDOWN		47,819	47,819	48,656	48,753	0	(934)	0	(934)	0	47,819	0	0	0	1,255	12/01/2049	1.A
..81745A-AB-3	Sequoia Mortgage Trust 2-SEMT 2013-5 A2		09/01/2023	PAYDOWN		3,422	3,422	3,240	3,260	0	162	0	162	0	3,422	0	0	0	77	05/01/2043	1.A
..81745J-AA-6	Sequoia Mortgage Trust 2-SEMT 2013-11 A1		09/01/2023	PAYDOWN		8,796	8,796	8,678	8,687	0	109	0	109	0	8,796	0	0	0	211	09/01/2043	1.A
..81745M-AA-9	Sequoia Mortgage Trust 2-SEMT 2013-2 A		09/01/2023	PAYDOWN		7,368	7,368	6,600	6,631	0	737	0	737	0	7,368	0	0	0	99	02/01/2043	1.A
..81748J-AA-3	Sequoia Mortgage Trust 2-SEMT 2019-4 A1		09/01/2023	PAYDOWN		13,815	13,815	14,104	14,291	0	(476)	0	(476)	0	13,815	0	0	0	359	11/01/2049	1.A
..81748K-AA-0	Sequoia Mortgage Trust 2-SEMT 2020-2 A1		09/01/2023	PAYDOWN		5,822	5,822	5,966	6,063	0	(241)	0	(241)	0	5,822	0	0	0	145	03/01/2050	1.A
..817743-AA-5	SERVPRO Master Issuer LL-SPRO 2019-1A A2		07/25/2023	PAYDOWN		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	73	10/25/2049	2.C FE
..83546D-AL-2	Sonic Capital LLC-SONIC 2020-1AW A21W		09/20/2023	PAYDOWN		2,500	2,500	2,544	2,542	0	(42)	0	(42)	0	2,500	0	0	0	53	01/20/2050	1.C FE
..83546D-AM-0	Sonic Capital LLC-SONIC 2020-1AW A21W		09/20/2023	PAYDOWN		3,125	3,125	3,321	3,278	0	(153)	0	(153)	0	3,125	0	0	0	57	01/20/2050	1.C FE
..83611M-JX-7	Soundview Home Loan Trus-SVHE 2005-OPT4		09/25/2023	PAYDOWN		39,946	39,946	30,559	39,808	0	138	0	138	0	39,946	0	0	0	925	12/25/2035	1.A FM
..84610W-AB-1	LifeStorage LP/CA-SENIOR UNSECURED		07/25/2023	EXCHANGE OFFER		2,994,483	3,000,000	2,983,410	2,993,545	0	938	0	938	0	2,994,483	0	0	0	112,000	07/01/2026	2.B FE
..84858W-AA-4	Spirit Airlines Pass Thr-FIRST LIEN		08/15/2023	SINKING PAYMENT		28,423	28,423	28,423	28,431	0	(8)	0	(8)	0	28,423	0	0	0	959	02/15/2030	1.G FE
..855541-AC-2	SUNTRUST ADJUSTABLE RATE-SERIES 2007-S1		09/01/2023	PAYDOWN		1,735	1,735	1,505	1,508	0	232	5	227	0	1,735	0	0	0	53	01/01/2037	1.A FM
..86212V-AA-2	Store Master Funding I-V-STR 2016-1A A1		09/20/2023	PAYDOWN		8,490	8,490	8,488	8,488	0	2	0	2	0	8,490	0	0	0	224	10/20/2046	1.E FE
..86212V-AD-6	Store Master Funding I-V-STR 2018-1A A1		09/20/2023	PAYDOWN		5,000	5,000	4,999	5,000	0	0	0	0	0	5,000	0	0	0	132	10/20/2048	1.A FE
..86213C-AB-1	STORE MASTER FUNDING LLC-SERIES 2015-1A		09/20/2023	PAYDOWN		1,250	1,250	1,230	1,244	0	6	0	6	0	1,250	0	0	0	35	04/20/2045	1.E FE
..863579-VII-5	Structured Adjustable Ra-SARM 2005-17 5A		09/25/2023	PAYDOWN		0	19	14	12	0	1	0	1	0	0	0	0	0	1	08/25/2035	1.A FM
..863579-XC-7	Structured Adjustable Ra-SARM 2005 - 18		09/01/2023	PAYDOWN		19,922	22,549	15,618	15,386	0	4,582	(8,876)	13,458	0	19,922	0	0	0	(18,373)	09/01/2035	1.A FM
..86360B-AJ-7	Structured Adjustable Ra-SARM 2006-4 5A1		09/01/2023	PAYDOWN		5,152	5,010	3,702	3,776	0	1,333	71	1,262	0	5,152	0	0	0	110	05/01/2036	1.A FM
..86363G-AF-1	Structured Adjustable Ra-SARM 2007-3 3A1		08/01/2023	PAYDOWN		9,537	9,539	4,396	4,763	0	5,101	326	4,775	0	9,537	0	0	0	238	04/01/2047	1.A FM
..869507-AA-1	SUTTONPARK STRUCTURED SE-SERIES 17-1A CL		09/15/2023	PAYDOWN		11,614	11,614	11,608	11,609	0	5	0	5	0	11,614	0	0	0	325	01/15/2071	1.A FE
..87222E-AB-4	TBW Mortgage-Backed Trus-TBW 2007-1 A2		09/25/2023	PAYDOWN		12,437	12,437	3,132	3,265	0	9,366	195	9,171	0	12,437	0	0	0	111	03/25/2037	1.A FM
..87222E-AC-2	TBW Mortgage-Backed Trus-TBW 2007-1 A3		09/01/2023	PAYDOWN		13,320	13,320	4,055	4,272	0	9,388	340	9,048	0	13,320	0	0	0	163	03/01/2037	1.A FM
..87342R-AF-1	Taco Bell Funding LLC-BELL 2018-1AW A2W		08/25/2023	PAYDOWN		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	86	11/25/2048	1.C FE
..88156E-AB-2	Terwin Mortgage Trust 20-TMTS 2006-17HE		09/25/2023	PAYDOWN		11,825	11,825	10,093	12,713	0	(888)	0	(888)	0	11,825	0	0	0	403	01/25/2038	1.A FM
..88157V-AB-3	Terwin Mortgage Trust 20-TMTS 2007-6ALT		09/25/2023	PAYDOWN		15,788	15,788	8,210	10,398	0	5,391	0	5,391	0	15,788	0	0	0	136	08/25/2038	1.A FM
..89655Y-AA-4	TRINITY RAIL LEASING L.P-SERIES 2009-1A		08/16/2023	PAYDOWN		16,032	16,032	16,032	16,034	0	(2)	0	(2)	0	16,032	0	0	0	711	11/16/2039	2.C FE
..89656C-AA-1	Trinity Rail Leasing 201-TRL 2010-1A A		09/16/2023	PAYDOWN		69,113	69,113	72,047	70,634	0	(1,520)	0	(1,520)	0	69,113	0	0	0	2,450	10/16/2040	1.F FE
..89657B-AA-2	Trinity Rail Leasing 201-TRL 2019-1A A		09/17/2023	PAYDOWN		58,047	58,047	55,236	56,279	0	1,768	0	1,768	0	58,047	0	0	0	1,482	04/17/2049	1.F FE
..89657B-AB-0	Trinity Rail Leasing 201-TRL 2019-2A A1		09/17/2023	PAYDOWN		36,155	36,155	36,147	36,150	0	5	0	5	0	36,155	0	0	0	576	10/18/2049	1.F FE
..90352W-AD-6	ITE Rail Fund Levered LP-SERIES 21-1A CL		08/28/2023	PAYDOWN		9,703	9,703	9,702	9,702	0	0	0	0	0	9,703	0	0	0	136	02/28/2051	1.F FE
..90932Q-AA-4	UNITED AIR 2014-2 A PASS THRU TR-1ST LIE		09/03/2023	SINKING PAYMENT		27,256	27,256	27,256	27,261	0	(6)	0	(6)	0	27,256	0	0	0	1,022	09/03/2026	1.F FE
..919794-AB-3	VALLEY NATIONAL BANCORP-SUBORDINATED NOT		09/27/2023	MATURITY		2,000,000	2,000,000	2,016,395	2,001,448	0	(1,448)	0	(1,448)	0	2,000,000	0	0	0	102,500	09/27/2023	2.C FE
..92212K-AA-4	Vantage Data Centers Iss-VDC 2019-1A A2		09/15/2023	PAYDOWN		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	53	07/15/2044	1.G FE
..92539J-AA-3	Verus Securitization Tru-VERUS 2022-INV1		09/01/2023	PAYDOWN		99,902	99,902	99,900	99,902	0	0	0	0	0	99,902	0	0	0	3,363	08/01/2067	1.A FE
..92539J-AB-1	Verus Securitization Tru-VERUS 2022-INV1		09/01/2023	PAYDOWN		19,980	19,980	19,980	19,980	0	0	0	0	0	19,980	0	0	0	871	08/01/2067	1.C FE
..92925V-AF-7	WaMu Mortgage Pass-Throu-WAMU 2007-HY1 2		09/01/2023	PAYDOWN		5,444	5,402	4,939	5,658	0	(264)	0	(264)	0	5,444	0	0	0	188	02/01/2037	3.B FM
..933638-AA-6	WaMu Mortgage Pass-Throu-WAMU 2006-AR19		09/01/2023	PAYDOWN		3,214	3,319	3,209	3,244	0	83	0	83	0	3,214	0	0	0	0	01/01/2047	1.A FM

STATEMENT AS OF SEPTEMBER 30, 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
..93363P-AC-4	WaMu Mortgage Pass-Through-WAMU 2006-AR14		09/01/2023	PAYDOWN		28,535	26,553	24,937	28,042	0	(1,045)	0	(1,045)	0	28,535	0	0	0	530	11/01/2036	3.B FM
..93934F-ID-1	Washington Mutual Mortga-WMALT 2006-2 2C		09/01/2023	PAYDOWN		5,871	8,089	5,298	5,414	0	1,884	0	1,884	0	5,871	0	0	0	346	03/01/2036	2.C FM
..93934N-AC-9	Washington Mutual Mortga-WMALT 2006-5 1A		09/01/2023	PAYDOWN		2,637	3,342	2,862	2,976	0	271	0	271	0	2,637	0	0	0	131	07/01/2036	4.B FM
..93934N-AR-6	Washington Mutual Mortga-WMALT 2006-5 2C		09/25/2023	PAYDOWN		(104)	1,362	1,076	678	0	391	0	391	0	(104)	0	0	0	41	07/25/2036	1.A FM
..95002F-AA-2	Wells Fargo Mortgage Bac-WFMB 2019-4 A1		09/01/2023	PAYDOWN		21,110	21,110	21,486	21,657	0	(547)	0	(547)	0	21,110	0	0	0	531	09/01/2049	1.A
..95002K-AA-1	Wells Fargo Mortgage Bac-WFMB 2020-1 A1		08/01/2023	PAYDOWN		3,825	3,825	3,870	3,900	0	(75)	0	(75)	0	3,825	0	0	0	79	12/01/2049	1.A
..95058X-AG-3	Wendy's Funding LLC-WEN 2019-1A A21		09/15/2023	PAYDOWN		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	213	06/15/2049	2.B FE
..96034L-AA-9	Westgate Resorts 2020-1-WESTR 2020-1A A		09/01/2023	PAYDOWN		48,475	48,475	48,411	48,466	0	9	0	9	0	48,475	0	0	0	878	03/01/2034	1.A FE
..96928*-CQ-8	William Blair & Company, Trust Certificat		09/15/2023	SINKING PAYMENT		10,273	10,273	10,273	10,273	0	0	0	0	0	10,273	0	0	0	456	06/15/2033	2.B
..96928*-CR-6	William Blair & Company, Trust Certificat		09/15/2023	SINKING PAYMENT		12,578	12,578	12,578	12,578	0	0	0	0	0	12,578	0	0	0	559	05/15/2034	2.B
..97064F-AA-3	Willis Engine Structured-WESTF 2020-A A		09/15/2023	PAYDOWN		22,605	22,605	22,605	22,605	0	0	0	0	0	22,605	0	0	0	484	03/15/2045	1.F FE
..97652P-AL-5	WinWater Mortgage Loan T-WIN 2014-1 A11		09/01/2023	PAYDOWN		856	856	850	850	0	6	0	6	0	856	0	0	0	20	06/01/2044	1.A
..98920M-AA-0	ZAXBY'S FUNDING LLC-ZAXBY 2021-1A A2		07/30/2023	PAYDOWN		10,163	10,163	9,826	9,866	0	297	0	297	0	10,163	0	0	0	247	07/30/2051	2.B FE
..11271R-AA-7	Brookfield Finance Inc-SENIOR UNSECURED	A	07/14/2023	CALL 100		734,000	734,000	732,106	733,622	0	145	0	145	0	733,767	0	233	233	23,080	04/01/2024	1.G FE
..03665L-AA-1	Antares CLO 2018-3 LTD-ANTR 2018-3A A1	D	07/20/2023	PAYDOWN		145,445	145,445	145,445	146,273	0	(828)	0	(828)	0	145,445	0	0	0	6,855	01/20/2031	1.A FE
..05492Q-AA-4	BDS 2020-FL5 LTD-BDS 2020-FL5 A	D	07/18/2023	PAYDOWN		260,659	260,659	260,938	260,659	0	0	0	0	0	260,659	0	0	0	9,156	02/16/2037	1.A FE
..064255-AR-3	MUFG Bank Ltd-SENIOR UNSECURED	D	09/09/2023	MATURITY		1,000,000	998,100	998,100	998,657	0	343	0	343	0	1,000,000	0	0	0	41,000	09/09/2023	1.E FE
..12434L-AA-2	BXMT 2020-FL2 LTD-BXMT 2020-FL2 A	D	09/15/2023	PAYDOWN		169,688	169,688	169,688	169,688	0	0	0	0	0	169,688	0	0	0	6,689	02/15/2038	1.A FE
..15672R-AA-3	Cerberus Loan Funding XX-CERB 2018-3A A1	D	07/17/2023	PAYDOWN		33,025	33,025	33,025	33,025	0	0	0	0	0	33,025	0	0	0	1,530	07/15/2030	1.A FE
..24460R-AA-1	Deerpath Capital CLO 202-DPATH 2020-1A A	D	07/31/2023	PAYDOWN		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	105,101	04/17/2032	1.A FE
..28851Q-AE-3	Ellington Clo I Ltd-EQLO 2017-1A AR	D	07/17/2023	PAYDOWN		96,799	96,799	96,799	96,799	0	0	0	0	0	96,799	0	0	0	4,645	10/15/2029	1.A FE
..28852E-AA-7	Ellington Clo II Ltd-EQLO 2017-2A A	D	08/15/2023	PAYDOWN		104,021	104,021	104,021	104,021	0	0	0	0	0	104,021	0	0	0	5,681	02/15/2029	1.A FE
..30312U-AA-1	FS Rialto 2019-FL1-FSRIA 2019-FL1 A	D	08/16/2023	PAYDOWN		29,355	29,355	29,355	29,355	0	0	0	0	0	29,355	0	0	0	1,041	12/16/2036	1.A FE
..34960J-AS-4	Fortress Credit Opportun-FCO 2015-6A A1T	D	07/10/2023	PAYDOWN		526,423	526,423	526,570	527,062	0	(640)	0	(640)	0	526,423	0	0	0	23,869	07/10/2030	1.A FE
..381362-AL-6	GoldenTree Credit Opport-GTCOP 2012-1A A	D	09/15/2023	PAYDOWN		179,310	179,310	179,306	179,310	0	0	0	0	0	179,310	0	0	0	4,574	06/15/2034	1.A FE
..38172F-AA-6	Golub Capital Partners C-GOCAP 2017-34A	D	08/07/2023	PAYDOWN		131,142	131,142	131,142	131,142	0	0	0	0	0	131,142	0	0	0	6,557	03/14/2031	1.A FE
..38174Y-AA-3	Golub Capital Partners C-GOCAP 2015-24A	D	08/07/2023	PAYDOWN		24,190	24,190	24,190	24,190	0	0	0	0	0	24,190	0	0	0	1,191	11/05/2029	1.A FE
..38175B-AA-2	Golub Capital Partners C-GOCAP 2018-36A	D	08/07/2023	PAYDOWN		58,979	58,979	58,979	59,241	0	(262)	0	(262)	0	58,979	0	0	0	2,770	02/05/2031	1.A FE
..38175N-AA-6	Golub Capital Partners C-GOCAP 2015-25A	D	08/07/2023	PAYDOWN		65,528	65,528	65,538	65,788	0	(260)	0	(260)	0	65,528	0	0	0	3,118	05/05/2030	1.A FE
..390556-AL-2	Great Lakes CLO 2014-1 L-GRCLK 2014-1A A	D	07/17/2023	PAYDOWN		78,346	78,346	78,346	78,709	0	(363)	0	(363)	0	78,346	0	0	0	3,760	10/15/2029	1.A FE
..39809L-AA-2	Greystone CRE Notes 2019-GSTNE 2019-FL2	D	08/15/2023	PAYDOWN		109,779	109,779	109,367	109,958	0	(178)	0	(178)	0	109,779	0	0	0	4,449	09/15/2037	1.A FE
..40170F-AA-4	Guggenheim MM CLO 2018-1-GPIM 2018-1A A1	D	07/17/2023	PAYDOWN		104,884	104,884	104,884	105,002	0	(119)	0	(119)	0	104,884	0	0	0	5,131	01/15/2031	1.A FE
..440405-AE-8	HORZN 2018-1 A	C	09/15/2023	PAYDOWN		27,455	27,455	27,455	27,456	0	0	0	0	0	27,455	0	0	0	834	12/15/2038	2.C FE
..44040H-AA-0	Horizon Aircraft Finance-HORZN 2019-1 A	D	09/15/2023	PAYDOWN		14,397	14,395	14,394	14,394	0	0	0	0	0	14,395	0	0	0	342	07/15/2039	2.B FE
..49255P-AA-1	Kestrel Aircraft Funding-KSTRL 2018-1A A	D	09/15/2023	PAYDOWN		284,627	284,627	276,597	281,098	0	3,529	0	3,529	0	284,627	0	0	0	7,331	12/15/2038	2.B FE
..58003U-AA-6	MF1 2020-FL4 Ltd-MF1 2020-FL4 A	C	08/15/2023	PAYDOWN		2,656	2,656	2,656	2,656	0	0	0	0	0	2,656	0	0	0	122	11/15/2037	1.A FE
..61033C-AL-0	Monroe Capital MML CLO V-MOMML 2018-2A A	D	08/22/2023	PAYDOWN		137,862	137,862	137,862	137,836	0	26	0	26	0	137,862	0	0	0	2,331	11/22/2030	1.A FE
..61034H-AA-2	Monroe Capital MML CLO V-MOMML 2018-1A A	D	07/17/2023	PAYDOWN		55,572	55,572	55,589	55,572	0	(317)	0	(317)	0	55,572	0	0	0	2,850	04/15/2030	1.A FE
..69120L-AA-1	Owl Rock Technology Fina-ORTF 2020-1A A	D	08/23/2023	VARIOUS		2,743,437	2,965,690	2,950,861	2,965,690	0	0	0	0	0	2,743,437	0	0	0	198,056	01/15/2031	1.F FE
..72353P-AA-4	Pioneer Aircraft Finance-SERIES 19-1 A2	D	09/15/2023	PAYDOWN		14,560	14,560	14,560	14,559	0	0	0	0	0	14,560	0	0	0	388	06/15/2044	2.C FE
..74951P-DQ-8	RESI Finance LP 2005-A-RESIF 2005-A B3	D	09/11/2023	PAYDOWN		6,354	20,288	8,656	1,639	7,096	3,618	0	10,714	0	6,354	0	0	0	887	03/10/2037	1.A FM
..89820J-AA-6	TruPS Financials Note Se-TFINS 2020-2A A	D	07/15/2023	PAYDOWN		98,777	98,777	98,777	98,777	0	0	0	0	0	98,777	0	0	0	2,966	07/15/2041	1.C FE
..89821J-AA-6	TruPS Financials Note Se-TFINS 2019-1A A	D	08/02/2023	PAYDOWN		80,722	80,722	80,722	80,722	0	0	0	0	0	80,722	0	0	0	4,229	02/02/2039	1.C FE
..89822P-AA-1	TruPS Financials Note Se-2020-1A A1	D	07/15/2023	PAYDOWN		82,499	82,499	82,499	82,499	0	0	0	0	0	82,499	0	0	0	2,749	04/15/2040	1.C FE
..98878C-AA-4	Z Capital Credit Partner-ZCOP 2018-1A A1	D	07/17/2023	PAYDOWN		128,004	128,004	128,004	128,004	0	0	0	0	0	128,004	0	0	0	6,288	01/16/2031	1.A FE
000000-00-0	Garrison Funding 2015-1RR Ltd			PAYDOWN		308,417	308,417	0	0	0	0	0	0	0	308,417	0	0	0	0		1.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						40,130,635	40,747,701	40,143,139	40,235,283	7,096	178,329	(4,828)	190,253	0	40,466,154	0	(335,520)	(335,520)	1,644,214	XXX	XXX
..369604-BQ-5	General Electric Co-GE FLOAT PERP		09/15/2023	CALL 100		918,000	918,000	890,460	890,443	0	(428)	0	(428)	0	890,015	0	27,985	27,985	58,659	01/01/9999	3.A FE
..29265H-AA-6	Enel SpA-ENELIM 8 3/4 09/24/73	D	09/24/2023	CALL 100		1,000,000	1,000,000	991,830	992,121	0	241	0	241	0	992,362	0	7,638	7,638	87,500	09/24/2073	2.C FE
1309999999. Subtotal - Bonds - Hybrid Securities						1,918,000	1,918,000	1,882,290	1,882,564	0	(187)	0	(187)	0	1,882,377	0	35,623	35,623	146,159	XXX	XXX

STATEMENT AS OF SEPTEMBER 30, 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
2509999997. Total - Bonds - Part 4						50,016,588	50,542,991	50,602,677	50,342,427	7,096	120,701	(4,828)	132,625	0	50,515,666	0	(499,079)	(499,079)	2,135,043	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						50,016,588	50,542,991	50,602,677	50,342,427	7,096	120,701	(4,828)	132,625	0	50,515,666	0	(499,079)	(499,079)	2,135,043	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						50,016,588	XXX	50,602,677	50,342,427	7,096	120,701	(4,828)	132,625	0	50,515,666	0	(499,079)	(499,079)	2,135,043	XXX	XXX

STATEMENT AS OF SEPTEMBER 30, 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
157988 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	10/06/2022	10/06/2023	1,764,968	3744.52000000	202,679		(151,038)	3,887		36,253	0	0	(151,038)				0003
157999 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	10/06/2022	10/06/2023	6,758,871	3744.52000000	776,266		(578,478)	14,887		204,190	0	0	(578,478)				0003
158002 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON	ROMUHSFPU8MPRO8K5P83	10/06/2022	10/06/2023	1,227,683	3744.52000000	139,096		(103,655)	2,668		45,378	0	0	(103,655)				0003
158013 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON	ROMUHSFPU8MPRO8K5P83	10/06/2022	10/06/2023	1,408,442	3744.52000000	159,562		(118,907)	3,060		56,546	0	0	(118,907)				0003
158027 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	10/06/2022	10/06/2023	1,189,417	3744.52000000	136,586		(101,785)	2,619		51,683	0	0	(101,785)				0003
158102 Call Options - S&P 500 - USD	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		(116,781)	3,005		94,234	0	0	(116,781)				0003
158105 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	10/06/2022	10/06/2023	6,473,037	3744.52000000	440,214		(328,050)	8,442		207,541	0	0	(328,050)				0003
158148 Call Options - S&P 500 - USD	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		(213,285)	5,489		35,140	0	0	(213,285)				0003
158725 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON	ROMUHSFPU8MPRO8K5P83	10/20/2022	10/20/2023	5,912,113	3665.78000000	419,701		(312,763)	24,147		178,475	0	0	(312,763)				0003
158748 Call Options - S&P 500 - USD	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		(286,671)	22,133		64,761	0	0	(286,671)				0003
158770 Call Options - S&P 500 - USD	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		(509,637)	39,347		149,994	0	0	(509,637)				0003
158773 Call Options - S&P 500 - USD	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		(318,523)	24,592		130,360	0	0	(318,523)				0003
158784 Call Options - S&P 500 - USD	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		(127,409)	9,837		60,836	0	0	(127,409)				0003
158818 Call Options - S&P 500 - USD	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		(127,409)	9,837		73,269	0	0	(127,409)				0003
159725 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	11/04/2022	11/06/2023	3,696,742	3770.55000000	426,488		(316,089)	44,159		124,585	0	0	(316,089)				0003
159741 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	11/04/2022	11/06/2023	1,513,961	3770.55000000	174,662		(129,450)	18,085		56,027	0	0	(129,450)				0003
159756 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	11/04/2022	11/06/2023	1,177,392	3770.55000000	135,835		(100,674)	14,065		50,214	0	0	(100,674)				0003
159768 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	11/04/2022	11/06/2023	1,728,371	3770.55000000	199,398		(147,783)	20,646		81,776	0	0	(147,783)				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)
159846 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	11/04/2022	11/06/2023	.....	3,770,550	..3770.55000000	425,320	.....	.....(315,224)	44,039	.....	72,541	0	0	(315,224)	.....	.....	.....	0003
159861 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	11/04/2022	11/06/2023	.....	377,055	..3770.55000000	42,532	.....	.....(31,522)	4,404	.....	7,725	0	0	(31,522)	.....	.....	.....	0003
159903 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC JPMORGAN CHASE BANK, N.A. 65GSEF7VJP5170UK5573	11/04/2022	11/06/2023	.....	5,427,065	..3770.55000000	626,129	.....	.....(464,052)	64,831	.....	155,584	0	0	(464,052)	.....	.....	.....	0003
159905 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	7H6GLXDRUGQFUS7PNE97	11/04/2022	11/06/2023	.....	7,301,946	..3770.55000000	116,831	.....	.....(86,589)	12,097	.....	227,202	0	0	(86,589)	.....	.....	.....	0003
160904 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. E570DZIWZ7FF32TWEFA76	11/18/2022	11/20/2023	.....	3,430,970	..3965.34000000	379,434	.....	.....(281,215)	53,762	.....	60,073	0	0	(281,215)	.....	.....	.....	0003
160905 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	11/18/2022	11/20/2023	.....	3,172,272	..3965.34000000	347,048	.....	.....(257,213)	49,173	.....	89,616	0	0	(257,213)	.....	.....	.....	0003
160926 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. E570DZIWZ7FF32TWEFA76	11/18/2022	11/20/2023	.....	5,138,341	..3965.34000000	568,253	.....	.....(421,158)	80,515	.....	108,807	0	0	(421,158)	.....	.....	.....	0003
160931 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. E570DZIWZ7FF32TWEFA76	11/18/2022	11/20/2023	.....	1,430,453	..3965.34000000	158,195	.....	.....(117,245)	22,415	.....	50,204	0	0	(117,245)	.....	.....	.....	0003
160965 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	11/18/2022	11/20/2023	.....	1,189,602	..3965.34000000	130,143	.....	.....(96,455)	18,440	.....	48,847	0	0	(96,455)	.....	.....	.....	0003
160976 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	11/18/2022	11/20/2023	.....	793,068	..3965.34000000	86,762	.....	.....(64,303)	12,293	.....	38,826	0	0	(64,303)	.....	.....	.....	0003
160980 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC 65GSEF7VJP5170UK5573	11/18/2022	11/20/2023	.....	5,439,736	..3965.34000000	332,958	.....	.....(246,770)	47,177	.....	162,412	0	0	(246,770)	.....	.....	.....	0003
161878 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. E570DZIWZ7FF32TWEFA76	12/06/2022	12/06/2023	.....	5,349,355	..3941.26000000	583,192	.....	.....(434,598)	108,649	.....	91,521	0	0	(434,598)	.....	.....	.....	0003
161883 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	12/06/2022	12/06/2023	.....	1,576,504	..3941.26000000	168,372	.....	.....(125,472)	31,368	.....	29,811	0	0	(125,472)	.....	.....	.....	0003
161891 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. E570DZIWZ7FF32TWEFA76	12/06/2022	12/06/2023	.....	1,168,037	..3941.26000000	127,341	.....	.....(94,895)	23,724	.....	37,151	0	0	(94,895)	.....	.....	.....	0003
161897 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	12/06/2022	12/06/2023	.....	5,911,890	..3941.26000000	631,395	.....	.....(470,519)	117,630	.....	154,376	0	0	(470,519)	.....	.....	.....	0003
161946 Call Options - S&P 500 - USD	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	.....	.....(280,100)	70,025	.....	194,351	0	0	(280,100)	.....	.....	.....	0003
161955 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. E570DZIWZ7FF32TWEFA76	12/06/2022	12/06/2023	.....	1,442,039	..3941.26000000	157,212	.....	.....(117,156)	29,289	.....	57,872	0	0	(117,156)	.....	.....	.....	0003
161959 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. E570DZIWZ7FF32TWEFA76	12/06/2022	12/06/2023	.....	1,489,829	..3941.26000000	162,423	.....	.....(121,038)	30,260	.....	67,878	0	0	(121,038)	.....	.....	.....	0003
162529 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	ROYAL BANK OF CANADA ES71P3U8RH1GC71XBU11	12/20/2022	12/20/2023		5,960,207	..3821.62000000	382,645		(285,149)	85,964		171,210	0	0	(285,149)				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)
162583 Call Options - S&P 500 - USD	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	.....	(399,839)	120,540	.....	87,786	0	0	(399,839)	.....	.....	.....	0003
162595 Call Options - S&P 500 - USD	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	.....	(153,784)	46,361	.....	37,357	0	0	(153,784)	.....	.....	.....	0003
162597 Call Options - S&P 500 - USD	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	.....	(461,353)	139,084	.....	154,689	0	0	(461,353)	.....	.....	.....	0003
162621 Call Options - S&P 500 - USD	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	.....	(92,271)	27,817	.....	37,548	0	0	(92,271)	.....	.....	.....	0003
162654 Call Options - S&P 500 - USD	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	.....	(92,271)	27,817	.....	51,587	0	0	(92,271)	.....	.....	.....	0003
163186 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. E570DZIWZ7FF32TWEFA76	01/06/2023	01/05/2024	.....	3,453,142	..3895.08000000	.....	360,529	(264,454)	96,075	.....	60,155	0	0	(264,454)	.....	.....	.....	0003
163203 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. E570DZIWZ7FF32TWEFA76	01/06/2023	01/05/2024	.....	6,761,379	..3895.08000000	.....	705,929	(517,811)	188,118	.....	172,010	0	0	(517,811)	.....	.....	.....	0003
163207 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. E570DZIWZ7FF32TWEFA76	01/06/2023	01/05/2024	.....	1,911,960	..3895.08000000	.....	199,620	(146,425)	53,196	.....	60,854	0	0	(146,425)	.....	.....	.....	0003
163298 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. E570DZIWZ7FF32TWEFA76	01/06/2023	01/05/2024	.....	1,525,828	..3895.08000000	.....	159,306	(116,853)	42,452	.....	58,877	0	0	(116,853)	.....	.....	.....	0003
163345 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	ROYAL BANK OF CANADA ES71P3U3RH1G71XBU11	01/06/2023	01/05/2024	.....	6,201,832	..3895.08000000	.....	370,249	(271,584)	98,665	.....	174,898	0	0	(271,584)	.....	.....	.....	0003
163372 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. E570DZIWZ7FF32TWEFA76	01/06/2023	01/05/2024	.....	2,664,558	..3895.08000000	.....	278,196	(204,061)	74,135	.....	46,190	0	0	(204,061)	.....	.....	.....	0003
163823 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON ROMUWSPU8MPRO8K5P83	01/20/2023	01/19/2024	.....	1,596,807	..3972.61000000	.....	156,489	(108,768)	47,720	.....	28,297	0	0	(108,768)	.....	.....	.....	0003
163842 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON ROMUWSPU8MPRO8K5P83	01/20/2023	01/19/2024	.....	5,374,738	..3972.61000000	.....	527,208	(366,439)	160,769	.....	136,058	0	0	(366,439)	.....	.....	.....	0003
163854 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON ROMUWSPU8MPRO8K5P83	01/20/2023	01/19/2024	.....	983,324	..3972.61000000	.....	96,454	(67,041)	29,413	.....	32,095	0	0	(67,041)	.....	.....	.....	0003
163902 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A. E570DZIWZ7FF32TWEFA76	01/20/2023	01/19/2024	.....	1,563,862	..3972.61000000	.....	151,304	(105,164)	46,139	.....	65,783	0	0	(105,164)	.....	.....	.....	0003
163936 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	ROYAL BANK OF CANADA ES71P3U3RH1G71XBU11	01/20/2023	01/19/2024	.....	5,709,239	..3972.61000000	.....	314,008	(218,253)	95,755	.....	167,025	0	0	(218,253)	.....	.....	.....	0003
163956 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON ROMUWSPU8MPRO8K5P83	01/20/2023	01/19/2024	.....	4,512,964	..3972.61000000	.....	442,275	(307,405)	134,870	.....	73,759	0	0	(307,405)	.....	.....	.....	0003
164489 Call Options - S&P 500 - USD	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	(392,990)	214,812	.....	140,431	0	0	(392,990)	.....	.....	.....	0003
164507 Call Options - S&P 500 - USD	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	(150,961)	82,517	.....	66,047	0	0	(150,961)	.....	.....	.....	0003
164544 Call Options - S&P 500 - USD	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	(68,167)	37,261	.....	36,842	0	0	(68,167)	.....	.....	.....	0003
164579 Call Options - S&P 500 - USD	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	(65,053)	35,558	.....	41,632	0	0	(65,053)	.....	.....	.....	0003
164630 Call Options - S&P 500 - USD	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	(126,617)	69,210	.....	31,195	0	0	(126,617)	.....	.....	.....	0003
164635 Call Options - S&P 500 - USD	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	(230,567)	126,031		57,353	0	0	(230,567)				0003

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164637 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	ROYAL BANK OF CANADA	02/06/2023	02/06/2024		5,807,878	..4111.08000000		..311,302	 (201,280)	110,022		142,672	 0	 0	 (201,280)					0003
165138 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC	02/17/2023	02/20/2024	.....	2,333,029	..4079.09000000	.....	.....229,783	 (140,493)	89,291	.....	.....65,599	 0	 0	 (140,493)	.....	.....	.....	.....	0003
165232 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC	02/17/2023	02/20/2024	.....	5,444,362	..4079.09000000	.....	.....288,360	 (176,307)	112,053	.....	.....132,217	 0	 0	 (176,307)	.....	.....	.....	.....	0003
165244 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	THROUGH CBO	02/17/2023	02/20/2024	.....	4,486,999	..4079.09000000	.....	.....432,542	 (264,462)	168,080	.....	.....67,595	 0	 0	 (264,462)	.....	.....	.....	.....	0003
165246 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	THROUGH CBO	02/17/2023	02/20/2024	.....	2,039,545	..4079.09000000	.....	.....196,610	 (120,210)	76,400	.....	.....33,284	 0	 0	 (120,210)	.....	.....	.....	.....	0003
165267 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	THROUGH CBO	02/17/2023	02/20/2024	.....	4,486,999	..4079.09000000	.....	.....432,542	 (264,462)	168,080	.....	.....100,935	 0	 0	 (264,462)	.....	.....	.....	.....	0003
165274 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	THROUGH CBO	02/17/2023	02/20/2024	.....	1,631,636	..4079.09000000	.....	.....157,288	 (96,168)	61,120	.....	.....67,840	 0	 0	 (96,168)	.....	.....	.....	.....	0003
165840 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	THROUGH CBO	03/06/2023	03/06/2024	.....	2,833,894	..4048.42000000	.....	.....250,803	 (142,533)	108,270	.....	.....44,407	 0	 0	 (142,533)	.....	.....	.....	.....	0003
165851 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	THROUGH CBO	03/06/2023	03/06/2024	.....	5,262,946	..4048.42000000	.....	.....465,777	 (264,704)	201,073	.....	.....118,354	 0	 0	 (264,704)	.....	.....	.....	.....	0003
165884 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	N.A.	03/06/2023	03/06/2024	.....	2,459,063	..4048.42000000	.....	.....238,283	 (135,418)	102,865	.....	.....69,515	 0	 0	 (135,418)	.....	.....	.....	.....	0003
165911 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	N.A.	03/06/2023	03/06/2024	.....	2,241,827	..4048.42000000	.....	.....217,233	 (123,455)	93,778	.....	.....34,742	 0	 0	 (123,455)	.....	.....	.....	.....	0003
165929 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	N.A.	03/06/2023	03/06/2024	.....	1,668,186	..4048.42000000	.....	.....161,731	 (91,912)	69,818	.....	.....62,044	 0	 0	 (91,912)	.....	.....	.....	.....	0003
165936 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	ROYAL BANK OF CANADA	03/06/2023	03/06/2024	.....	5,556,253	..4048.42000000	.....	.....308,928	 (175,565)	133,362	.....	.....142,804	 0	 0	 (175,565)	.....	.....	.....	.....	0003
166409 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	THROUGH CBO	03/20/2023	03/20/2024	.....	790,314	..3951.57000000	.....	.....71,682	 (37,995)	33,687	.....	.....30,111	 0	 0	 (37,995)	.....	.....	.....	.....	0003
166413 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	THROUGH CBO	03/20/2023	03/20/2024	.....	790,314	..3951.57000000	.....	.....71,682	 (37,995)	33,687	.....	.....33,169	 0	 0	 (37,995)	.....	.....	.....	.....	0003
166436 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	ROYAL BANK OF CANADA	03/20/2023	03/20/2024	.....	6,187,318	..3951.57000000	.....	.....370,002	 (196,121)	173,881	.....	.....161,916	 0	 0	 (196,121)	.....	.....	.....	.....	0003
166448 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	THROUGH CBO	03/20/2023	03/20/2024	.....	5,137,041	..3951.57000000	.....	.....465,933	 (246,970)	218,963	.....	.....81,102	 0	 0	 (246,970)	.....	.....	.....	.....	0003
166462 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	THROUGH CBO	03/20/2023	03/20/2024		5,137,041	..3951.57000000		465,933	 (246,970)	218,963		121,747	 0	 0	 (246,970)					0003

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SCHEDULE DB - PART A - SECTION 1

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

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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)
166464 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	03/20/2023	03/20/2024	.....	2,370,942	..3951.57000000	.....	.....215,046	(113,986)	101,060		69,831	0	0	(113,986)				0003
167381 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON ROMUISFPUBM8MPRO8K5P83	04/06/2023	04/05/2024	.....	6,826,886	..4105.02000000	.....	.....643,502	(312,055)	331,448		98,081	0	0	(312,055)				0003
167434 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON ROMUISFPUBM8MPRO8K5P83	04/06/2023	04/05/2024	.....	7,207,926	..4105.02000000	.....	.....392,544	(190,357)	202,187		158,807	0	0	(190,357)				0003
167439 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	04/06/2023	04/05/2024	.....	1,231,506	..4105.02000000	.....	.....112,929	(54,763)	58,166		45,188	0	0	(54,763)				0003
167449 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	04/06/2023	04/05/2024	.....	7,799,538	..4105.02000000	.....	.....715,217	(346,831)	368,386		166,588	0	0	(346,831)				0003
167452 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	04/06/2023	04/05/2024	.....	2,052,510	..4105.02000000	.....	.....188,215	(91,271)	96,944		55,209	0	0	(91,271)				0003
168023 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	04/20/2023	04/19/2024	.....	5,781,706	..4129.79000000	.....	.....526,708	(235,215)	291,493		80,796	0	0	(235,215)				0003
168038 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	04/20/2023	04/19/2024	.....	6,607,664	..4129.79000000	.....	.....601,952	(268,817)	333,135		152,739	0	0	(268,817)				0003
168042 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	04/20/2023	04/19/2024	.....	1,238,937	..4129.79000000	.....	.....112,866	(50,403)	62,463		35,256	0	0	(50,403)				0003
168055 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	04/20/2023	04/19/2024	.....	1,238,937	..4129.79000000	.....	.....112,866	(50,403)	62,463		38,532	0	0	(50,403)				0003
168063 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	04/20/2023	04/19/2024	.....	1,238,937	..4129.79000000	.....	.....112,866	(50,403)	62,463		44,665	0	0	(50,403)				0003
168127 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON ROMUISFPUBM8MPRO8K5P83	04/20/2023	04/19/2024	.....	6,928,357	..4129.79000000	.....	.....369,074	(164,819)	204,254		153,776	0	0	(164,819)				0003
170971 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON ROMUISFPUBM8MPRO8K5P83	05/05/2023	05/06/2024	.....	7,821,232	..4136.25000000	.....	.....423,285	(170,698)	252,587		175,101	0	0	(170,698)				0003
171022 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	05/05/2023	05/06/2024	.....	1,240,875	..4136.25000000	.....	.....113,169	(45,638)	67,531		44,118	0	0	(45,638)				0003
171120 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPF6GFNF3BB653	05/05/2023	05/06/2024	.....	5,454,724	..4136.25000000	.....	.....514,317	(207,408)	306,908		76,283	0	0	(207,408)				0003
171126 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPF6GFNF3BB653	05/05/2023	05/06/2024		7,286,852	..4136.25000000		687,065	(277,073)	409,992		151,695	0	0	(277,073)				0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
	Description 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)	
171137 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGNF3BB653	.05/05/2023	.05/06/2024	.....	1,496,793	..4136.25000000	.....	.....141,130	(56,913)	84,217	.....	.....41,051	0	0	(56,913)	.....	.....	.....	0003
171145 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGNF3BB653	.05/05/2023	.05/06/2024	.....	1,040,440	..4136.25000000	.....	.....98,101	(39,561)	58,540	.....	.....34,048	0	0	(39,561)	.....	.....	.....	0003
171639 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	.05/19/2023	.05/20/2024	.....	4,826,825	..4191.98000000	.....	.....441,703	(161,276)	280,427	.....	.....64,631	0	0	(161,276)	.....	.....	.....	0003
171657 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	.05/19/2023	.05/20/2024	.....	6,095,945	..4191.98000000	.....	.....557,953	(203,721)	354,232	.....	.....131,022	0	0	(203,721)	.....	.....	.....	0003
171669 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	.05/19/2023	.05/20/2024	.....	1,486,023	..4191.98000000	.....	.....136,227	(49,740)	86,487	.....	.....41,793	0	0	(49,740)	.....	.....	.....	0003
171681 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	.05/19/2023	.05/20/2024	.....	2,356,667	..4191.98000000	.....	.....216,011	(78,870)	137,140	.....	.....83,979	0	0	(78,870)	.....	.....	.....	0003
171732 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	ROYAL BANK OF CANADA	ES71P3U3RHIGC71XB11	.05/19/2023	.05/20/2024	.....	6,595,253	..4191.98000000	.....	.....338,336	(123,534)	214,802	.....	.....135,631	0	0	(123,534)	.....	.....	.....	0003
172294 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGNF3BB653	.06/06/2023	.06/06/2024	.....	6,714,527	..4283.85000000	.....	.....595,614	(188,774)	406,840	.....	.....126,008	0	0	(188,774)	.....	.....	.....	0003
172332 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGNF3BB653	.06/06/2023	.06/06/2024	.....	1,535,475	..4283.85000000	.....	.....136,205	(43,169)	93,036	.....	.....36,318	0	0	(43,169)	.....	.....	.....	0003
172356 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	ROYAL BANK OF CANADA	ES71P3U3RHIGC71XB11	.06/06/2023	.06/06/2024	.....	2,382,324	..4283.85000000	.....	.....211,789	(67,124)	144,664	.....	.....77,535	0	0	(67,124)	.....	.....	.....	0003
172366 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	.06/06/2023	.06/06/2024	.....	5,569,005	..4283.85000000	.....	.....478,374	(151,616)	326,758	.....	.....69,518	0	0	(151,616)	.....	.....	.....	0003
172394 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	ROYAL BANK OF CANADA	ES71P3U3RHIGC71XB11	.06/06/2023	.06/06/2024	.....	8,625,632	..4283.85000000	.....	.....417,481	(132,316)	285,164	.....	.....144,381	0	0	(132,316)	.....	.....	.....	0003
172396 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	.06/06/2023	.06/06/2024	.....	1,285,155	..4283.85000000	.....	.....110,394	(34,988)	75,406	.....	.....34,261	0	0	(34,988)	.....	.....	.....	0003
172824 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	.06/20/2023	.06/20/2024	.....	9,040,171	..4388.71000000	.....	.....805,510	(224,486)	581,024	.....	.....170,023	0	0	(224,486)	.....	.....	.....	0003
172850 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	.06/20/2023	.06/20/2024	.....	1,466,590	..4388.71000000	.....	.....130,847	(36,466)	94,382	.....	.....40,515	0	0	(36,466)	.....	.....	.....	0003
172866 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	WELLS FARGO BANK, N.A.	KB1H1DSPRFMVCMCFXT09	.06/20/2023	.06/20/2024	.....	7,135,882	..4388.71000000	.....	.....348,231	(97,048)	251,183	.....	.....87,798	0	0	(97,048)	.....	.....	.....	0003
172872 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	.06/20/2023	.06/20/2024	.....	1,316,613	..4388.71000000	.....	.....113,229	(31,556)	81,673	.....	.....30,001	0	0	(31,556)	.....	.....	.....	0003
172901 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	.06/20/2023	.06/20/2024	.....	4,827,581	..4388.71000000	.....	.....415,173	(115,704)	299,469	.....	.....54,325	0	0	(115,704)	.....	.....	.....	0003
173446 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON	ROMUJISFPUBMPRO8K5P83	.07/06/2023	.07/05/2024	.....	5,876,180	..4411.59000000	.....	.....524,743	(123,638)	401,105	.....	.....105,966	0	0	(123,638)	.....	.....	.....	0003
173471 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON	ROMUJISFPUBMPRO8K5P83	.07/06/2023	.07/05/2024	.....	1,020,833	..4411.59000000	.....	.....91,140	(21,474)	69,666	.....	.....23,199	0	0	(21,474)	.....	.....	.....	0003
173504 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	ROYAL BANK OF CANADA	ES71P3U3RHIGC71XB11	.07/06/2023	.07/05/2024	.....	1,438,161	..4411.59000000	.....	.....126,558	(29,819)	96,739	.....	.....41,247	0	0	(29,819)	.....	.....	.....	0003
173550 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON	ROMUJISFPUBMPRO8K5P83	.07/06/2023	.07/05/2024		2,057,873	..4411.59000000		183,768	(43,299)	140,469		23,131	0	0	(43,299)				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)	
173560 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON ROMUJISFPUBM8MPRO8K5P83	.07/06/2023	.07/05/2024	.....	4,437,798	..4411.59000000	.....	..396,295	(93,374)	..302,922	.....	..50,119	0	0	(93,374)	.....	.....	.....	0003	.....
173570 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	.07/06/2023	.07/05/2024	.....	7,070,798	..4411.59000000	.....	..340,105	(80,134)	..259,971	.....	..80,710	0	0	(80,134)	.....	.....	.....	0003	.....
174098 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON ROMUJISFPUBM8MPRO8K5P83	.07/20/2023	.07/19/2024	.....	6,098,891	..4534.87000000	.....	..526,273	(103,813)	..422,461	.....	..58,458	0	0	(103,813)	.....	.....	.....	0003	.....
174103 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON ROMUJISFPUBM8MPRO8K5P83	.07/20/2023	.07/19/2024	.....	4,396,210	..4534.87000000	.....	..379,349	(74,830)	..304,518	.....	..47,482	0	0	(74,830)	.....	.....	.....	0003	.....
174131 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.07/20/2023	.07/19/2024	.....	1,597,292	..4534.87000000	.....	..137,114	(27,047)	..110,067	.....	..29,789	0	0	(27,047)	.....	.....	.....	0003	.....
174145 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC WELLS FARGO BANK, N.A. G5GSEF7VJP5170UK5573	.07/20/2023	.07/19/2024	.....	2,559,847	..4534.87000000	.....	..219,744	(43,347)	..176,397	.....	..60,565	0	0	(43,347)	.....	.....	.....	0003	.....
174175 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO KB1H1DSPRFMVMCFXT09	.07/20/2023	.07/19/2024	.....	6,512,141	..4534.87000000	.....	..307,373	(60,633)	..246,741	.....	..41,208	0	0	(60,633)	.....	.....	.....	0003	.....
174192 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.07/20/2023	.07/19/2024	.....	2,267,435	..4534.87000000	.....	..186,385	(36,766)	..149,619	.....	..38,005	0	0	(36,766)	.....	.....	.....	0003	.....
174702 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.08/04/2023	.08/06/2024	.....	5,821,439	..4478.03000000	.....	..496,574	(76,915)	..419,659	.....	..95,264	0	0	(76,915)	.....	.....	.....	0003	.....
174722 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.08/04/2023	.08/06/2024	.....	895,606	..4478.03000000	.....	..76,396	(11,833)	..64,563	.....	..18,470	0	0	(11,833)	.....	.....	.....	0003	.....
174748 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.08/04/2023	.08/06/2024	.....	1,343,409	..4478.03000000	.....	..114,594	(17,750)	..96,844	.....	..31,849	0	0	(17,750)	.....	.....	.....	0003	.....
174751 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.08/04/2023	.08/06/2024	.....	1,343,409	..4478.03000000	.....	..114,594	(17,750)	..96,844	.....	..37,297	0	0	(17,750)	.....	.....	.....	0003	.....
174797 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON ROMUJISFPUBM8MPRO8K5P83	.08/04/2023	.08/06/2024	.....	6,510,753	..4478.03000000	.....	..583,884	(90,439)	..493,446	.....	..68,132	0	0	(90,439)	.....	.....	.....	0003	.....
174821 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO G5GSEF7VJP5170UK5573	.08/04/2023	.08/06/2024	.....	5,899,916	..4478.03000000	.....	..270,660	(41,923)	..228,737	.....	..55,782	0	0	(41,923)	.....	.....	.....	0003	.....
175369 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.08/18/2023	.08/20/2024	.....	4,369,710	..4369.71000000	.....	..396,330	(46,310)	..350,020	.....	..88,056	0	0	(46,310)	.....	.....	.....	0003	.....
175381 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.08/18/2023	.08/20/2024	.....	2,184,855	..4369.71000000	.....	..198,165	(23,155)	..175,010	.....	..59,054	0	0	(23,155)	.....	.....	.....	0003	.....
175390 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO G5GSEF7VJP5170UK5573	.08/18/2023	.08/20/2024	.....	5,747,693	..4369.71000000	.....	..286,476	(33,474)	..253,002	.....	..79,006	0	0	(33,474)	.....	.....	.....	0003	.....
175429 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.08/18/2023	.08/20/2024		4,806,681	..4369.71000000		..435,963	(50,941)	..385,022		..56,480	0	0	(50,941)				0003	

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
175436 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	08/18/2023	08/20/2024		1,310,913	4369.71000000		118,899	(13,893)	105,006		16,434	0	0	(13,893)				0003	
175983 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	09/06/2023	09/06/2024		5,358,576	4465.48000000		474,228	(31,097)	443,131		57,371	0	0	(31,097)				0003	
175995 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	09/06/2023	09/06/2024		5,358,576	4465.48000000		474,228	(31,097)	443,131		89,146	0	0	(31,097)				0003	
176004 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	09/06/2023	09/06/2024		893,096	4465.48000000		79,038	(5,183)	73,855		17,912	0	0	(5,183)				0003	
176033 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	09/06/2023	09/06/2024		3,572,384	4465.48000000		316,152	(20,731)	295,421		94,322	0	0	(20,731)				0003	
176060 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBUI1	09/06/2023	09/06/2024		5,690,136	4465.48000000		276,541	(18,134)	258,407		63,085	0	0	(18,134)				0003	
176741 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	09/20/2023	09/20/2024		5,722,860	4402.20000000		487,591	(13,322)	474,269		65,376	0	0	(13,322)				0003	
176751 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	09/20/2023	09/20/2024		7,043,520	4402.20000000		600,112	(16,397)	583,716		133,895	0	0	(16,397)				0003	
176763 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	09/20/2023	09/20/2024		1,760,880	4402.20000000		150,028	(4,099)	145,929		43,362	0	0	(4,099)				0003	
176828 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBUI1	09/20/2023	09/20/2024		5,310,818	4402.20000000		254,388	(6,951)	247,438		67,790	0	0	(6,951)				0003	
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										12,903,059	31,655,340	(22,066,779)	20,725,716	XXX	11,643,252	0	0	(22,066,779)	0	0	XXX	XXX	
0219999999. Subtotal - Purchased Options - Hedging Other										12,903,059	31,655,340	(22,066,779)	20,725,716	XXX	11,643,252	0	0	(22,066,779)	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	0	XXX	XXX	
0439999999. Total Purchased Options - Call Options and Warrants										12,903,059	31,655,340	(22,066,779)	20,725,716	XXX	11,643,252	0	0	(22,066,779)	0	0	XXX	XXX	
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
0499999999. Total Purchased Options										12,903,059	31,655,340	(22,066,779)	20,725,716	XXX	11,643,252	0	0	(22,066,779)	0	0	XXX	XXX	
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
157990 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUH3JPFQFNF3BB653	10/06/2022	10/06/2023		1,801,326	3821.65711200	(182,029)		135,649	(3,491)		0	0	0	135,649				0003	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
158001 Call Options – S&P 500 – USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPF6FNF3BB653	10/06/2022	10/06/2023	6,964,695	..3857.97895600	(662,024)	.....	.....493,344	(12,696)	.....	.....0	0	0	493,344	.....	.....	.....	0003
158004 Call Options – S&P 500 – USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON	ROMUIWSPU8MIPRO8K5P83	10/06/2022	10/06/2023	1,273,230	..3883.44169200	(113,855)	.....	.....84,846	(2,184)	.....	.....0	0	0	84,846	.....	.....	.....	0003
158014 Call Options – S&P 500 – USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON	ROMUIWSPU8MIPRO8K5P83	10/06/2022	10/06/2023	1,465,203	..3895.42415600	(128,253)	.....	.....95,575	(2,460)	.....	.....0	0	0	95,575	.....	.....	.....	0003
158028 Call Options – S&P 500 – USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPF6FNF3BB653	10/06/2022	10/06/2023	1,241,276	..3907.78107200	(108,159)	.....	.....80,601	(2,074)	.....	.....0	0	0	80,601	.....	.....	.....	0003
158104 Call Options – S&P 500 – USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	10/06/2022	10/06/2023	1,966,809	..3933.61826000	(105,280)	.....	.....78,455	(2,019)	.....	.....0	0	0	78,455	.....	.....	.....	0003
158108 Call Options – S&P 500 – USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	10/06/2022	10/06/2023	6,680,821	..3864.71909200	(328,619)	.....	.....244,889	(6,302)	.....	.....0	0	0	244,889	.....	.....	.....	0003
158152 Call Options – S&P 500 – USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BANK OF AMERICA, N.A.	B4TYDEB6GKMZ0031MB27	10/06/2022	10/06/2023	1,797,623	..3819.41040000	(266,154)	.....	.....198,339	(5,104)	.....	.....0	0	0	198,339	.....	.....	.....	0003
158727 Call Options – S&P 500 – USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON	ROMUIWSPU8MIPRO8K5P83	10/20/2022	10/20/2023	6,091,250	..3776.85313400	(325,462)	.....	.....242,536	(18,725)	.....	.....0	0	0	242,536	.....	.....	.....	0003
158750 Call Options – S&P 500 – USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	10/20/2022	10/20/2023	3,364,526	..3738.36244400	(348,525)	.....	.....259,723	(20,052)	.....	.....0	0	0	259,723	.....	.....	.....	0003
158772 Call Options – S&P 500 – USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	10/20/2022	10/20/2023	6,016,571	..3760.35712400	(600,896)	.....	.....447,791	(34,572)	.....	.....0	0	0	447,791	.....	.....	.....	0003
158775 Call Options – S&P 500 – USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	10/20/2022	10/20/2023	3,797,382	..3797.38150200	(356,240)	.....	.....265,472	(20,496)	.....	.....0	0	0	265,472	.....	.....	.....	0003
158791 Call Options – S&P 500 – USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	10/20/2022	10/20/2023	1,527,750	..3819.37618200	(138,024)	.....	.....102,856	(7,941)	.....	.....0	0	0	102,856	.....	.....	.....	0003
158820 Call Options – S&P 500 – USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	10/20/2022	10/20/2023	1,540,361	..3850.90189000	(131,688)	.....	.....98,135	(7,577)	.....	.....0	0	0	98,135	.....	.....	.....	0003
159726 Call Options – S&P 500 – USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	11/04/2022	11/06/2023	3,826,498	..3902.89630500	(355,103)	.....	.....263,183	(36,768)	.....	.....0	0	0	263,183	.....	.....	.....	0003
159743 Call Options – S&P 500 – USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	11/04/2022	11/06/2023	1,572,400	..3916.09323000	(142,687)	.....	.....105,752	(14,774)	.....	.....0	0	0	105,752	.....	.....	.....	0003
159758 Call Options – S&P 500 – USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	11/04/2022	11/06/2023	1,229,904	..3938.71653000	(107,354)	.....	.....79,565	(11,116)	.....	.....0	0	0	79,565	.....	.....	.....	0003
159770 Call Options – S&P 500 – USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	11/04/2022	11/06/2023	1,814,098	..3957.56928000	(153,250)	.....	.....113,581	(15,868)	.....	.....0	0	0	113,581	.....	.....	.....	0003
159848 Call Options – S&P 500 – USD	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	..3845.58394500	(383,130)	.....	.....283,955	(39,670)	.....	.....0	0	0	283,955	.....	.....	.....	0003
159864 Call Options – S&P 500 – USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	11/04/2022	11/06/2023	385,049	..3850.48566000	(38,041)		28,194	(3,939)		0	0	0	28,194				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)
159906 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	11/04/2022	11/06/2023	5,588,791	..3882.91239000	(536,365)	.....	.....397,524	(55,536)	.....	.....0	0	0	397,524	.....	.....	.....	0003
159908 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGOFU57RNE97	11/04/2022	11/06/2023	7,530,497	..3888.56821500	0	.....	.....	.....0	.....	.....0	0	0	.....	.....	.....	.....	0003
160906 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A.	E570DZIWZ7FF32TWEFA76	11/18/2022	11/20/2023	3,499,247	..4044.25026600	(339,703)	.....	.....251,769	(48,132)	.....	.....0	0	0	251,769	.....	.....	.....	0003
160907 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	11/18/2022	11/20/2023	3,275,688	..4094.61008400	(287,824)	.....	.....213,319	(40,782)	.....	.....0	0	0	213,319	.....	.....	.....	0003
160928 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A.	E570DZIWZ7FF32TWEFA76	11/18/2022	11/20/2023	5,262,689	..4061.30122800	(496,316)	.....	.....367,842	(70,323)	.....	.....0	0	0	367,842	.....	.....	.....	0003
160933 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A.	E570DZIWZ7FF32TWEFA76	11/18/2022	11/20/2023	1,489,245	..4128.31547400	(124,894)	.....	.....92,564	(17,696)	.....	.....0	0	0	92,564	.....	.....	.....	0003
160960 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	11/18/2022	11/20/2023	1,247,417	..4158.05552400	(97,737)	.....	.....72,437	(13,848)	.....	.....0	0	0	72,437	.....	.....	.....	0003
160979 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	11/18/2022	11/20/2023	840,018	..4200.08812800	(60,828)	.....	.....45,082	(8,619)	.....	.....0	0	0	45,082	.....	.....	.....	0003
160990 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	11/18/2022	11/20/2023	5,604,016	..4085.09326800	(243,366)	.....	.....180,369	(34,482)	.....	.....0	0	0	180,369	.....	.....	.....	0003
161882 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A.	E570DZIWZ7FF32TWEFA76	12/06/2022	12/06/2023	5,454,202	..4018.50869600	(521,674)	.....	.....388,755	(97,189)	.....	.....0	0	0	388,755	.....	.....	.....	0003
161885 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	12/06/2022	12/06/2023	1,610,714	..4026.78534200	(148,176)	.....	.....110,422	(27,605)	.....	.....0	0	0	110,422	.....	.....	.....	0003
161896 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A.	E570DZIWZ7FF32TWEFA76	12/06/2022	12/06/2023	1,211,488	..4087.87487200	(102,228)	.....	.....76,181	(19,045)	.....	.....0	0	0	76,181	.....	.....	.....	0003
161900 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	12/06/2022	12/06/2023	6,090,429	..4060.28605200	(527,115)	.....	.....392,809	(98,202)	.....	.....0	0	0	392,809	.....	.....	.....	0003
161948 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	12/06/2022	12/06/2023	6,896,456	..4056.74000000	(268,005)	.....	.....199,719	(49,930)	.....	.....0	0	0	199,719	.....	.....	.....	0003
161956 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A.	E570DZIWZ7FF32TWEFA76	12/06/2022	12/06/2023	1,510,680	..4128.86397600	(118,133)	.....	.....88,034	(22,008)	.....	.....0	0	0	88,034	.....	.....	.....	0003
161960 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A.	E570DZIWZ7FF32TWEFA76	12/06/2022	12/06/2023	1,571,174	..4156.45279600	(116,834)	.....	.....87,065	(21,766)	.....	.....0	0	0	87,065	.....	.....	.....	0003
162531 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	ROYAL BANK OF CANADA	ES71P3U3RH1GC71XBUI1	12/20/2022	12/20/2023	6,133,649	..3932.82914200	(287,282)	.....	.....214,084	(64,540)	.....	.....0	0	0	214,084	.....	.....	.....	0003
162584 Call Options - S&P 500 - USD	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	..3896.52375200	(480,415)	.....	.....358,008	(107,929)	.....	.....0	0	0	358,008	.....	.....	.....	0003
162596 Call Options - S&P 500 - USD	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	..3904.54915400	(182,500)		136,000	(41,000)		0	0	0	136,000				0003

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SCHEDULE DB - PART A - SECTION 1

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

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	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)	
162598 Call Options - S&P 500 - USD	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	3936.65076200	(520,845)		388,137	(117,012)		0	0	0	388,137				0003	
162623 Call Options - S&P 500 - USD	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	3961.87345400	(100,065)		74,569	(22,480)		0	0	0	74,569				0003	
162655 Call Options - S&P 500 - USD	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	4016.52262000	(91,419)		68,126	(20,538)		0	0	0	68,126				0003	
163189 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A.	E570DZIWZ7FF32WIEFA76	01/06/2023	01/05/2024	3,522,550	3973.37110000		(320,473)	235,072	(85,401)		0	0	0	235,072				0003	
163205 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A.	E570DZIWZ7FF32WIEFA76	01/06/2023	01/05/2024	6,961,516	4010.37436800		(591,662)	433,994	(157,668)		0	0	0	433,994				0003	
163208 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A.	E570DZIWZ7FF32WIEFA76	01/06/2023	01/05/2024	1,983,276	4040.36648400		(159,278)	116,833	(42,445)		0	0	0	116,833				0003	
163300 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A.	E570DZIWZ7FF32WIEFA76	01/06/2023	01/05/2024	1,595,406	4072.69564800		(120,244)	88,201	(32,043)		0	0	0	88,201				0003	
163346 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	ROYAL BANK OF CANADA	ES71P3U3RH1GC71XBU11	01/06/2023	01/05/2024	6,379,825	4006.86879600		(271,640)	199,253	(72,388)		0	0	0	199,253				0003	
163373 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A.	E570DZIWZ7FF32WIEFA76	01/06/2023	01/05/2024	2,717,849	3972.98160000		(247,287)	181,389	(65,898)		0	0	0	181,389				0003	
163824 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON	ROMUWSPU8M8PRO8K5P83	01/20/2023	01/19/2024	1,630,978	4057.62385400		(135,760)	94,361	(41,399)		0	0	0	94,361				0003	
163844 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON	ROMUWSPU8M8PRO8K5P83	01/20/2023	01/19/2024	5,540,817	4095.36364900		(427,238)	296,954	(130,284)		0	0	0	296,954				0003	
163855 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON	ROMUWSPU8M8PRO8K5P83	01/20/2023	01/19/2024	1,022,952	4132.70618300		(72,904)	50,672	(22,232)		0	0	0	50,672				0003	
163903 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CITIBANK N.A.	E570DZIWZ7FF32WIEFA76	01/20/2023	01/19/2024	1,646,590	4182.76106900		(102,933)	71,544	(31,389)		0	0	0	71,544				0003	
163938 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	ROYAL BANK OF CANADA	ES71P3U3RH1GC71XBU11	01/20/2023	01/19/2024	5,881,658	4092.58282200		(215,238)	149,602	(65,636)		0	0	0	149,602				0003	
163963 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON	ROMUWSPU8M8PRO8K5P83	01/20/2023	01/19/2024	4,601,870	4050.87041700		(388,205)	269,824	(118,381)		0	0	0	269,824				0003	
164493 Call Options - S&P 500 - USD	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)	316,500	(173,002)		0	0	0	316,500				0003	
164508 Call Options - S&P 500 - USD	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)	114,871	(62,790)		0	0	0	114,871				0003	
164561 Call Options - S&P 500 - USD	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)	47,977	(26,224)		0	0	0	47,977				0003	
164580 Call Options - S&P 500 - USD	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)	42,069	(22,995)		0	0	0	42,069				0003	
164632 Call Options - S&P 500 - USD	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)	109,730	(59,980)		0	0	0	109,730				0003	
164636 Call Options - S&P 500 - USD	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)	199,574	(109,089)		0	0	0	199,574				0003	
164638 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	ROYAL BANK OF CANADA	ES71P3U3RH1GC71XBU11	02/06/2023	02/06/2024	5,971,660	4227.01245600		(214,891)	138,944	(75,948)		0	0	0	138,944				0003	
165140 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	02/17/2023	02/20/2024	2,421,684	4234.09542000		(176,007)	107,613	(68,394)		0	0	0	107,613				0003	
165234 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	02/17/2023	02/20/2024	5,594,627	4191.67288400		(201,304)	123,080	(78,224)		0	0	0	123,080				0003	

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165245 Call Options – S&P 500 – USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	02/17/2023	02/20/2024	4,574,944	4159.04000000		(377,751)	230,962	(146,789)		0	0	0	230,962				0003	
165247 Call Options – S&P 500 – USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	02/17/2023	02/20/2024	2,082,987	4165.97461700		(169,625)	103,711	(65,914)		0	0	0	103,711				0003	
165269 Call Options – S&P 500 – USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	02/17/2023	02/20/2024	4,620,712	4200.64688200		(350,471)	214,283	(136,188)		0	0	0	214,283				0003	
165275 Call Options – S&P 500 – USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	02/17/2023	02/20/2024	1,726,108	4315.26931100		(101,600)	62,120	(39,480)		0	0	0	62,120				0003	
165842 Call Options – S&P 500 – USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	03/06/2023	03/06/2024	2,891,422	4130.60292600		(214,900)	122,129	(92,771)		0	0	0	122,129				0003	
165852 Call Options – S&P 500 – USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	03/06/2023	03/06/2024	5,418,203	4167.84839000		(370,149)	210,358	(159,791)		0	0	0	210,358				0003	
165888 Call Options – S&P 500 – USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCJFX09	03/06/2023	03/06/2024	2,550,786	4199.42606600		(182,462)	103,695	(78,768)		0	0	0	103,695				0003	
165914 Call Options – S&P 500 – USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCJFX09	03/06/2023	03/06/2024	2,286,664	4129.38840000		(189,210)	107,529	(81,681)		0	0	0	107,529				0003	
165933 Call Options – S&P 500 – USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCJFX09	03/06/2023	03/06/2024	1,751,595	4250.84100000		(111,935)	63,613	(48,322)		0	0	0	63,613				0003	
165939 Call Options – S&P 500 – USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	ROYAL BANK OF CANADA	ES71P3U3RH1GC71XBU11	03/06/2023	03/06/2024	5,713,495	4162.99028600		(217,805)	123,780	(94,025)		0	0	0	123,780				0003	
166410 Call Options – S&P 500 – USD	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)	25,935	(22,993)		0	0	0	25,935				0003	
166414 Call Options – S&P 500 – USD	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)	24,712	(21,910)		0	0	0	24,712				0003	
166437 Call Options – S&P 500 – USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	ROYAL BANK OF CANADA	ES71P3U3RH1GC71XBU11	03/20/2023	03/20/2024	6,359,326	4061.42364600		(269,148)	142,663	(126,485)		0	0	0	142,663				0003	
166449 Call Options – S&P 500 – USD	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)	214,294	(189,993)		0	0	0	214,294				0003	
166463 Call Options – S&P 500 – USD	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)	198,039	(175,581)		0	0	0	198,039				0003	
166465 Call Options – S&P 500 – USD	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)	85,948	(76,202)		0	0	0	85,948				0003	
167384 Call Options – S&P 500 – USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON	ROMUWSPU8MIPR08K5P83	04/06/2023	04/05/2024	6,960,693	4185.47839200		(559,463)	271,301	(288,162)		0	0	0	271,301				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)
167438 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	ROMUWSPUBMPRO8K5P83	.04/06/2023	.04/05/2024	7,393,891	..4210.92951600	.....	.....(286,155)	138,765	(147,389)	.....	.....0	0	0	138,765	.....	.....	.....	0003
167440 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	9R7GPTS07KV3UQJZ0078	.04/06/2023	.04/05/2024	1,296,406	..4321.35455400	.....	.....(74,175)	35,970	(38,205)	.....	.....0	0	0	35,970	.....	.....	.....	0003
167451 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	9R7GPTS07KV3UQJZ0078	.04/06/2023	.04/05/2024	8,029,624	..4226.11809000	.....	.....(573,116)	277,922	(295,194)	.....	.....0	0	0	277,922	.....	.....	.....	0003
167457 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	9R7GPTS07KV3UQJZ0078	.04/06/2023	.04/05/2024	2,129,890	..4259.77925400	.....	.....(140,945)	68,349	(72,596)	.....	.....0	0	0	68,349	.....	.....	.....	0003
168025 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	9R7GPTS07KV3UQJZ0078	.04/20/2023	.04/19/2024	5,894,449	..4210.32090500	.....	.....(454,258)	202,860	(251,398)	.....	.....0	0	0	202,860	.....	.....	.....	0003
168039 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	9R7GPTS07KV3UQJZ0078	.04/20/2023	.04/19/2024	6,825,056	..4265.66009100	.....	.....(465,040)	207,675	(257,365)	.....	.....0	0	0	207,675	.....	.....	.....	0003
168043 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	9R7GPTS07KV3UQJZ0078	.04/20/2023	.04/19/2024	1,289,733	..4299.11139000	.....	.....(81,237)	36,278	(44,959)	.....	.....0	0	0	36,278	.....	.....	.....	0003
168057 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	THROUGH CBO X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	9R7GPTS07KV3UQJZ0078	.04/20/2023	.04/19/2024	1,294,813	..4316.04352900	.....	.....(78,300)	34,967	(43,333)	.....	.....0	0	0	34,967	.....	.....	.....	0003
168064 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	THROUGH CBO BNP PARIBAS LONDON	9R7GPTS07KV3UQJZ0078	.04/20/2023	.04/19/2024	1,304,601	..4348.66887000	.....	.....(72,723)	32,476	(40,247)	.....	.....0	0	0	32,476	.....	.....	.....	0003
168128 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	ROMUWSPUBMPRO8K5P83	.04/20/2023	.04/19/2024	7,114,037	..4240.46837200	.....	.....(256,834)	114,696	(142,138)	.....	.....0	0	0	114,696	.....	.....	.....	0003
170972 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED	ROMUWSPUBMPRO8K5P83	.05/05/2023	.05/06/2024	8,039,444	..4251.65137500	.....	.....(293,531)	118,372	(175,159)	.....	.....0	0	0	118,372	.....	.....	.....	0003
171023 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	THROUGH CBO MORGAN STANLEY & CO. INTERNATIONAL	9R7GPTS07KV3UQJZ0078	.05/05/2023	.05/06/2024	1,306,269	..4354.23037500	.....	.....(73,572)	29,669	(43,903)	.....	.....0	0	0	29,669	.....	.....	.....	0003
171121 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	PLC MORGAN STANLEY & CO. INTERNATIONAL	4PQUHN3JPFGFNF3BB653	.05/05/2023	.05/06/2024	5,561,637	..4217.32050000	.....	.....(446,678)	180,132	(266,546)	.....	.....0	0	0	180,132	.....	.....	.....	0003
171127 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	PLC MORGAN STANLEY & CO. INTERNATIONAL	4PQUHN3JPFGFNF3BB653	.05/05/2023	.05/06/2024	7,502,543	..4258.68300000	.....	.....(552,258)	222,709	(329,549)	.....	.....0	0	0	222,709	.....	.....	.....	0003
171138 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	PLC MORGAN STANLEY & CO. INTERNATIONAL	4PQUHN3JPFGFNF3BB653	.05/05/2023	.05/06/2024	1,556,066	..4300.04550000	.....	.....(104,608)	42,185	(62,423)	.....	.....0	0	0	42,185	.....	.....	.....	0003
171146 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	PLC MORGAN STANLEY & CO. INTERNATIONAL	4PQUHN3JPFGFNF3BB653	.05/05/2023	.05/06/2024	1,090,277	..4334.37637500	.....	.....(67,720)	27,310	(40,411)	.....	.....0	0	0	27,310	.....	.....	.....	0003
171640 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573		.05/19/2023	.05/20/2024	4,921,913	..4274.56200600		(380,209)	138,823	(241,386)		0	0	0	138,823				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)
171659 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	.05/19/2023	.05/20/2024	6,292,844	..4327.38095400	.....	(433,473)	158,271	(275,202)		0	0	0	158,271				0003
171671 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	.05/19/2023	.05/20/2024	1,550,071	..4372.65433800	.....	(96,119)	35,095	(61,024)		0	0	0	35,095				0003
171682 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	.05/19/2023	.05/20/2024	2,488,641	..4426.73088000	.....	(135,272)	49,391	(85,881)		0	0	0	49,391				0003
171733 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	ROYAL BANK OF CANADA	ES71P3U3RHIGC71XBU11	.05/19/2023	.05/20/2024	6,780,580	..4309.77463800	.....	(225,558)	82,356	(143,201)		0	0	0	82,356				0003
172297 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	.06/06/2023	.06/06/2024	6,917,977	..4413.65065500	.....	(464,681)	147,276	(317,405)		0	0	0	147,276				0003
172333 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	.06/06/2023	.06/06/2024	1,595,205	..4450.49176500	.....	(98,125)	31,100	(67,025)		0	0	0	31,100				0003
172358 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	ROYAL BANK OF CANADA	ES71P3U3RHIGC71XBU11	.06/06/2023	.06/06/2024	2,514,305	..4521.17529000	.....	(130,075)	41,226	(88,849)		0	0	0	41,226				0003
172367 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	.06/06/2023	.06/06/2024	5,678,714	..4368.24184500	.....	(406,367)	128,794	(277,573)		0	0	0	128,794				0003
172395 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	ROYAL BANK OF CANADA	ES71P3U3RHIGC71XBU11	.06/06/2023	.06/06/2024	8,863,699	..4402.08426000	.....	(270,845)	85,842	(185,003)		0	0	0	85,842				0003
172397 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	.06/06/2023	.06/06/2024	1,342,216	..4474.05294000	.....	(74,334)	23,559	(50,775)		0	0	0	23,559				0003
172826 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	.06/20/2023	.06/20/2024	9,350,249	..4539.24275300	.....	(606,355)	168,984	(437,371)		0	0	0	168,984				0003
172852 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	.06/20/2023	.06/20/2024	1,544,613	..4622.18937200	.....	(82,200)	22,908	(59,292)		0	0	0	22,908				0003
172867 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	WELLS FARGO BANK, N.A.	KB1H1DSPRFMVMCFXT09	.06/20/2023	.06/20/2024	7,334,260	..4510.71613800	.....	(226,207)	63,041	(163,166)		0	0	0	63,041				0003
172875 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	.06/20/2023	.06/20/2024	1,372,174	..4573.91356200	.....	(77,877)	21,703	(56,174)		0	0	0	21,703				0003
172905 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	.06/20/2023	.06/20/2024	4,922,684	..4475.16758700	.....	(352,462)	98,227	(254,235)		0	0	0	98,227				0003
173448 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON	ROMUIWSPUBM8PRO8K5P83	.07/06/2023	.07/05/2024	6,071,263	..4558.05000000	.....	(397,641)	93,691	(303,950)		0	0	0	93,691				0003
173475 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON	ROMUIWSPUBM8PRO8K5P83	.07/06/2023	.07/05/2024	1,064,729	..4601.29000000	.....	(62,996)	14,843	(48,153)		0	0	0	14,843				0003
173506 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	ROYAL BANK OF CANADA	ES71P3U3RHIGC71XBU11	.07/06/2023	.07/05/2024	1,519,272	..4660.40000000	.....	(75,935)	17,892	(58,043)		0	0	0	17,892				0003
173551 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON	ROMUIWSPUBM8PRO8K5P83	.07/06/2023	.07/05/2024	2,099,029	..4499.82000000	.....	(156,439)	36,860	(119,580)		0	0	0	36,860				0003
173563 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON	ROMUIWSPUBM8PRO8K5P83	.07/06/2023	.07/05/2024	4,526,995	..4500.26000000	.....	(337,095)	79,425	(257,670)		0	0	0	79,425				0003
173572 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	ROYAL BANK OF CANADA	ES71P3U3RHIGC71XBU11	.07/06/2023	.07/05/2024	7,263,131	..4531.59000000	.....	(219,902)	51,812	(168,089)		0	0	0	51,812				0003
174102 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON	ROMUIWSPUBM8PRO8K5P83	.07/20/2023	.07/19/2024	6,219,044	..4624.21000000	.....	(445,585)	87,896	(357,689)		0	0	0	87,896				0003
174105 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON	ROMUIWSPUBM8PRO8K5P83	.07/20/2023	.07/19/2024	4,494,684	..4636.45000000		(313,494)	61,840	(251,654)		0	0	0	61,840				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)	
174133 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	.07/20/2023	.07/19/2024	.....	1,663,580	..4723.07000000	.....	(94,291)	18,600	.....	.....0	0	0	18,600	.....	.....	.....	0003	.....
174147 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	.07/20/2023	.07/19/2024	.....	2,702,175	..4787.01000000	.....	(130,482)	25,739	.....	.....0	0	0	25,739	.....	.....	.....	0003	.....
174177 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	WELLS FARGO BANK, N.A.	KB1H1DSPPFMVMOJFXTO9	.07/20/2023	.07/19/2024	.....	6,691,873	..4660.03000000	.....	(195,364)	38,538	.....	.....0	0	0	38,538	.....	.....	.....	0003	.....
174193 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	.07/20/2023	.07/19/2024	.....	2,349,970	..4699.94000000	.....	(132,580)	26,153	.....	.....0	0	0	26,153	.....	.....	.....	0003	.....
174703 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	.08/04/2023	.08/06/2024	.....	6,005,974	..4619.98000000	.....	(376,415)	58,303	.....	.....0	0	0	58,303	.....	.....	.....	0003	.....
174723 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	.08/04/2023	.08/06/2024	.....	932,416	..4662.08000000	.....	(52,788)	8,176	.....	.....0	0	0	8,176	.....	.....	.....	0003	.....
174750 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	.08/04/2023	.08/06/2024	.....	1,408,296	..4694.32000000	.....	(73,473)	11,380	.....	.....0	0	0	11,380	.....	.....	.....	0003	.....
174752 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	.08/04/2023	.08/06/2024	.....	1,421,997	..4739.99000000	.....	(65,694)	10,175	.....	.....0	0	0	10,175	.....	.....	.....	0003	.....
174798 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BNP PARIBAS LONDON	ROMUWSFPUBMPRO8K5P83	.08/04/2023	.08/06/2024	.....	6,639,019	..4566.25000000	.....	(498,789)	77,258	.....	.....0	0	0	77,258	.....	.....	.....	0003	.....
174822 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	.08/04/2023	.08/06/2024	.....	6,064,527	..4602.97000000	.....	(169,005)	26,177	.....	.....0	0	0	26,177	.....	.....	.....	0003	.....
175371 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	.08/18/2023	.08/20/2024	.....	4,522,210	..4522.21000000	.....	(301,070)	35,179	.....	.....0	0	0	35,179	.....	.....	.....	0003	.....
175382 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	.08/18/2023	.08/20/2024	.....	2,290,165	..4580.33000000	.....	(133,710)	15,624	.....	.....0	0	0	15,624	.....	.....	.....	0003	.....
175396 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	.08/18/2023	.08/20/2024	.....	5,905,758	..4489.88000000	.....	(191,006)	22,319	.....	.....0	0	0	22,319	.....	.....	.....	0003	.....
175430 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	.08/18/2023	.08/20/2024	.....	4,901,369	..4455.79000000	.....	(375,397)	43,864	.....	.....0	0	0	43,864	.....	.....	.....	0003	.....
175437 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	.08/18/2023	.08/20/2024	.....	1,338,573	..4461.91000000	.....	(101,334)	11,841	.....	.....0	0	0	11,841	.....	.....	.....	0003	.....
175984 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO	9R7GPTS07KV3UQJZ0078	.09/06/2023	.09/06/2024		5,463,600	..4553.00000000		(406,068)	26,627		0	0	0	26,627				0003	

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175996 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.09/06/2023	.09/06/2024		5,526,300	..4605.25000000		(367,164)	24,076	(343,088)		0	0	0	24,076				0003	
176005 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.09/06/2023	.09/06/2024		927,302	..4636.51000000		(57,442)	3,767	(53,675)		0	0	0	3,767				0003	
176035 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.09/06/2023	.09/06/2024		3,759,216	..4699.02000000		(200,904)	13,174	(187,730)		0	0	0	13,174				0003	
176062 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	ROYAL BANK OF CANADA ES71P3U3RHIGC71XBU11	.09/06/2023	.09/06/2024		5,855,725	..4595.43000000		(176,394)	11,567	(164,827)		0	0	0	11,567				0003	
176744 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.09/20/2023	.09/20/2024		5,835,024	..4488.48000000		(416,689)	11,385	(405,304)		0	0	0	11,385				0003	
176753 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.09/20/2023	.09/20/2024		7,278,768	..4549.23000000		(454,528)	12,419	(442,109)		0	0	0	12,419				0003	
176764 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 9R7GPTS07KV3UQJZ0078	.09/20/2023	.09/20/2024		1,839,064	..4597.66000000		(102,572)	2,803	(99,769)		0	0	0	2,803				0003	
176833 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	ROYAL BANK OF CANADA ES71P3U3RHIGC71XBU11	.09/20/2023	.09/20/2024		5,454,210	..4521.06000000		(167,291)	4,571	(162,720)		0	0	0	4,571				0003	
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(10,626,499)	(24,410,840)	17,649,288	(15,933,297)	XXX	0	0	0	17,649,288	0	0	XXX	XXX	
0709999999. Subtotal - Written Options - Hedging Other										(10,626,499)	(24,410,840)	17,649,288	(15,933,297)	XXX	0	0	0	17,649,288	0	0	XXX	XXX	
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
0929999999. Total Written Options - Call Options and Warrants										(10,626,499)	(24,410,840)	17,649,288	(15,933,297)	XXX	0	0	0	17,649,288	0	0	XXX	XXX	
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
0989999999. Total Written Options										(10,626,499)	(24,410,840)	17,649,288	(15,933,297)	XXX	0	0	0	17,649,288	0	0	XXX	XXX	
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1409999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX	

STATEMENT AS OF SEPTEMBER 30, 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)
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										2,276,560	7,244,499	(4,417,491)	4,792,418	XXX	11,643,252	0	0	(4,417,491)	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										2,276,560	7,244,499	(4,417,491)	4,792,418	XXX	11,643,252	0	0	(4,417,491)	0	0	XXX	XXX

(a)	Code	Description of Hedged Risk(s)

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	0003	Equity derivatives hedging portfolio's exposure to equity markets

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

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)
Morgan Stanley & Co International PLC	4PQUHN3JPGFNF3BB653	Cash.....	Cash Collateral	70,000	70,000	XXX		V.....
BNP Paribas	ROMUISFPUBMPRO8KSP83	Cash.....	Cash Collateral	1,980,000	1,980,000	XXX		V.....
Citibank NA	E57ODZIWZ7FF32TWEFA76	Cash.....	Cash Collateral	982,248	982,248	XXX		V.....
Morgan Stanley & Co International PLC	4PQUHN3JPGFNF3BB653	Cash.....	Cash Collateral	680,000	680,000	XXX		V.....
Royal Bank of Canada	ES71P3U3RHHGC71XBUI1	Cash.....	Cash Collateral	1,600,000	1,600,000	XXX		V.....
Wells Fargo Bank NA	KB1HIDSPPRFMYMCUFXT09	Cash.....	Cash Collateral	370,000	370,000	XXX		V.....
0299999999 - Total				5,682,248	5,682,248	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

[illegible]

STATEMENT AS OF SEPTEMBER 30, 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
.....	CIGNA GROUP/THE COMMERCIAL PAPER .....	.....	09/26/2023	0.000	10/26/2023	4,981,062	0	3,770
.....	CRH AMERICA FINANCE INC COMMERCIAL PAPER .....	.....	09/06/2023	0.000	11/20/2023	3,968,660	0	14,869
.....	CINTAS CORP NO 2 COMMERCIAL PAPER .....	.....	09/29/2023	0.000	10/02/2023	999,852	0	297
.....	DTE ENERGY CO COMMERCIAL PAPER .....	.....	09/18/2023	0.000	10/03/2023	4,998,483	0	9,837
.....	EVERSOURCE ENERGY COMMERCIAL PAPER .....	.....	09/12/2023	0.000	10/10/2023	3,000,841	0	8,742
.....	FORTIVE CORP COMMERCIAL PAPER .....	.....	09/11/2023	0.000	10/03/2023	4,998,473	0	15,218
.....	HEWLETT PACKARD ENTERPRISE CO COMMERCIAL .....	.....	09/28/2023	0.000	10/31/2023	4,976,781	0	2,310
.....	INGREDION INC COMMERCIAL PAPER .....	.....	09/21/2023	0.000	10/12/2023	4,991,600	0	7,612
.....	INTERCONTINENTAL EXCHANGE INC COMMERCIAL .....	.....	08/29/2023	0.000	10/17/2023	3,989,993	0	20,482
.....	MARRIOTT INTERNATIONAL INC/MD COMMERCIAL .....	.....	09/13/2023	0.000	10/23/2023	1,993,222	0	5,511
.....	NISOURCE INC COMMERCIAL PAPER .....	.....	09/25/2023	0.000	10/06/2023	5,995,421	0	5,486
.....	ORACLE CORP COMMERCIAL PAPER .....	.....	09/05/2023	0.000	10/05/2023	2,998,173	0	11,823
.....	PUBLIC SERVICE ENTERPRISE GROUP INC COMM .....	.....	09/27/2023	0.000	10/05/2023	4,996,988	0	2,257
.....	RTX CORP COMMERCIAL PAPER .....	.....	09/08/2023	0.000	10/06/2023	2,997,696	0	10,553
.....	RYDER SYSTEM INC COMMERCIAL PAPER .....	.....	09/14/2023	0.000	10/05/2023	4,996,936	0	12,978
.....	SHERWIN-WILLIAMS CO/THE COMMERCIAL PAPER .....	.....	09/21/2023	0.000	10/05/2023	4,996,973	0	7,551
.....	SOUTHERN POWER CO COMMERCIAL PAPER .....	.....	09/27/2023	0.000	10/04/2023	4,997,728	0	3,026
.....	STANLEY BLACK & DECKER INC COMMERCIAL PA .....	.....	09/12/2023	0.000	10/16/2023	4,988,404	0	14,612
.....	VULCAN MATERIALS CO COMMERCIAL PAPER .....	.....	09/26/2023	0.000	10/10/2023	2,995,902	0	2,272
.....	WPP CP LLC COMMERCIAL PAPER .....	.....	09/11/2023	0.000	10/05/2023	4,996,879	0	15,546
.....	WIRKO INC COMMERCIAL PAPER .....	.....	09/20/2023	0.000	10/18/2023	5,984,106	0	10,239
.....	CANADIAN PACIFIC RAILWAY CO COMMERCIAL P .....	.....	09/20/2023	0.000	10/04/2023	4,997,709	0	8,384
.....	DIAGEO CAPITAL PLC COMMERCIAL PAPER .....	.....	09/15/2023	0.000	10/18/2023	4,987,171	0	12,014
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						99,829,053	0	205,389
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						99,829,053	0	205,389
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						99,829,053	0	205,389
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						99,829,053	0	205,389
09248U-71-8	BLACKROCK LIQUIDITY FUND-EXEMPT MONEY MA .....	.....	09/29/2023	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						100,829,053	0	205,389