



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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2021

OF THE CONDITION AND AFFAIRS OF THE

ANNUITY INVESTORS LIFE INSURANCE COMPANY

NAIC Group Code 0435 0084 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 301 East Fourth Street Cincinnati, OH, US 45202
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 301 East Fourth Street
(Street and Number)
Cincinnati, OH, US 45202 513-357-3300
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

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

Internet Website Address www.massmutual.com

Statutory Statement Contact Robert Mayhew Earle II 513-412-1735
(Name) (Area Code) (Telephone Number)
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(E-mail Address) (FAX Number)

OFFICERS

President Mark Francis Muething Treasurer Christopher Patrick Miliano
Secretary John Paul Gruber Appointed Actuary Richard Lee Sutton

OTHER

Adrienne Susan Baglier Michael Robert Fanning # Michael Harrison Haney
Brian Patrick Sponaugle

DIRECTORS OR TRUSTEES

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

State of Ohio SS:
County of Hamilton

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

Mark Francis Muething SHERRI L BARNES Christopher Patrick Miliano
President Notary Public John Paul Gruber Secretary Treasurer
State of Ohio
My Comm. Expires August 9, 2025

Subscribed and sworn to before me this 2nd day of November 2021
Sherril Barnes

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

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

STATEMENT AS OF SEPTEMBER 30, 2021 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	2,238,664,859		2,238,664,859	2,358,471,921
2. Stocks:				
2.1 Preferred stocks	6,826,853		6,826,853	6,893,247
2.2 Common stocks	173		173	1,470,591
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 (\$3,703,378), cash equivalents (\$140,619,818) and short-term investments (\$38,990,071)	183,313,267		183,313,267	88,750,088
6. Contract loans (including \$ premium notes)	48,011,307		48,011,307	50,642,803
7. Derivatives	15,293,974		15,293,974	18,712,784
8. Other invested assets	18,433,280		18,433,280	18,605,384
9. Receivables for securities	56,992		56,992	18,418
10. Securities lending reinvested collateral assets			0	0
11. Aggregate write-ins for invested assets			0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	2,510,600,705	0	2,510,600,705	2,543,565,236
13. Title plants less \$ charged off (for Title insurers only)			0	0
14. Investment income due and accrued	21,987,534	2,278	21,985,256	22,801,717
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)	106,716	106,716	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	583,503		583,503	0
18.2 Net deferred tax asset	1,674,391	537,577	1,136,814	1,214,534
19. Guaranty funds receivable or on deposit	4,003		4,003	5,254
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			0	44,824
24. Health care (\$) and other amounts receivable			0	0
25. Aggregate write-ins for other than invested assets	2,408,083	24,836	2,383,247	1,123,135
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,537,364,935	671,407	2,536,693,528	2,568,754,700
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	668,441,509		668,441,509	663,544,638
28. Total (Lines 26 and 27)	3,205,806,444	671,407	3,205,135,037	3,232,299,338
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. Funds held as collateral	1,310,000	0	1,310,000	40,000
2502. Accrued contractual fee income	802,066	0	802,066	782,842
2503. Receivable for marketing allowance	249,681	0	249,681	237,898
2598. Summary of remaining write-ins for Line 25 from overflow page	46,336	24,836	21,500	62,395
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,408,083	24,836	2,383,247	1,123,135

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$2,123,782,774 less \$ included in Line 6.3 (including \$ Modco Reserve).....	2,123,782,774	2,175,477,858
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve).....		0
3. Liability for deposit-type contracts (including \$ Modco Reserve).....	18,631,692	20,063,641
4. Contract claims:		
4.1 Life	3,955,516	4,554,034
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 \$ is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including \$0 assumed and \$0 ceded	0	0
9.4 Interest Maintenance Reserve	2,877,286	2,770,422
10. Commissions to agents due or accrued-life and annuity contracts \$29,451, accident and health \$ and deposit-type contract funds \$	29,451	0
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	1,958,348	1,738,351
13. Transfers to Separate Accounts due or accrued (net) (including \$(355,118) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(355,118)	(1,581,392)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	334,048	305,850
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)		1,254,896
15.2 Net deferred tax liability		
16. Unearned investment income		
17. Amounts withheld or retained by reporting entity as agent or trustee	66,692	58,954
18. Amounts held for agents' account, including \$804,274 agents' credit balances	804,274	676,888
19. Remittances and items not allocated	1,131,164	1,083,264
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money \$ and interest thereon \$		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	16,166,479	15,548,236
24.02 Reinsurance in unauthorized and certified (\$) companies		0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	1,387,145	53,944
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	0	0
24.09 Payable for securities	1,189,088	2,463,461
24.10 Payable for securities lending		
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	2,454,277	1,014,602
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	2,174,413,116	2,225,483,009
27. From Separate Accounts Statement	668,441,509	663,544,638
28. Total liabilities (Lines 26 and 27)	2,842,854,625	2,889,027,647
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
32. Surplus notes		0
33. Gross paid in and contributed surplus	171,550,000	171,550,000
34. Aggregate write-ins for special surplus funds		0
35. Unassigned funds (surplus)	188,230,412	169,221,691
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)	359,780,412	340,771,691
38. Totals of Lines 29, 30 and 37	362,280,412	343,271,691
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	3,205,135,037	3,232,299,338
DETAILS OF WRITE-INS		
2501. Liability for funds held as collateral	1,310,090	40,000
2502. Unclaimed property	1,144,187	974,602
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,454,277	1,014,602
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

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	75,641,542	95,469,878	121,123,223
2. Considerations for supplementary contracts with life contingencies			0
3. Net investment income	80,404,192	85,851,325	114,117,957
4. Amortization of Interest Maintenance Reserve (IMR)	646,896	641,246	859,514
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	6,890,393	5,896,855	8,055,326
8.2 Charges and fees for deposit-type contracts	165,269	221,515	286,725
8.3 Aggregate write-ins for miscellaneous income	2,475,540	2,359,163	3,188,619
9. Totals (Lines 1 to 8.3)	166,223,832	190,439,982	247,631,364
10. Death benefits			0
11. Matured endowments (excluding guaranteed annual pure endowments)			0
12. Annuity benefits	12,432,083	13,132,458	17,107,755
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	219,799,550	175,945,206	241,906,394
16. Group conversions			0
17. Interest and adjustments on contract or deposit-type contract funds	3,622,512	4,446,477	5,468,336
18. Payments on supplementary contracts with life contingencies			0
19. Increase in aggregate reserves for life and accident and health contracts	(51,695,084)	(5,977,279)	(15,726,604)
20. Totals (Lines 10 to 19)	184,159,061	187,546,862	248,755,881
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	6,514,794	7,553,714	9,970,611
22. Commissions and expense allowances on reinsurance assumed			0
23. General insurance expenses and fraternal expenses	10,058,544	7,419,787	9,304,003
24. Insurance taxes, licenses and fees, excluding federal income taxes	211,001	267,888	709,375
25. Increase in loading on deferred and uncollected premiums			0
26. Net transfers to or (from) Separate Accounts net of reinsurance	(60,294,405)	(43,279,893)	(60,635,978)
27. Aggregate write-ins for deductions	0	0	0
28. Totals (Lines 20 to 27)	140,648,995	159,508,358	208,103,892
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	25,574,837	30,931,624	39,527,472
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)	25,574,837	30,931,624	39,527,472
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	4,023,256	3,716,383	6,204,327
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	21,551,581	27,215,241	33,323,145
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 518,998 (excluding taxes of \$ 200,367 transferred to the IMR)	356,375	(4,914,430)	(4,352,034)
35. Net income (Line 33 plus Line 34)	21,907,956	22,300,811	28,971,111
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	343,271,691	349,311,929	349,311,929
37. Net income (Line 35)	21,907,956	22,300,811	28,971,111
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (77,168)	(2,236,454)	(5,379,605)	(2,072,646)
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	(248,512)	258,331	334,584
41. Change in nonadmitted assets	203,974	78,598	167,031
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			0
44. Change in asset valuation reserve	(618,243)	1,062,038	559,682
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			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in	0	0	0
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			(34,000,000)
53. Aggregate write-ins for gains and losses in surplus		0	0
54. Net change in capital and surplus for the year (Lines 37 through 53)	19,008,721	18,320,173	(6,040,238)
55. Capital and surplus, as of statement date (Lines 36 + 54)	362,280,412	367,632,102	343,271,691
DETAILS OF WRITE-INS			
08.301. Contractual rider fee income	1,165,001	1,164,852	1,539,554
08.302. Marketing allowance	1,148,126	1,001,988	1,362,391
08.303. Contractual annual maintenance and surrender charge fees	162,388	191,669	261,936
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	25	654	24,738
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	2,475,540	2,359,163	3,188,619
2701.			
2702.			
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	0	0	0
5301.			
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	0	0

STATEMENT AS OF SEPTEMBER 30, 2021 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	75,641,542	95,469,878	121,123,223
2. Net investment income	89,473,500	95,481,380	126,729,658
3. Miscellaneous income	9,346,709	8,205,176	11,204,984
4. Total (Lines 1 to 3)	174,461,751	199,156,434	259,057,865
5. Benefit and loss related payments	232,830,151	187,044,537	257,657,816
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(61,520,679)	(43,735,127)	(61,252,935)
7. Commissions, expenses paid and aggregate write-ins for deductions	16,274,118	14,800,586	19,618,306
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ 719,365 tax on capital gains (losses)	6,581,020	3,678,775	6,471,658
10. Total (Lines 5 through 9)	194,164,610	161,788,771	222,494,845
11. Net cash from operations (Line 4 minus Line 10)	(19,702,859)	37,367,663	36,563,020
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	305,230,438	391,902,958	466,606,250
12.2 Stocks	2,008,048	1,677,302	3,337,857
12.3 Mortgage loans	0	0	0
12.4 Real estate	0	0	0
12.5 Other invested assets	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	304
12.7 Miscellaneous proceeds	0	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	307,238,486	393,580,260	469,944,411
13. Cost of investments acquired (long-term only):			
13.1 Bonds	182,483,622	326,007,059	392,474,010
13.2 Stocks	0	2,295,429	2,295,429
13.3 Mortgage loans	0	0	0
13.4 Real estate	0	0	0
13.5 Other invested assets	0	0	0
13.6 Miscellaneous applications	9,869,898	(1,560,058)	10,344,035
13.7 Total investments acquired (Lines 13.1 to 13.6)	192,353,520	326,742,430	405,113,474
14. Net increase (or decrease) in contract loans and premium notes	(2,631,496)	(2,715,746)	(3,550,315)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	117,516,462	69,553,576	68,381,252
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(4,889,192)	(5,022,571)	(6,587,819)
16.5 Dividends to stockholders	0	0	34,000,000
16.6 Other cash provided (applied)	1,638,768	1,080,783	(185,349)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(3,250,424)	(3,941,788)	(40,773,168)
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)	94,563,179	102,979,451	64,171,104
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	88,750,088	24,578,984	24,578,984
19.2 End of period (Line 18 plus Line 19.1)	183,313,267	127,558,435	88,750,088
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001. Exchanges	4,597,987	15,332,093	16,008,503
20.0002. Transfers	2,999,997	0	0

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			0
2. Ordinary life insurance			0
3. Ordinary individual annuities	58,464,565	80,080,619	102,859,857
4. Credit life (group and individual)			0
5. Group life insurance			0
6. Group annuities	17,176,977	15,389,259	18,263,366
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)	75,641,542	95,469,878	121,123,223
12. Fraternal (Fraternal Benefit Societies Only)			0
13. Subtotal (Lines 11 through 12)	75,641,542	95,469,878	121,123,223
14. Deposit-type contracts	0	0	0
15. Total (Lines 13 and 14)	75,641,542	95,469,878	121,123,223
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. The Company has no prescribed or permitted practices that would result in differences between NAIC Statutory Accounting Principles (“NAIC SAP”) and the state of Ohio basis, as shown below:

Net Income	September 30, 2021	December 31, 2020
(1) State basis	\$ 21,907,956	\$ 28,971,111
(2) State prescribed practices that increase/(decrease) NAIC SAP	-	-
(3) State permitted practices that increase/(decrease) NAIC SAP	-	-
(4) NAIC SAP	<u>\$ 21,907,956</u>	<u>\$ 28,971,111</u>
Surplus		
(5) Statutory surplus state basis	\$ 362,280,412	\$ 343,271,691
(6) State prescribed practices that increase/(decrease) NAIC SAP	-	-
(7) State permitted practices that increase/(decrease) NAIC SAP	-	-
(8) NAIC SAP	<u>\$ 362,280,412</u>	<u>\$ 343,271,691</u>

B, C & D – No significant changes.

Note 2 – Accounting Changes and Corrections of Errors

Not applicable.

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.
- (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
12641QBX9	126,385	125,311	1,074	125,311	123,348	9/30/2021
47232VDK5	32,098	16,443	15,655	16,443	34,282	9/30/2021
Total			<u>\$ 16,729</u>			

- (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	\$529,434
2. 12 months or longer	529,412
 - b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 months	\$88,953,428
2. 12 months or longer	34,389,646
- (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, 2021. 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.

NOTES TO FINANCIAL STATEMENTS

- 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

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	-	1	\$ -	\$ 54,466	\$ -	\$ 54,217
(2) Bonds - FV	-	-	-	-	-	-
(3) LB&SS - AC	3	3	10	9	5	5
(4) LB&SS - FV	-	-	-	-	-	-
(5) Preferred Stock - AC	-	-	-	-	-	-
(6) Preferred Stock - FV	-	-	-	-	-	-
(7) Total (1+2+3+4+5+6)	3	4	\$ 10	\$ 54,475	\$ 5	\$ 54,222

AC - Amortized Cost

FV - Fair Value

- P. Short Sales – Not applicable.
- Q. Prepayment Penalty and Acceleration Fees
- | | General Account | Separate Account |
|---|-----------------|------------------|
| (1) Number of CUSIPS | 26 | 0 |
| (2) Aggregate amount of investment income | \$ 2,634,507 | \$ - |
- R. Share of Cash Pool by Asset Type – Not applicable.

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

Not applicable.

Note 7 – Investment Income

No significant change.

Note 8 – Derivative Instruments

No significant change.

Note 9 – Income Taxes

No significant change.

Note 10 – Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

A., B. & C.

The Company is an indirect subsidiary of Glidepath Holdings, Inc., which is a subsidiary of Massachusetts Mutual Life Insurance Company ("MMLIC"); 100% of the Company's outstanding common stock is directly owned by Great American Life Insurance Company ("GALIC"). See Schedule Y, Part 1, Organizational Chart.

During the period, the Company paid (received) federal income tax payments in cash to (from) GALIC:

4/13/2021	\$ 1,254,898
4/13/2021	\$ 1,981,000
5/27/2021	\$ 1,127,919
9/17/2021	\$ 2,217,203

The Company did not receive capital contributions from GALIC.

- D. The Company reported \$1,387,145 due to the parent and affiliated companies. The terms of the agreement require that these amounts are settled within 90 days.
- E. Management or service contracts and all cost sharing arrangements including the Company:
- (1) The Company has an agreement with Barings (an affiliate) which provides investment advisory services to the Company.
 - (2) The Company has an agreement with Great American Advisors, Inc. ("GAA"), a wholly owned subsidiary of GALIC, whereby GAA is the principal underwriter and distributor of the Company's variable contracts. The Company pays GAA for acting as underwriter under a distribution agreement.

NOTES TO FINANCIAL STATEMENTS

- (3) Certain administrative, management, accounting, data processing, collection, and investment services are provided under agreements between the Company and affiliates at charges not unfavorable to the Company or the affiliate.
- F. The Company has no material guarantees or undertakings for the benefit of an affiliate.
- G. The Company's outstanding shares are 100% owned by GALIC.
- H. The Company does not own shares of any upstream intermediate entity or its ultimate parent.
- I. The Company has no investment in a subsidiary.
- J. The Company did not recognize any impairment or write down for its investments in subsidiary, controlled or affiliated companies during the statement period.
- K. The Company has no investment in a foreign insurance subsidiary.
- L. The Company does not hold an investment in a downstream non-insurance holding company.
- M. Valuation of Subsidiary, Controlled and Affiliated Entities (excluding U.S. Insurance Entities) – Not applicable.
- N. The Company has no investments in insurance subsidiary, controlled, or affiliated entities.
- O. Subsidiary, Controlled, and Affiliated Entities Loss Tracking – Not applicable.

Note 11 – Debt

Not applicable.

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

A., B., C. & D.

The Company did not participate in a defined benefit plan.

E. Defined Contribution Plan

The Company participates in the retirement plans of MMLIC. MMLIC sponsors funded (qualified 401(k) thrift savings) and unfunded (nonqualified deferred compensation thrift savings) defined contribution plans for its employees, agents and retirees. The qualified 401(k) thrift savings plan's net assets available for benefits were \$3,971,012,088 as of September 30, 2021 and \$3,862,452,761 as of December 31, 2020. The Company match for the qualified 401(k) thrift savings plan is limited to 5% of eligible W-2 compensation. GALIC's total matching thrift savings contributions included in general insurance expenses were \$2,887,087 for the nine months ended September 30, 2021 and \$2,800,054 for the year ended December 31, 2020.

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

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

No significant change.

Note 14 – Contingencies

No significant change.

Note 15 – Leases

Not applicable.

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

No significant change.

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

The Company has no reportable transactions.

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

Not applicable.

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

Not applicable.

NOTES TO FINANCIAL STATEMENTS

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:					
U.S. Government and government agencies	\$ -	\$ -	\$ -	\$ -	\$ -
States, municipalities and political subdivisions	-	-	-	-	-
Foreign government	-	-	-	-	-
Residential mortgage-backed securities	-	1,474,070	-	-	1,474,070
Commercial mortgage-backed securities	-	-	-	-	-
Asset-backed securities	-	-	-	-	-
All other bonds	-	-	-	-	-
Total bonds	-	1,474,070	-	-	1,474,070
Non-affiliated preferred stock	-	2,343,100	-	-	2,343,100
Non-affiliated common stock	173	-	-	-	173
Equity index call options	-	15,293,974	-	-	15,293,974
Variable annuity assets (separate accounts)	-	668,441,509	-	-	668,441,509
Total assets accounted for at fair value/NAV	<u>\$ 173</u>	<u>\$ 687,552,653</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ 687,552,826</u>
Liabilities at fair value					
Variable annuity liabilities (separate accounts)	\$ -	\$ 668,441,509	\$ -	\$ -	\$ 668,441,509
Total liabilities at fair value	<u>\$ -</u>	<u>\$ 668,441,509</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ 668,441,509</u>

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

(3) Fair Value Recognition of Transfers Between Levels

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

(4) Inputs and Techniques Used in Estimating Fair Value

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

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

Level 3 - Valuations derived from market valuation techniques generally consistent with those used to estimate the fair value of Level 2 financial instruments in which one or more significant inputs are unobservable or when the market for a security exhibits significantly less liquidity relative to markets supporting Level 2 fair value measurements. The unobservable inputs may include management's own assumptions about the assumptions market participants would use based on the best information available in the circumstances. The Company does not have any Level 3 assets or liabilities carried at fair value at September 30, 2021.

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

(5) Derivative Assets and Liabilities

- a. The Company's derivative assets/liabilities are reported on a gross basis (see 20-A-(1)).
- b. The Company has no gross or net derivative assets/liabilities measured at fair value in the Level 3 category.

B. The Company has no additional fair value disclosures.

NOTES TO FINANCIAL STATEMENTS

C. The Company has categorized all the financial assets in the financial statements into the three-level fair value hierarchy as reflected in the following table. See item (4) above for a discussion of each of these three levels.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Financial Assets:							
Bonds:							
U.S. Government and government agencies	\$ 2,573,263	\$ 2,343,533	\$ -	\$ 2,573,263	\$ -	\$ -	\$ -
States, municipalities and political subdivisions	285,791,903	261,396,472	-	285,791,903	-	-	-
Foreign government	4,151,057	3,994,555	-	4,151,057	-	-	-
Residential mortgage-backed securities	155,290,956	142,218,734	-	155,163,361	127,595	-	-
Commercial mortgage-backed securities	53,610,382	51,174,581	-	53,610,382	-	-	-
Asset-backed securities	267,165,314	262,126,438	-	249,396,832	17,768,482	-	-
Collateralized loan obligations	169,530,935	168,709,846	-	169,530,935	-	-	-
All other bonds	1,465,525,376	1,346,700,700	-	1,456,387,685	9,137,691	-	-
Total bonds	\$ 2,403,639,186	\$ 2,238,664,859	\$ -	\$ 2,376,605,418	\$ 27,033,768	\$ -	\$ -
Non-affiliated preferred stock	7,710,735	6,826,853	-	4,640,735	3,070,000	-	-
Non-affiliated common stock	173	173	173	-	-	-	-
Other investments	21,438,584	18,433,280	-	21,438,584	-	-	-
Equity index call options	15,293,974	15,293,974	-	15,293,974	-	-	-
Variable annuity assets (separate accounts)	668,441,509	668,441,509	-	668,441,509	-	-	-
Cash, cash equivalents and short-term investments	183,313,267	183,313,267	183,313,267	-	-	-	-
Policy loans	48,011,307	48,011,307	-	-	48,011,307	-	-
Total financial assets/NAV	\$ 3,347,848,735	\$ 3,178,985,222	\$ 183,313,440	\$ 3,086,420,220	\$ 78,115,075	\$ -	\$ -

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

Per SSAP No. 86, changes in unrealized gains/losses for derivatives (derivative mark-to-market) that hedge against fixed-indexed annuity (“FIA”) reserves are recorded through surplus (Page 4, Line 38), while the mark-to-market for the corresponding reserves is recorded through net operating earnings (Page 4, Line 19). While options and reserves move up and down based on stock market performance, the impacts do not precisely offset each other; therefore there is volatility in surplus within each period reported.

The table below shows the impact of certain non-recurring items on net income and surplus in the reporting period, primarily due to the impact of volatility in the stock market on FIA results.

	9/30/2021		
	Net Income	Other Changes in Surplus	Total Surplus Impact
Recurring items	\$ 17,818,970	\$ (86,325)	\$ 17,732,645
Net realized capital gains (losses)	356,375	-	356,375
Change in net deferred income tax	248,512	(248,512)	-
Change in asset valuation reserve	-	(618,243)	(618,243)
FIA mark-to-market	3,484,099	(1,946,155)	1,537,944
As reported	<u>\$ 21,907,956</u>	<u>\$ (2,899,235)</u>	<u>\$ 19,008,721</u>
	9/30/2020		
	Net Income	Other Changes in Surplus	Total Surplus Impact
Recurring items	\$ 22,397,152	\$ (682,672)	\$ 21,714,480
Net realized capital gains (losses)	(4,914,430)	-	(4,914,430)
Change in net deferred income tax	(258,331)	258,331	-
Change in asset valuation reserve	-	1,062,038	1,062,038
FIA mark-to-market	5,076,420	(4,618,335)	458,085
As reported	<u>\$ 22,300,811</u>	<u>\$ (3,980,638)</u>	<u>\$ 18,320,173</u>

The following table shows the detail of Page 4, Line 38, “Change in net unrealized capital gains (losses)”:

	September 30, 2021	September 30, 2020
Unaffiliated preferred stock	\$ (178)	\$ -
Unaffiliated common stock	(338,338)	(942,037)
Other invested assets	(28,949)	(21,596)
Deferred taxes	77,168	202,363
Subtotal	(290,297)	(761,270)
Derivatives - hedging FIA	(1,946,157)	(4,618,335)
Total	<u>\$ (2,236,454)</u>	<u>\$ (5,379,605)</u>

Note 22 – Events Subsequent/Other Items of Note

On May 28, 2021, American Financial Group announced the closing of the sale of the Company’s parent (GALIC) to MMLIC. The sale included the Company and the parent’s other insurance subsidiary.

Note 23 – Reinsurance

Not applicable.

NOTES TO FINANCIAL STATEMENTS

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not applicable.

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

Not applicable.

Note 26 – Intercompany Pooling Arrangements

Not applicable.

Note 27 – Structured Settlements

Not applicable.

Note 28 – Health Care Receivables

Not applicable.

Note 29 – Participating Policies

Not applicable.

Note 30 – Premium Deficiency Reserves

Not applicable.

Note 31 – Reserves for Life Contracts and Annuity Contracts

No significant change.

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

No significant change.

Note 33 – Analysis of Life Actuarial Reserves by Withdrawal Characteristics

Not applicable.

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.

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? Yes [X] No []
If yes, complete Schedule Y, Parts 1 and 1A.
- 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]
If yes, complete and file the merger history data file with the NAIC.
- 4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [] No [X] N/A []
If yes, attach an explanation.
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2016
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2016
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 01/11/2018
- 6.4 By what department or departments?
State of Ohio Department of Insurance
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] N/A [X]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No []
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

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

GENERAL INTERROGATORIES

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No []
 (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
 (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
 (c) Compliance with applicable governmental laws, rules and regulations;
 (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
 (e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? Yes [X] No []
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
 As a result of the Company becoming an indirect wholly-owned subsidiary of Massachusetts Mutual Life Insurance Company, the senior officers became subject to its code of ethics.
- 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 [] No [X]
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$

INVESTMENT

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

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY
GENERAL INTERROGATORIES

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

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

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

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

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

- 17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

1	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
106006	Barings LLC	R6ZKX501NPHXS1S07	SEC	DS.....

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

- 18.2 If no, list exceptions:

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

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

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

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

STATEMENT AS OF SEPTEMBER 30, 2021 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					7	
		Life Contracts		4	5	6		
		2	3					Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees
Active Status (a)	Life Insurance Premiums	Annuity Considerations				Deposit-Type Contracts		
1. Alabama	AL	L		293,570			293,570	
2. Alaska	AK	L		12,725			12,725	
3. Arizona	AZ	L		586,610			586,610	
4. Arkansas	AR	L		94,649			94,649	
5. California	CA	L		10,665,049			10,665,049	
6. Colorado	CO	L		150,854			150,854	
7. Connecticut	CT	L		1,245,737			1,245,737	
8. Delaware	DE	L		149,405			149,405	
9. District of Columbia	DC	L		15,942			15,942	
10. Florida	FL	L		8,367,124			8,367,124	
11. Georgia	GA	L		394,365			394,365	
12. Hawaii	HI	L		849,577			849,577	
13. Idaho	ID	L		236,186			236,186	
14. Illinois	IL	L		1,818,085			1,818,085	
15. Indiana	IN	L		347,372			347,372	
16. Iowa	IA	L		378,100			378,100	
17. Kansas	KS	L		119,442			119,442	
18. Kentucky	KY	L		655,555			655,555	
19. Louisiana	LA	L		193,699			193,699	
20. Maine	ME	L		685,675			685,675	
21. Maryland	MD	L		208,305			208,305	
22. Massachusetts	MA	L		2,274,563			2,274,563	
23. Michigan	MI	L		2,551,022			2,551,022	
24. Minnesota	MN	L		1,006,852			1,006,852	
25. Mississippi	MS	L		125,528			125,528	
26. Missouri	MO	L		315,384			315,384	
27. Montana	MT	L		245,491			245,491	
28. Nebraska	NE	L		64,627			64,627	
29. Nevada	NV	L		1,179,820			1,179,820	
30. New Hampshire	NH	L		180,131			180,131	
31. New Jersey	NJ	L		2,089,484			2,089,484	
32. New Mexico	NM	L		204,440			204,440	
33. New York	NY	N		161,471			161,471	
34. North Carolina	NC	L		15,813,206			15,813,206	
35. North Dakota	ND	L		102,888			102,888	
36. Ohio	OH	L		5,283,140			5,283,140	
37. Oklahoma	OK	L		168,251			168,251	
38. Oregon	OR	L		153,588			153,588	
39. Pennsylvania	PA	L		1,368,223			1,368,223	
40. Rhode Island	RI	L		749,228			749,228	
41. South Carolina	SC	L		358,932			358,932	
42. South Dakota	SD	L		32,725			32,725	
43. Tennessee	TN	L		2,233,943			2,233,943	
44. Texas	TX	L		8,237,287			8,237,287	
45. Utah	UT	L		996,585			996,585	
46. Vermont	VT	N		27,863			27,863	
47. Virginia	VA	L		693,052			693,052	
48. Washington	WA	L		1,406,431			1,406,431	
49. West Virginia	WV	L		44,123			44,123	
50. Wisconsin	WI	L		81,029			81,029	
51. Wyoming	WY	L		21,959			21,959	
52. American Samoa	AS	N					0	
53. Guam	GU	N					0	
54. Puerto Rico	PR	N					0	
55. U.S. Virgin Islands	VI	N		450			450	
56. Northern Mariana Islands	MP	N					0	
57. Canada	CAN	N					0	
58. Aggregate Other Aliens	OT	XXX	0	1,800	0	0	1,800	0
59. Subtotal	XXX		0	75,641,542	0	0	75,641,542	0
90. Reporting entity contributions for employee benefits plans	XXX						0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX						0	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX						0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX						0	
94. Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	0	75,641,542	0	0	75,641,542	0	0
96. Plus Reinsurance Assumed	XXX						0	
97. Totals (All Business)	XXX	0	75,641,542	0	0	75,641,542	0	0
98. Less Reinsurance Ceded	XXX						0	
99. Totals (All Business) less Reinsurance Ceded	XXX	0	75,641,542	0	0	75,641,542	0	0
DETAILS OF WRITE-INS								
58001. Other Alien	XXX			1,800			1,800	
58002.	XXX							
58003.	XXX							
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	0	1,800	0	0	1,800	0	0
9401.	XXX							
9402.	XXX							
9403.	XXX							
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0	0

(a) Active Status Counts:

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

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

PART 1 – ORGANIZATIONAL CHART

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

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
MASSACHUSETTS MUTUAL LIFE INSURANCE COMPANY	04-1590850	65935	Massachusetts
Direct & Indirect Owned Subsidiaries:			
C.M. Life Insurance Company	06-1041383	93432	Connecticut
MML Bay State Life Insurance Company	43-0581430	70416	Connecticut
CML Mezzanine Investor III, LLC	06-1041383		Delaware
CML Special Situations Investor LLC	None		Delaware
CML Global Capabilities LLC	None		Delaware
MM Global Capabilities I LLC	None		Delaware
MassMutual Global Business Services India LLP	None		India
MM Global Capabilities (Netherlands) B.V.	None		Netherlands
MassMutual Global Business Services Romania S.R.L.	None		Romania
MM Global Capabilities II LLC	None		Delaware
MM Global Capabilities III LLC	None		Delaware
MM/Barings Multifamily TEBS 2020 LLC	None		Delaware
New Haven Holdco LLC	04-1590850		Delaware
Berkshire Way LLC	04-1590850		Delaware
MML Special Situations Investor LLC	None		Delaware
Timberland Forest Holding LLC	47-5322979		Delaware
Lyme Adirondack Forest Company, LLC	None		Delaware
Lyme Adirondack Timberlands I, LLC	None		Delaware
Lyme Adirondack Timberlands II, LLC	None		Delaware
MSP-SC, LLC	04-1590850		Delaware
Insurance Road LLC	04-1590850		Delaware
MassMutual Trad Private Equity LLC	04-1590850		Delaware
MassMutual Private Equity Funds LLC	04-1590850		Delaware
MassMutual Private Equity Funds Subsidiary LLC	04-1590850		Delaware
MassMutual Intellectual Property LLC	04-1590850		Delaware
Trad Investments I LLC	None		Delaware
ITPS Holding LLC	None		Delaware
HITPS LLC	None		Delaware
EM Opportunities LLC	None		Delaware
MassMutual MCAM Insurance Company, Inc.	None		Vermont
JFIN Parent LLC	None		Delaware
Jefferies Finance LLC	27-0105644		Delaware
JFIN GP Adviser LLC	None		Delaware
JFIN Fund III LLC	None		Delaware
Jefferies Credit Partners LLC	None		Delaware
APEX Credit Partners LLC	None		Delaware
JFAM GP LLC	None		Delaware

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

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

PART 1 – ORGANIZATIONAL CHART

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
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
JFIN Revolver Holdings LLC	None		Delaware
JFIN Revolver Holdings II LLC	None		Delaware
JFIN Co-Issuer Corporation	None		Delaware
JFIN Europe GP, S.a.r.l.	None		Luxembourg
Jefferies Finance Europe, S.L.P.	None		Luxembourg
Jefferies Finance Europe, SCSp	None		Luxembourg
Jefferies Finance Business Credit LLC	None		Delaware
JFIN Business Credit Fund I LLC	None		Delaware
JFIN 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 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
Apex Credit Holdings LLC	None		Delaware
JFIN CLO 2012 Ltd.	None		Cayman Islands
JFIN CLO 2013 Ltd.	None		Cayman Islands
JFIN CLO 2014 Ltd.	None		Cayman Islands
JFIN CLO 2014-II Ltd.	None		Cayman Islands
JFIN CLO 2015 Ltd.	None		Cayman Islands
JFIN CLO 2015-II Ltd.	None		Cayman Islands
JFIN CLO 2016 Ltd.	None		Cayman Islands
JFIN CLO 2017 Ltd.	None		Cayman Islands
JFIN CLO 2017 II Ltd.	None		Cayman Islands
Glidepath Holdings Inc.	86-2294635		Delaware
Great American Life Insurance Company	13-1935920	63312	Ohio
AAG Insurance Agency, LLC	31-1422717		Kentucky
Annuity Investors Life Insurance Company	31-1021738	93661	Ohio
Great American Advisors, LLC	31-1395344		Ohio

*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>
Manhattan National Holding Corporation	26-3260520		Ohio
Manhattan National Life Insurance Company	45-0252531	67083	Ohio
MassMutual Mortgage Lending LLC	None		Delaware
MM Copper Hill Road LLC	04-1590850		Delaware
MM Direct Private Investments Holding LLC	None		Delaware
MM Direct Private Investments UK Limited	None		United Kingdom
MM Investment Holding	None		Cayman Islands
MassMutual Asset Finance LLC*	26-0073611		Delaware
MMAF Equipment Finance LLC 2013-A	90-1005837		Delaware
MMAF Equipment Finance LLC 2014-A	36-4785301		Delaware
MMAF Equipment Finance LLC 2015-A	38-3969560		Delaware
MMAF Equipment Finance LLC 2016-A	32-0489588		Delaware
MMAF Equipment Finance LLC 2017-A	35-2590691		Delaware
MMAF Equipment Finance LLC 2017-B	32-0546197		Delaware
MMAF Equipment Finance LLC 2018-A	82-5335801		Delaware
MMAF Equipment Finance LLC 2019-A	83-3722640		Delaware
MMAF Equipment Finance LLC 2019-B	None		Delaware
MMAF Equipment Finance LLC 2021-A	None		Delaware
Rozier LLC	None		Delaware
MML Management Corporation	04-2443240		Massachusetts
MassMutual International Holding MSC, Inc.	04-3548444		Massachusetts
MassMutual Holding MSC, Inc.	04-3341767		Massachusetts
MML CM LLC	None		Delaware
Blueprint Income LLC	None		New York
Flourish Digital Assets LLC	None		Delaware
Flourish Financial LLC	None		Delaware
Flourish Technologies LLC	None		Delaware
MML Distributors LLC*	04-3356880		Massachusetts
MML Investment Advisers, LLC	None		Delaware
MML Strategic Distributors, LLC	46-3238013		Delaware
The MassMutual Trust Company, FSB	06-1563535		Connecticut
MML Private Placement Investment Company I, LLC	04-1590850		Delaware
MML Private Equity Fund Investor LLC	04-1590850		Delaware
MM Private Equity Intercontinental LLC	04-1590850		Delaware
Pioneers Gate LLC	45-2738137		Delaware
MassMutual Holding LLC	04-2854319		Delaware
Fern Street LLC	37-1732913		Delaware
Sleeper Street LLC	None		Delaware
Haven Life Insurance Agency, LLC	46-2252944		Delaware
MassMutual Assignment Company	06-1597528		North Carolina
MassMutual Capital Partners LLC	04-1590850		Delaware

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

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

PART 1 – ORGANIZATIONAL CHART

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
MassMutual Ventures Holding LLC	None		Delaware
Athens Fund Management LLC	None		Delaware
Crane Venture Partners LLP	None		United Kingdom
MassMutual Ventures Management LLC	None		Delaware
MassMutual Ventures SEA Management Private Limited	None		Singapore
MassMutual Ventures Southeast Asia I LLC	None		Delaware
MassMutual Ventures Southeast Asia II LLC	None		Delaware
MassMutual Ventures 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
Open Alternatives LLC	None		Delaware
MM Catalyst Fund LLC	None		Delaware
MM Rothesay Holdco US LLC	04-1590850		Delaware
Rothesay Limited	None		United Kingdom
Rothesay Life Plc	None		United Kingdom
Rothesay MA No.1 Limited	None		United Kingdom
Rothesay MA No.2 Limited	None		United Kingdom
Rothesay MA No.3 Limited	None		United Kingdom
Rothesay MA No.4 Limited	None		United Kingdom
LT Mortgage Finance Limited	None		United Kingdom
Rothesay Property Partnership 1 LLP	None		United Kingdom
Rothesay Foundation	None		United Kingdom
Rothesay Pensions Management Limited	None		United Kingdom
Rothesay Asset Management UK Limited	None		United Kingdom
Rothesay Asset Management Australia Pty Ltd	None		Australia
Rothesay Asset Management US LLC	None		Delaware
MML Investors Services, LLC	04-1590850		Massachusetts
MML Insurance Agency, LLC	04-1590850		Massachusetts
MMLISI Financial Alliances, LLC	41-2011634		Delaware
LifeScore Labs, LLC	47-1466022		Massachusetts
MM Asset Management Holding LLC	45-4000072		Delaware
Barings LLC	51-0504477		Delaware
Baring Asset Management (Asia) Holdings Limited	98-0524271		Hong Kong, Special Administrative Region of China
Baring International Fund Managers (Bermuda) Limited	98-0457465		Bermuda
Baring Asset Management (Asia) Limited	98-0457463		Hong Kong, Special Administrative Region of China
Baring Asset Management Korea Limited	None		Korea
Barings Investment Management (Shanghai) Limited	None		Hong Kong, Special Administrative Region of China
Barings Overseas Investment Fund Management (Shanghai) Limited	None		Hong Kong, Special Administrative Region of China
Baring SICE (Taiwan) Limited	98-0457707		Taiwan ROC
Barings Singapore Pte. Ltd.	None		Singapore

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

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

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
Barings Japan Limited	98-0236449		Japan
Barings Australia Holding Company Pty Ltd	None		Australia
Barings Australia Pty Ltd	98-0457456		Australia
Barings Finance LLC	80-0875475		Delaware
BCF Europe Funding Limited	None		Ireland
BCF Senior Funding I LLC	None		Delaware
BCF Senior Funding I Designated Activity Company	None		Ireland
Barings Securities LLC	04-3238351		Delaware
Barings Guernsey Limited	98-0437588		Guernsey
Barings Europe Limited	None		United Kingdom
Barings Asset Management Spain SL	None		Spain
Barings Italy S.r.l.	None		Italy
Barings Sweden AB	None		Sweden
Barings Finland Oy	None		Finland
Barings Netherlands B.V.	None		Netherlands
Barings Real Estate UK Holdings Limited	None		Delaware
Barings Real Estate Advisers (Continental Europe) Limited	98-0654401		United Kingdom
Barings Real Estate Advisers Europe LLP	98-0654388		United Kingdom
Barings Real Estate GmbH	98-1194368		Germany
Baring Asset Management Limited	98-0241935		United Kingdom
Barings European Direct Lending 1 GP LLP	None		United Kingdom
Barings Global Advisors Limited	98-1012393		United Kingdom
Baring International Investment Limited	98-0457328		United Kingdom
Baring International Investment Management Holdings	98-0457587		United Kingdom
Baring Asset Management UK Holdings Limited	98-0457576		United Kingdom
Baring Asset Management GmbH	98-0465031		Germany
Baring International Fund Managers (Ireland) Limited	98-0524272		Ireland
Baring Asset Management Switzerland Sàrl	None		Switzerland
Baring France SAS	98-0497550		France
Baring Fund Managers Limited	98-0457586		United Kingdom
BCGSS 2 GP LLP	None		United Kingdom
Baring Investment Services Limited	98-0457578		United Kingdom
Barings Core Fund Feeder I GP S.à.r.l.	None		Luxembourg
Barings Investment Fund (LUX) GP S.à.r.l.	None		Luxembourg
Barings BME GP S.à.r.l.	None		United Kingdom
Barings GPC GP S.à.r.l.	None		Luxembourg
Barings European Core Property Fund GP Sà.r.l	None		United Kingdom
Barings Umbrella Fund (LUX) GP S.à.r.l.	None		Luxembourg
GPLF4(S) GP S.à.r.l	None		Luxembourg
PREIF Holdings Limited Partnership	None		United Kingdom

*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>
Almack Holding Partnership GP Limited	None		United Kingdom
Almack Mezzanine Fund Limited	None		United Kingdom
Barings (U.K.) Limited	98-0432153		United Kingdom
BMC Holdings DE LLC	None		Delaware
Barings Real Estate Advisers Inc.	04-3238351		California
CRA Aircraft Holding LLC*	81-4258759		Delaware
Aland Royalty Holdings LP	None		Delaware
GASL Holdings LLC	None		Delaware
Intermodal Holding II LLC	46-2344300		Delaware
Milestone Acquisition Holding, LLC.	47-3055009		Delaware
Novation Companies, Inc.	None		Maryland
Red Lake Ventures, LLC	46-5460309		Delaware
Remington L & W Holdings LLC*	81-4065378		Connecticut
Tamiami Citrus, LLC	None		Delaware
Teaktree Acquisition, LLC	None		Delaware
Techquity, LP	None		Delaware
Validus Holding Company LLC	46-0687392		Delaware
Validus Pharmaceuticals LLC	None		Delaware
VGS Acquisition Holding, LLC	None		Delaware
Aland Royalty GP, LLC	None		Delaware
Alaska Future Fund GP, LLC	None		Delaware
BAI Funds SLP, LLC	None		Delaware
BAI GP, LLC	None		Delaware
Baring Asset-Based Income Fund (US) GP, LLC	None		Delaware
Barings CMS Fund GP, LLC	None		Delaware
Barings Hotel Opportunity Venture I GP, LLC	None		Delaware
Barings Investment Series LLC	None		Delaware
Barings Emerging Generation Fund GP, LLC	None		Delaware
Barings ERS PE Emerging Manager III GP, LLC	None		Delaware
Barings Global Investment Funds (U.S.) Management LLC	04-1590850		Delaware
Barings CLO Investment Partners GP, LLC	None		Delaware
Barings Core Property Fund GP LLC	None		Delaware
Barings Direct Lending GP Ltd.	None		Cayman Islands
Barings Emerging Generation Fund LP	84-3784245		Delaware
Barings Global Energy Infrastructure Advisors, LLC	None		Delaware
Barings Global Real Assets Fund GP, LLC	None		Delaware
Barings GPSF	None		Delaware
Barings North American Private Loan Fund Management, LLC	None		Delaware
Barings North American Private Loan Fund Management II, LLC	None		Delaware
Barings Small Business Fund LLC	84-5063008		Delaware
Benton Street Advisors, Inc.	98-0536233		Cayman Islands

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

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

PART 1 – ORGANIZATIONAL CHART

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
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
BRECS VII GP LLC	None		Delaware
BREDIF GP LLC	None		Delaware
CEMF I GP LLC	None		Delaware
CHY Venture GP LLC	None		Delaware
CREF X GP LLC	None		Delaware
Great Lakes III GP, LLC	04-1590850		Delaware
Lake Jackson LLC	None		Delaware
Loan Strategies Management LLC	04-1590850		Delaware
Mezzco III LLC	41-2280126		Delaware
Mezzco IV LLC	80-0920285		Delaware
Mezzco Australia II LLC	None		Delaware
RECSA-NY GP LLC	None		Delaware
SBNP SIA II LLC	None		Delaware
SBNP SIA III LLC	None		Delaware
Somerset Special Opportunities Management LLC	04-1590850		Delaware
Amherst Long Term Holdings, LLC	None		Delaware
MassMutual International LLC	04-3313782		Delaware
MassMutual Solutions LLC	None		Delaware
Haven Technologies Asia Limited	None		Hong Kong
Yunfeng Financial Group Limited	None		Hong Kong
MassMutual Asia Limited (SPV)	None		Hong Kong
MML Mezzanine Investor II, LLC	04-1590850		Delaware
MML Mezzanine Investor III, LLC	04-1590850		Delaware
MassMutual External Benefits Group LLC	27-3576835		Delaware
Other Affiliates & Funds:			
100 w. 3 rd Street LLC	04-1590850		Delaware
300 South Tryon Hotel LLC	82-2432216		Delaware
2160 Grand Manager LLC	04-1590850		Delaware
300 South Tryon LLC	04-1590850		Delaware
Almack Mezzanine Fund II Unleveraged LP	None		United Kingdom
Barings Affordable Housing Mortgage Fund I LLC	82-3468147		Delaware
Barings Affordable Housing Mortgage Fund II LLC	61-1902329		Delaware
Barings Affordable Housing Mortgage Fund III LLC	85-3036663		Delaware
Barings Asset-Based Income Fund (US) LP	36-4868350		Delaware
Barings Emerging Markets Corporate Bond Fund	None		Ireland
Barings European Real Estate Debt Income Fund	None		Luxembourg
Babson Capital Global Special Situation Credit Fund 2*	98-1206017		Delaware

*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>
Babson Capital Loan Strategies Fund, L.P.*	37-1506417		Delaware
Barings US High Yield Bond Fund*	None		Ireland
Babson CLO Ltd. 2012-II	None		Cayman Islands
Babson CLO Ltd. 2013-I	None		Cayman Islands
Babson CLO Ltd. 2014-I	None		Cayman Islands
Babson CLO Ltd. 2015-I	None		Cayman Islands
Babson CLO Ltd. 2015-II	None		Cayman Islands
Babson CLO Ltd. 2016-I	None		Cayman Islands
Babson CLO Ltd. 2016-II	None		Cayman Islands
Barings CLO Ltd. 2017-I	None		Cayman Islands
Barings CLO 2018-III	None		Cayman Islands
Barings CLO 2018-IV	None		Cayman Islands
Barings CLO 2019-II	98-1473665		Cayman Islands
Barings CLO 2019-III	None		Cayman Islands
Barings CLO 2019-IV	None		Cayman Islands
Barings CLO 2020-I	None		Cayman Islands
Barings CLO 2020-II	None		Cayman Islands
Barings CLO 2020-III	None		Cayman Islands
Barings CLO 2020-IV	None		Cayman Islands
Barings CLO 2021-I	ZJX0JI.99999.SL.136		Cayman Islands
Barings CLO 2021-II	EPXAC4.99999.SL.136 (GIIN)		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
Babson Euro CLO 2016-I BV	None		Netherlands
Barings Euro CLO 2019-I	3603726OH		Ireland
Barings Euro CLO 2019-II	None		Ireland
Barings Euro CLO 2020-I DAC	None		Ireland
Barings Euro CLO 2021-I DAC	3715576VH		Ireland
Barings Global Em. Markets Equity Fund	82-5330194		North Carolina
Barings Global Energy Infrastructure Fund I LP	98-1332384		Cayman Islands
Barings Global Inv. Grade Strat Fund	None		Ireland
Barings Global Private Loan Fund	None		Luxembourg
Barings Global Real Assets Fund LP	82-3867745		Delaware
Barings Global Special Situations Credit Fund 3	None		Ireland
Barings Global Special Situations Credit 4 Delaware*	85-1465973		Delaware
Barings Global Special Situations Credit 4 LUX*	98-1570693		Luxembourg
Barings Hotel Opportunity Venture	87-0977058		Connecticut
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

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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 Middle Market CLO Ltd 2021-I	98-1612604		Cayman Islands
Barings North American Private Loan Fund LP	38-4010344		Delaware
Barings RE Credit Strategies VII LP	98-1332384		Delaware
Barings CLO Investment Partners LP	81-0841854		Delaware
Barings Euro Value Add II (BREEVA II)*	K15Q2K.99999.SL.442		Luxembourg
Barings Real Estate European Value Add I SCSp*	None		United Kingdom
Barings Real Estate Debt Income Fund LP*	85-3449260		Delaware
Braemar Energy Ventures I, L.P. *	None		Delaware
Barings European Core Property Fund SCSp	None		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
Comerstone Real Estate Fund VIII LP	27-0547156		Delaware
Comerstone Real Estate Fund X LP	46-5432619		Delaware
Comerstone Permanent Mortgage Fund III LLC	35-2531693		Massachusetts
Comerstone Permanent Mortgage Fund IV LLC	61-1793735		Massachusetts
Eclipse Business Capital Holdings	EIN 87-1321958		Delaware
Gateway Mezzanine Partners II LP*	90-0991195		Delaware
Great Lakes III, L.P.	37-1708623		Delaware
GIA EU Holdings - Emerson JV Sarl	EIN 98-1607033		Luxembourg
JPMCC Commercial Mortgage Securities Trust 2017-JP7	38-4041011; 38-4041012		New York
JPMDB Commercial Mortgage Securities Trust 2017-C5	38-4032059		New York
KKR-MM Vector LP	82-1512591		Delaware
Marco Hotel LLC	46-4255307		Delaware
Miami Douglas One GP LLC*	04-1590850		Delaware
Miami Douglas Two GP LLC*	04-1590850		Delaware
Miami Douglas One LP*	04-1590850		Delaware
Miami Douglas Two LP*	04-1590850		Delaware
MM BIG Peninsula Co-Invest Member LLC	04-1590850		Massachusetts
NYDIG Digital Assets Fund II LP	85-3886824		Delaware
HB Naples Golf Owner LLC	45-3623262		Delaware
MM CM Holding LLC	None		Delaware
MM Debt Participations LLC	81-3000420		Delaware
RB Apartments LLC	82-4411267		Delaware
Reston Arboretum LLC	75-2901061		Delaware
Somerset Special Opportunities Fund L.P.*	20-8856877		Delaware
SouthPointe Industrial LLC	04-1590850		Delaware
Ten Fan Pier Boulevard LLC	35-2553915		Delaware
Tower Square Capital Partners III, L.P.	41-2280127		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>
Tower Square Capital Partners IIIA, L.P.	41-2280129		Delaware
Trailside MM Member LLC*	04-1590850		Delaware
Washington Gateway Two LLC*	83-1325764		Delaware
Washington Gateway Three LLC*	32-0574045		Delaware
West 46 th Street Hotel LLC	05-1590850		Delaware
Barings Affiliates & Funds:			
Babson Capital Loan Strategies Master Fund LP	None		Cayman Islands
Barings China Aggregate Bond Private Securities Investment Fund	None		Peoples Republic of China
Barings European Growth Trust Fund	HU7DQI.00015.SF.826		United Kingdom
Barings Global High Yield Fund	47-3790192		Massachusetts
CCIC Fund	None		Peoples Republic of China
Great Lakes II LLC*	71-1018134		Delaware
Wood Creek Venture Fund LLC	04-1590850		Delaware
Barings Real Estate Affiliates & Funds:			
50 Liberty LLC*	36-4823011		Delaware
Barings California Mortgage Fund IV	None		California
Barings Hotel Opportunity Venture	87-0977058		Delaware
Barings Umbrella Fund LUX SCSp SICAV RAIF*	None		Luxembourg
Calgary Railway Holding LLC*	82-2285211		Delaware
Combrook PRS Holdings LLC	82-3307907		Delaware
Cornerstone California Mortgage Fund I LLC	95-4207717		California
Cornerstone California Mortgage Fund II LLC	95-4207717		California
Cornerstone California Mortgage Fund III LLC	95-4207717		California
Cornerstone Fort Pierce Development LLC*	56-2630592		Delaware
Cornerstone Permanent Mortgage Fund	45-2632610		Massachusetts
Cornerstone Permanent Mortgage Fund II	61-1750537		Massachusetts
Cornerstone Permanent Mortgage Fund III	35-2531693		Massachusetts
Cornerstone Permanent Mortgage Fund IV	61-1793735		Massachusetts
CREA/PPC Venture LLC	20-0348173		Delaware
CREA Madison Member LLC	81-0890084		Delaware
Danville Riverwalk Venture, LLC	82-2783393		Delaware
Fan Pier Development LLC*	20-3347091		Delaware
GIA EU Holdings LLC	04-1590850		Delaware
Landmark Manchester Holdings LLC	81-5360103		Delaware
MM Island Member LLC	04-1590850		Delaware
NoHo West Venture LLC	83-0881588		Delaware
One Harbor Shore LLC*	80-0948028		Delaware
PACO France Logistics LLC	04-1590850		Delaware
Portland 400 Sixth Manager LLC	82-3393166		Delaware
Raleigh Crossing Phase I Holdings LLC	None		Delaware
Salomon Brothers Commercial Mortgage Trust 2001-MM	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>
Sawgrass Village Shopping Center LLC*	27-2977720		Delaware
STOA Holding LLC	None		Delaware
Three PW Office Holding LLC	81-5273574		Delaware
Twenty Two Liberty LLC*	35-2484550		Massachusetts
Unna, Dortmund Holding LLC	82-3250684		Delaware
Washington Gateway Apartments Venture LLC*	45-5401109		Delaware
MassMutual Premier Funds:			
MassMutual Premier Focused International Fund	02-0754273		Massachusetts
MassMutual Premier Main Street Fund	51-0529328		Massachusetts
MassMutual Premier Strategic Emerging Markets Fund	26-3229251		Massachusetts
MassMutual Select Funds:			
MassMutual Select Diversified Value Fund	01-0821120		Massachusetts
MassMutual Select Fundamental Growth Fund	04-3512593		Massachusetts
MassMutual Select Mid-Cap Value Fund	42-1710935		Massachusetts
MassMutual Select Small Capital Value Equity Fund	02-0769954		Massachusetts
MassMutual Select Small Company Value Fund	04-3584140		Massachusetts
MassMutual Select T. Rowe Price Retirement 2005 Fund	82-3347422		Massachusetts
MassMutual Select T. Rowe Price Retirement 2010 Fund	82-3355639		Massachusetts
MassMutual Select T. Rowe Price Retirement 2015 Fund	82-3382389		Massachusetts
MassMutual Select T. Rowe Price Retirement 2020 Fund	82-3396442		Massachusetts
MassMutual Select T. Rowe Price Retirement 2025 Fund	82-3417420		Massachusetts
MassMutual Select T. Rowe Price Retirement 2030 Fund	82-3430358		Massachusetts
MassMutual Select T. Rowe Price Retirement 2035 Fund	82-3439837		Massachusetts
MassMutual Select T. Rowe Price Retirement 2040 Fund	82-3451779		Massachusetts
MassMutual Select T. Rowe Price Retirement 2045 Fund	82-3472295		Massachusetts
MassMutual Select T. Rowe Price Retirement 2050 Fund	82-3481715		Massachusetts
MassMutual Select T. Rowe Price Retirement 2055 Fund	82-3502011		Massachusetts
MassMutual Select T. Rowe Price Retirement 2060 Fund	82-3525148		Massachusetts
MassMutual Select T. Rowe Price Retirement Balanced Fund	82-3533944		Massachusetts
MML Series Investment Funds:			
MML Series International Equity Fund	46-4257056		Massachusetts
MML Series Investment Funds II:			
MML Series II Asset Momentum Fund	47-3517233		Massachusetts
MML Series II Dynamic Bond Fund	47-3529636		Massachusetts
MML Series II Equity Rotation Fund	47-3544629		Massachusetts
MML Series II Special Situations Fund	47-3559064		Massachusetts
MassMutual RetireSMART Funds:			
MassMutual RetireSMART 2035 Fund	27-1933380		Massachusetts
MassMutual RetireSMART 2045 Fund	27-1932769		Massachusetts
MassMutual RetireSMART 2055 Fund	46-3289207		Massachusetts
MassMutual RetireSMART 2060 Fund	47-5326235		Massachusetts

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

PART 1 – ORGANIZATIONAL CHART

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
MassMutual 20/80 Allocation Fund	45-1618155		Massachusetts
MassMutual 80/20 Allocation Fund	45-1618222		Massachusetts
MassMutual RetireSMART In Retirement Fund	03-0532464		Massachusetts
MassMutual 40/60 Allocation Fund	45-1618262		Massachusetts
MassMutual 60/40 Allocation Fund	45-1618046		Massachusetts

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
.0435	Massachusetts Mut Life Ins Co	65935	04-1590850	3848388			Massachusetts Mutual Life Insurance Company (MMLIC)	MA	UIP	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0435	Massachusetts Mut Life Ins Co	93432	06-1041383				C.M. Life Insurance Company	CT	IA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0435	Massachusetts Mut Life Ins Co	70416	43-0581430				MML Bay State Life Insurance Company	CT	IA	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
.0000			06-1041383				CML Mezzanine Investor III, LLC	DE	NIA	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
.0000							CML Special Situations Investor LLC	DE	NIA	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
.0000							CML Global Capabilities LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MM Global Capabilities I LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MassMutual Global Business Services India LLP	IND	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MM Global Capabilities (Netherlands) B.V.	NLD	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MassMutual Global Business Services Romania S.R.L.	ROU	NIA	Massachusetts Mutual Life Insurance Company	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				New Haven Holdco LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MML Special Situations Investor LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			47-5322979				Timberland Forest Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			47-5322979				Timberland Forest Holding LLC	DE	NIA	C.M. Life Insurance Company	Ownership	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	Timberland Forest Holding LLC	Ownership	100.000	MMLIC		
.0000							Lyme Adirondack Timberlands II, LLC	DE	NIA	Timberland Forest Holding LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				Berkshire Way LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-1590850				MSP-SC, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							EM Opportunities LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MassMutual MCOM Insurance Company, Inc.	VT	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-1590850				Insurance Road LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-1590850				MassMutual Trad Private Equity LLC	DE	NIA	Insurance Road LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				MassMutual Private Equity Funds LLC	DE	NIA	MassMutual Trad Private Equity LLC	Ownership	100.000	MMLIC		
.0000							MassMutual Private Equity Funds Subsidiary LLC	DE	NIA	MassMutual Private Equity Funds LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				MassMutual Intellectual Property LLC	DE	NIA	Insurance Road LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				Trad Investments I LLC	DE	NIA	Insurance Road LLC	Ownership	100.000	MMLIC		
.0000							ITPSHolding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							HITPS LLC	DE	NIA	ITPS Holding LLC	Ownership	100.000	MMLIC		

STATEMENT AS OF SEPTEMBER 30, 2021 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? (Y/N)	*
.0000							JFIN Parent LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			27-0105644				Jefferies Finance LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC		1
.0000	Massachusetts Mut Life Ins Co	63312	86-2294635				Glidepath Holdings Inc.	DE	UIP	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			13-1935920				Great American Life Insurance Company	OH	UDP	Glidepath Holdings Inc.	Ownership	100.000	MMLIC		
.0000	Massachusetts Mut Life Ins Co	93661	31-1422717				AAG Insurance Agency, LLC	KY	NIA	Great American Life Insurance Company	Ownership	100.000	MMLIC		
.0000			31-1021738				Annuity Investors Life Insurance Company	OH	RE	Great American Life Insurance Company	Ownership	100.000	MMLIC		
.0000			31-1395344				Great American Advisors, LLC	OH	NIA	Great American Life Insurance Company	Ownership	100.000	MMLIC		
.0000	Massachusetts Mut Life Ins Co	67083	26-3260520				Manhattan National Holding Corporation	OH	NIA	Great American Life Insurance Company	Ownership	100.000	MMLIC		
.0000			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							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 Finance 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	Jefferies Credit Partners LLC	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							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 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 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-III Ltd.	DE	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 2021 IV Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							Apex Credit Holdings LLC	DE	NIA	JFIN Parent LLC	Ownership	100.000	MMLIC		
.0000							JFIN CLO 2012 Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JFIN CLO 2013 Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JFIN CLO 2014 Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JFIN CLO 2014-II Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JFIN CLO 2015 Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JFIN CLO 2015-II Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	85.000	MMLIC		

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
.0000							JFIN CLO 2016 Ltd.	.CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JFIN CLO 2017 Ltd.	.CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JFIN CLO 2017-II Ltd.	.CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				MM Copper Hill Road LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	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							MM Investment Holding	.CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			26-0073611				MassMutual Asset Finance LLC	.DE	NIA	MM Investment Holding	Ownership	99.600	MMLIC		
.0000			26-0073611				MassMutual Asset Finance LLC	.DE	NIA	C.M. Life Insurance Company	Ownership	0.400	MMLIC		
.0000			90-1005837				MMAF Equipment Finance LLC 2013-A	.DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000			36-4785301				MMAF Equipment Finance LLC 2014-A	.DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000			38-3969560				MMAF Equipment Finance LLC 2015-A	.DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000			32-0489588				MMAF Equipment Finance LLC 2016-A	.DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000			35-2590691				MMAF Equipment Finance LLC 2017-A	.DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000			32-0546197				MMAF Equipment Finance LLC 2017-B	.DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000			82-5335801				MMAF Equipment Finance LLC 2018-A	.DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000			83-3722640				MMAF Equipment Finance LLC 2019-A	.DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000							MMAF Equipment Finance LLC 2019-B	.DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000							MMAF Equipment Finance LLC 2021-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	Y	
.0000			04-3548444				MassMutual International Holding MSC, Inc.	.MA	NIA	MML Management Corporation	Ownership	100.000	MMLIC		
.0000			04-3341767				MassMutual Holding MSC, Inc.	.MA	NIA	MML Management Corporation	Ownership	100.000	MMLIC		
.0000							MML CM LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							Blueprint Income LLC	.NY	NIA	MML CM LLC	Ownership	100.000	MMLIC		
.0000							Flourish Digital Assets LLC	.DE	NIA	MML CM LLC	Ownership	100.000	MMLIC		
.0000							Flourish Financial LLC	.DE	NIA	MML CM LLC	Ownership	100.000	MMLIC		
.0000							Flourish Technologies LLC	.DE	NIA	MML CM LLC	Ownership	100.000	MMLIC		
.0000			04-3356880				MML Distributors LLC	.MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-3356880				MML Distributors LLC	.MA	NIA	MassMutual Holding LLC	Ownership	100.000	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	Y	
.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	Y	
.0000			06-1597528				MassMutual Assignment Company	.NC	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			37-1732913				Fern Street LLC	.DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000							Sleeper Street LLC	.DE	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	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
.0000			46-2252944				Haven Life Insurance Agency, LLC	DE	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							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 Holding LLC	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 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							Open Alternatives LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				MM Rothesay Holdco US LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							Rothesay Limited	GBR	NIA	MM Rothesay Holdco US LLC	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.2 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 Limited	Ownership	100.000	MMLIC		
.0000							Rothesay Property Partnership 1 LLP	GBR	NIA	Rothesay Limited	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 Asset Management UK 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 US LLC	DE	NIA	Rothesay Asset Management UK Limited	Ownership	100.000	MMLIC		
.0000							MM Catalyst Fund LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			47-1466022				LifeScore Labs, LLC	MA	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				MML Investors Services, LLC	MA	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				MML Insurance Agency, LLC	MA	NIA	MML Investors Services, LLC	Ownership	100.000	MMLIC		
.0000			41-2011634				MMLISI Financial Alliances, LLC	DE	NIA	MML Investors Services, LLC	Ownership	100.000	MMLIC		
.0000			45-4000072				MM Asset Management Holding LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			51-0504477				Barings LLC	DE	NIA	MassMutual Asset Management Holding LLC	Ownership	100.000	MMLIC		
.0000			98-0524271				Baring Asset Management (Asia) Holdings Limited	HKG	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000			98-0457465				Baring International Fund Managers (Bermuda) Limited	BMU	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
.0000			98-0457463				Baring Asset Management (Asia) Limited	HKG	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
.0000							Baring Asset Management Korea Limited	KOR	NIA	Baring Asset Management (Asia) Limited	Ownership	100.000	MMLIC		
.0000							Barings Investment Management (Shanghai) Limited	HKG	NIA	Baring Asset Management (Asia) Limited	Ownership	100.000	MMLIC		
.0000							Barings Overseas Investment Fund Management (Shanghai) Limited	HKG	NIA	Baring Asset Management (Asia) Limited	Ownership	100.000	MMLIC		
.0000			98-0457707				Baring SICE (Taiwan) Limited	TWN	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
.0000							Barings Singapore Pte. Ltd.	SGP	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
.0000			98-0236449				Barings Japan Limited	JPN	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		

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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	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
.0000							Barings Australia Holding Company Pty Ltd	AUS	NIA	Barings Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
.0000			98-0457456				Barings Australia Pty Ltd	AUS	NIA	Barings Australia Holding Company Pty Ltd	Ownership	100.000	MMLIC		
.0000			80-0875475				Barings Finance LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							BCF Europe Funding Limited	IRL	NIA	Barings Finance LLC	Ownership	100.000	MMLIC		
.0000							BCF Senior Funding I LLC	DE	NIA	Barings Finance LLC	Ownership	100.000	MMLIC		
.0000							BCF Senior Funding I Designated Activity Company	IRL	NIA	Barings Finance LLC	Ownership	100.000	MMLIC		
.0000			04-3238351				Barings Securities LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000			98-0437588				Barings Guernsey Limited	GGY	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Europe Limited	GBR	NIA	Barings Guernsey Limited	Ownership	100.000	MMLIC		
.0000							Barings Asset Management Spain SL	ESP	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
.0000							Barings Italy S.r.l.	ITA	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
.0000							Barings Sweden AB	SWI	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
.0000							Barings Finland Oy	FIN	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
.0000							Barings Netherlands B.V.	NLD	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
.0000							Barings Real Estate UK Holdings Limited	DE	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
.0000							Barings Real Estate Advisers (Continental Europe) Limited	GBR	NIA	Barings Real Estate UK Holdings Limited	Ownership	100.000	MMLIC		
.0000			98-0654401				Barings Real Estate Advisers Europe LLP	GBR	NIA	Barings Real Estate UK Holdings Limited	Ownership	100.000	MMLIC		
.0000			98-0654388				Barings Real Estate GmbH	DEU	NIA	Barings Real Estate UK Holdings Limited	Ownership	100.000	MMLIC		
.0000			98-1194368				Barings Real Estate GmbH	DEU	NIA	Barings Real Estate UK Holdings Limited	Ownership	100.000	MMLIC		
.0000			98-0241935				Barings Asset Management Limited	GBR	NIA	MassMutual Holdings (Bermuda) Limited	Ownership	100.000	MMLIC		
.0000							Barings European Direct Lending 1 GP LLP	GBR	NIA	Barings Asset Management Limited	Ownership	100.000	MMLIC		
.0000			98-1012393				Barings Global Advisors Limited	GBR	NIA	Barings Asset Management Limited	Ownership	100.000	MMLIC		
.0000			98-0457328				Barings International Investment Limited	GBR	NIA	Barings Asset Management Limited	Ownership	100.000	MMLIC		
.0000							Barings International Investment Management Holdings	GBR	NIA	Barings Asset Management Limited	Ownership	100.000	MMLIC		
.0000			98-0457587				Barings International Investment Management Holdings	GBR	NIA	Barings International Investment Management Holdings	Ownership	100.000	MMLIC		
.0000							Barings Asset Management UK Holdings Limited	GBR	NIA	Barings Asset Management UK Holdings Limited	Ownership	100.000	MMLIC		
.0000			98-0457576				Barings Asset Management UK Holdings Limited	GBR	NIA	Barings Asset Management UK Holdings Limited	Ownership	100.000	MMLIC		
.0000			98-0465031				Barings Asset Management GmbH	DEU	NIA	Barings Asset Management UK Holdings Limited	Ownership	100.000	MMLIC		
.0000							Barings International Fund Managers (Ireland) Limited	IRL	NIA	Barings Asset Management UK Holdings Limited	Ownership	100.000	MMLIC		
.0000			98-0524272				Barings International Fund Managers (Ireland) Limited	IRL	NIA	Barings Asset Management UK Holdings Limited	Ownership	100.000	MMLIC		
.0000							Barings Asset Management Switzerland Sarl	CHE	NIA	Barings Asset Management UK Holdings Limited	Ownership	100.000	MMLIC		
.0000							Barings Asset Management Switzerland Sarl	CHE	NIA	Barings Asset Management UK Holdings Limited	Ownership	100.000	MMLIC		
.0000			98-0497550				Barings France SAS	FRA	NIA	Barings Asset Management UK Holdings Limited	Ownership	100.000	MMLIC		
.0000			98-0457586				Barings Fund Managers Limited	GBR	NIA	Barings Asset Management Limited	Ownership	100.000	MMLIC		
.0000							BCGSS 2 GP LLP	GBR	NIA	Barings Fund Managers Limited	Ownership	100.000	MMLIC		
.0000			98-0457578				Barings Investment Services Limited	GBR	NIA	Barings Asset Management Limited	Ownership	100.000	MMLIC		
.0000							Barings Core Fund Feeder I GP S.a.r.l.	LUX	NIA	Barings Asset Management Limited	Ownership	100.000	MMLIC		
.0000							Barings BME GP S.a.r.l.	GBR	NIA	Barings Asset Management Limited	Ownership	100.000	MMLIC		
.0000							Barings GPC GP S.a.r.l.	LUX	NIA	Barings Asset Management Limited	Ownership	100.000	MMLIC		
.0000							Barings European Core Property Fund GP Sarl	GBR	NIA	Barings Asset Management Limited	Ownership	100.000	MMLIC		
.0000							Barings Investment Fund (LUX) GP S.a.r.l.	LUX	NIA	Barings Asset Management Limited	Ownership	100.000	MMLIC		
.0000							Barings Umbrella Fund (LUX) GP S.a.r.l.	LUX	NIA	Barings Asset Management Limited	Ownership	100.000	MMLIC		
.0000							GPLF4(S) GP S.a.r.l.	LUX	NIA	Barings Asset Management Limited	Ownership	100.000	MMLIC		
.0000							PREIF Holdings Limited Partnership	GBR	NIA	Barings Asset Management Limited	Ownership	100.000	MMLIC		
.0000			98-0432153				Barings (U.K.) Limited	GBR	NIA	Barings Guernsey 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 Real Estate Advisers LLC	Ownership	100.000	MMLIC		
.0000							Barings Real Estate Advisers Inc.	CA	NIA	Barings Real Estate Advisers LLC	Ownership	100.000	MMLIC		
.0000			81-4258759				CRA Aircraft Holding LLC	DE	NIA	Company	Ownership/Influence	40.000	MMLIC		
.0000			81-4258759				CRA Aircraft Holding LLC	DE	NIA	Barings LLC	Influence		MMLIC		

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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? (Y/N)	*
.0000			83-0560183				Aland Royalty Holdings LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	26.700	MMLIC		
.0000			83-0560183				Aland Royalty Holdings LP	DE	NIA	Barings LLC	Management		MMLIC		
.0000			82-2932156				GASL Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	11.300	MMLIC		
.0000			46-2344300				Intermodal Holdings II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	18.000	MMLIC		
.0000			47-3055009				Milestone Acquisition Holding, LLC	DE	NIA	MassMutual Holding LLC	Ownership/Influence	19.800	MMLIC		
.0000			47-3055009				Milestone Acquisition Holding, LLC	DE	NIA	Barings LLC	Influence		MMLIC		
.0000							Novation Companies, Inc.	MD	NIA	Massachusetts Mutual Life Insurance Company	Ownership	16.500	MMLIC		
.0000			46-5460309				Red Lake Ventures, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	31.500	MMLIC		
.0000			46-5460309				Red Lake Ventures, LLC	DE	NIA	Barings LLC	Influence		MMLIC		
.0000			81-4065378				Remington L & W Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	19.900	MMLIC		
.0000			81-4065378				Remington L & W Holdings LLC	DE	NIA	Barings LLC	Influence		MMLIC		
.0000							Tamiami Citrus, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	15.700	MMLIC		
.0000							Teaktree Acquisition, LLC	DE	NIA	MassMutual Holding LLC	Ownership/Influence	14.700	MMLIC		
.0000							Teaktree Acquisition, LLC	DE	NIA	Barings LLC	Influence		MMLIC		
.0000							Techquity, LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	15.600	MMLIC		
.0000							Techquity, LP	DE	NIA	Barings LLC	Influence		MMLIC		
.0000			46-0687392				Validus Holdings Company LLC	DE	NIA	Barings LLC	Ownership	40.400	MMLIC		
.0000							Validus Pharmaceuticals LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	70.000	MMLIC		
.0000							VGS Acquisition Holding, LLC	DE	NIA	MassMutual Holding LLC	Ownership/Influence	33.300	MMLIC		
.0000							VGS Acquisition Holding, LLC	DE	NIA	Barings LLC	Management		MMLIC		
.0000							Aland Royalty GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Alaska Future Fund GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							BAI GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							BAI Funds SLP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Baring Asset-Based Income Fund (US) GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings CMS Fund GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Hotel Opportunity Venture I GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Investment Series LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Emerging Generation Fund GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings 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.	CY	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000			84-3784245				Barings Emerging Generation Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	66.600	MMLIC		
.0000			84-3784245				Barings Emerging Generation Fund LP	DE	NIA	Barings LLC	Management		MMLIC		
.0000							Barings Global Energy Infrastructure Advisors, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings North American Private Loan Fund Management, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings North American Private Loan Fund Management II, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Global Real Assets Fund GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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.0000							Barings GPSP	DE	NIA	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			84-5063008				Barings Small Business Fund LLC	DE	NIA	Barings LLC	Ownership	32.900	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							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							CHY Venture 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			04-1590850				Loan Strategies Management 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							RECSEA-NY GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				SBNP SIA II LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							SBNP SIA III LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				Somerset Special Opportunities Management LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Amherst Long Term Holdings, LLC	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	Y	
.0000							MassMutual Solutions LLC	DE	NIA	MassMutual International LLC	Ownership	100.000	MMLIC		
.0000							Haven Technologies Asia Limited	HKG	NIA	MassMutual International LLC	Ownership	100.000	MMLIC		
.0000							Yunfeng Financial Group Limited	HKG	NIA	MassMutual International LLC	Ownership	24.900	MMLIC		
.0000							MassMutual Asia Limited (SPV)	HKG	NIA	MassMutual International LLC	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			27-3576835				MassMutual External Benefits Group LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-1590850				100 w. 3rd Street LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-1590850				2160 Grand Manager LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	98.100	MMLIC		
.0000			82-2432216				300 South Tryon Hotel LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-1590850				300 South Tryon LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							Almack Mezzanine Fund II Unleveraged LP	GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	72.900	MMLIC		
.0000							Barings Affordable Housing Mortgage Fund I LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							Barings Affordable Housing Mortgage Fund I LLC	DE	NIA	Barings LLC	Management		MMLIC		
.0000			61-1902329				Barings Affordable Housing Mortgage Fund II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			61-1902329				Barings Affordable Housing Mortgage Fund II LLC	DE	NIA	Barings LLC	Management		MMLIC		

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SCHEDULE Y

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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? (Y/N)	*
.0000			85-3036663				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			36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	12.300	MLLIC		
.0000			36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NIA	C.M. Life Insurance Company	Ownership/Influence	1.200	MLLIC		
.0000			36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NIA	Barings LLC	Management		MLLIC		
.0000							Barings Emerging Markets Corporate Bond Fund	IRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	71.600	MLLIC		
.0000							Barings Emerging Markets Corporate Bond Fund	IRL	NIA	Barings LLC	Management		MLLIC		
.0000							Barings European Real Estate Debt Income Fund	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MLLIC		
.0000							Barings European Real Estate Debt Income Fund	LUX	NIA	Barings LLC	Influence		MLLIC		
.0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	34.300	MLLIC		
.0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	C.M. Life Insurance Company	Ownership	2.200	MLLIC		
.0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	Barings LLC	Management		MLLIC		
.0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	75.700	MLLIC		
.0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	3.800	MLLIC		
.0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	DE	NIA	Barings LLC	Management		MLLIC		
.0000							Barings US High Yield Bond Fund	IRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	57.200	MLLIC		
.0000							Barings US High Yield Bond Fund	IRL	NIA	Barings LLC	Management		MLLIC		
.0000							Babson CLO Ltd. 2013-I	CYM	NIA	Barings LLC	Influence		MLLIC		3
.0000							Babson CLO Ltd. 2014-I	CYM	NIA	Barings LLC	Influence		MLLIC		2
.0000							Babson CLO Ltd. 2015-I	CYM	NIA	Barings LLC	Influence		MLLIC		4
.0000							Babson CLO Ltd. 2015-II	CYM	NIA	Barings LLC	Influence		MLLIC		5
.0000							Babson CLO Ltd. 2016-I	CYM	NIA	Barings LLC	Influence		MLLIC		
.0000							Babson CLO Ltd. 2016-II	CYM	NIA	Barings LLC	Influence		MLLIC		
.0000							Barings CLO Ltd. 2017-I	CYM	NIA	Barings LLC	Influence		MLLIC		
.0000							Barings CLO 2018-III	CYM	NIA	Barings LLC	Influence		MLLIC		
.0000							Barings CLO 2018-IV	CYM	NIA	Barings LLC	Influence		MLLIC		
.0000			98-1473665				Barings CLO 2019-II	CYM	NIA	Barings LLC	Influence		MLLIC		
.0000							Barings CLO 2019-III	CYM	NIA	Barings LLC	Influence		MLLIC		
.0000							Barings CLO 2019-IV	CYM	NIA	Barings LLC	Influence		MLLIC		
.0000							Barings CLO 2020-I	CYM	NIA	Barings LLC	Influence		MLLIC		
.0000							Barings CLO 2020-II	CYM	NIA	Barings LLC	Influence		MLLIC		
.0000							Barings CLO 2020-III	CYM	NIA	Barings LLC	Influence		MLLIC		
.0000							Barings CLO 2020-IV	CYM	NIA	Barings LLC	Influence		MLLIC		
.0000							Barings CLO 2021-I	CYM	NIA	Barings LLC	Influence		MLLIC		
.0000							Barings CLO 2021-II	CYM	NIA	Barings LLC	Influence		MLLIC		
.0000							Babson Euro CLO 2014-I BV	NLD	NIA	Barings LLC	Influence		MLLIC		
.0000							Babson Euro CLO 2014-II BV	NLD	NIA	Barings LLC	Influence		MLLIC		
.0000							Babson Euro CLO 2015-I BV	NLD	NIA	Barings LLC	Influence		MLLIC		
.0000							Babson Euro CLO 2016-I BV	NLD	NIA	Barings LLC	Influence		MLLIC		
.0000			36-037260H				Barings Euro CLO 2019-I BV	IRL	NIA	Barings LLC	Influence		MLLIC		
.0000							Barings Euro CLO 2019-II BV	IRL	NIA	Barings LLC	Influence		MLLIC		
.0000							Barings Euro CLO 2020-I DAC	IRL	NIA	Barings LLC	Influence		MLLIC		

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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	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
.0000			37-15576VH				Barings Euro CLO 2021-I DAC	IRL	NIA	Barings LLC	Influence		MLL IC		
.0000			81-0841854				Barings CLO Investment Partners LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	99.300	MLL IC		
.0000			81-0841854				Barings CLO Investment Partners LP	DE	NIA	Barings LLC	Management		MLL IC		
.0000							Barings Euro Value Add II (BREEVA II)	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	62.800	MLL IC		
.0000							Barings Euro Value Add II (BREEVA II)	LUX	NIA	C.M. Life Insurance Company	Ownership	5.500	MLL IC		
.0000							Barings Euro Value Add II (BREEVA II)	LUX	NIA	Barings LLC	Management		MLL IC		
.0000							Barings Real Estate European Value Add I SCSp	GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	41.200	MLL IC		
.0000							Barings Real Estate European Value Add I SCSp	GBR	NIA	C.M. Life Insurance Company	Ownership	4.600	MLL IC		
.0000							Barings Real Estate European Value Add I SCSp	GBR	NIA	Barings LLC	Management		MLL IC		
.0000			85-3449260				Barings Real Estate Debt Income Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MLL IC		
.0000			85-3449260				Barings Real Estate Debt Income Fund LP	DE	NIA	C.M. Life Insurance Company	Ownership		MLL IC		
.0000			85-3449260				Barings Real Estate Debt Income Fund LP	DE	NIA	Barings LLC	Management		MLL IC		
.0000			82-5330194				Barings Global Em. Markets Equity Fund	NC	NIA	Barings LLC	Management		MLL IC		
.0000							Barings Global Energy Infrastructure Fund I LP	CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	99.200	MLL IC		
.0000			98-1332384				Barings Global Energy Infrastructure Fund I LP	CYM	NIA	Baring Asset Management Limited	Management		MLL IC		
.0000							Barings Global Dividends Champion Fund	IRL	NIA	Barings LLC	Management		MLL IC		
.0000							Barings Global Inv. Grade Strat Fund	IRL	NIA	Barings LLC	Management		MLL IC		
.0000							Barings Global Private Loan Fund	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	10.500	MLL IC		
.0000							Barings Global Private Loan Fund	LUX	NIA	Barings LLC	Management		MLL IC		
.0000			82-3867745				Barings Global Real Assets Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	41.700	MLL IC		
.0000			82-3867745				Barings Global Real Assets Fund LP	DE	NIA	C.M. Life Insurance Company	Ownership	7.400	MLL IC		
.0000			82-3867745				Barings Global Real Assets Fund LP	DE	NIA	Barings LLC	Management		MLL IC		
.0000							Barings Global Special Situations Credit Fund 3	IRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	17.900	MLL IC		
.0000							Barings Global Special Situations Credit 4 Delaware	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	70.400	MLL IC		
.0000							Barings Global Special Situations Credit 4 Delaware	DE	NIA	C.M. Life Insurance Company	Ownership	3.700	MLL IC		
.0000							Barings Global Special Situations Credit 4 Delaware	DE	NIA	Barings LLC	Management		MLL IC		
.0000							Barings Global Special Situations Credit 4 LUX	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	16.000	MLL IC		
.0000							Barings Global Special Situations Credit 4 LUX	LUX	NIA	C.M. Life Insurance Company	Ownership	0.900	MLL IC		
.0000							Barings Global Special Situations Credit 4 LUX	LUX	NIA	Barings LLC	Management		MLL IC		
.0000							Barings Global Special Situations Credit Fund 3	IRL	NIA	Barings LLC	Management		MLL IC		
.0000			87-0977058				Barings Hotel Opportunity Venture	CT	NIA	Barings LLC	Ownership/Influence	100.000	MLL IC		
.0000			87-0977058				Barings Hotel Opportunity Venture	CT	NIA	Barings LLC	Management		MLL IC		
.0000							Barings Middle Market CLO 2017-I Ltd & LLC	CYM	NIA	Barings LLC	Influence		MLL IC		
.0000							Barings Middle Market CLO 2018-I	CYM	NIA	Barings LLC	Influence		MLL IC		
.0000							Barings Middle Market CLO 2019-I	CYM	NIA	Barings LLC	Influence		MLL IC		
.0000			98-1612604				Barings Middle Market CLO Ltd 2021-I	CYM	NIA	Barings LLC	Influence		MLL IC		

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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	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
.0000			38-4010344				Barings North American Private Loan Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	42.400	MLLIC		
.0000			38-4010344				Barings North American Private Loan Fund LP	DE	NIA	Barings Asset Management Limited	Management		MLLIC		
.0000			98-1332384				Barings RE Credit Strategies VII LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	33.800	MLLIC		
.0000			98-1332384				Barings RE Credit Strategies VII LP	DE	NIA	Barings Asset Management Limited	Management		MLLIC		
.0000							Braemar Energy Ventures I, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	89.700	MLLIC		
.0000							Braemar Energy Ventures I, L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	1.300	MLLIC		
.0000							Braemar Energy Ventures I, L.P.	DE	NIA	Barings LLC	Management		MLLIC		
.0000							Barings European Core Property Fund SCSp	LUX	NIA	MassMutual Holding LLC	Ownership/Influence	9.200	MLLIC		
.0000							Barings European Core Property Fund SCSp	LUX	NIA	C.M. Life Insurance Company	Ownership	0.600	MLLIC		
.0000							Barings European Core Property Fund SCSp	LUX	NIA	Barings Real Estate Advisers LLC	Management		MLLIC		
.0000			38-4059932				Benchmark 2018-B2 Mortgage Trust	NY	NIA	Barings LLC	Influence		MLLIC		
.0000							Benchmark 2018-B4	NY	NIA	Barings LLC	Influence		MLLIC		
.0000			38-4096530				Benchmark 2018-B8	NY	NIA	Barings LLC	Influence		MLLIC		
.0000			20-5578089				Barings Core Property Fund LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	20.900	MLLIC		
.0000			20-5578089				Barings Core Property Fund LP	DE	NIA	Barings Real Estate Advisers LLC	Management		MLLIC		
.0000							Cornerstone Real Estate Fund X LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	25.300	MLLIC		
.0000			46-5432619				Cornerstone Real Estate Fund X LP	DE	NIA	C.M. Life Insurance Company	Ownership	2.800	MLLIC		
.0000			46-5432619				Cornerstone Real Estate Fund X LP	DE	NIA	Barings Real Estate Advisers LLC	Management		MLLIC		
.0000							Cornerstone Permanent Mortgage Fund III LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MLLIC		
.0000							Cornerstone Permanent Mortgage Fund IV LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000							Eclipse Business Capital Holdings	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	6.700	MLLIC		
.0000							Eclipse Business Capital Holdings	DE	NIA	Barings LLC	Management		MLLIC		
.0000							Gateway Mezzanine Partners II LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	32.000	MLLIC		
.0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	DE	NIA	C.M. Life Insurance Company	Ownership	4.800	MLLIC		
.0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	DE	NIA	Barings LLC	Management		MLLIC		
.0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Management		MLLIC		
.0000							Great Lakes III, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	41.400	MLLIC		
.0000			37-1708623				Great Lakes III, L.P.	DE	NIA	Barings LLC	Management		MLLIC		
.0000							GIA EU Holdings - Emerson JV Sarl	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	60.100	MLLIC		
.0000							GIA EU Holdings - Emerson JV Sarl	LUX	NIA	Barings LLC	Management		MLLIC		
.0000							JPIMCC Commercial Mortgage Securities Trust 2017-JP7	NY	NIA	Barings LLC	Influence		MLLIC		
.0000			38-4041011				JPIMDB Commercial Mortgage Securities Trust 2017-C5	NY	NIA	Barings LLC	Influence		MLLIC		
.0000							KKR-MM Vector LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MLLIC		
.0000							Marco Hotel LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000							Miami Douglas One GP LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MLLIC		
.0000			04-1590850				Miami Douglas One GP LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.500	MLLIC		
.0000			04-1590850				Miami Douglas One GP LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Management		MLLIC		
.0000							Miami Douglas Two GP LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MLLIC		
.0000			04-1590850				Miami Douglas Two GP LLC	DE	NIA	C.M. Life Insurance Company	Ownership	0.000	MLLIC		

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.0000			04-1590850				Miami Douglas One LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
.0000			04-1590850				Miami Douglas One LP	DE	NIA	C.M. Life Insurance Company	Ownership	10.000	MMLIC		
.0000			04-1590850				Miami Douglas Two LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
.0000			04-1590850				MM BIG Peninsula Co-Invest Member LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	91.300	MMLIC		
.0000			04-1590850				MM BIG Peninsula Co-Invest Member LLC	MA	NIA	C.M. Life Insurance Company	Ownership	3.000	MMLIC		
.0000			85-3886824				NVDIG Digital Assets Fund II LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-1590850				Miami Douglas Two LP	DE	NIA	C.M. Life Insurance Company	Ownership	0.000	MMLIC		
.0000			45-3623262				HB Naples Golf Owner LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MM CM Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			81-3000420				MM Debt Participations LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MMLIC		
.0000			81-3000420				MM Debt Participations LLC	DE	NIA	Barings LLC	Management		MMLIC		
.0000			82-4411267				RB Apartments LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			75-2901061				Reston Arboretum LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			20-8856877				Somerset Special Opportunities Fund L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	40.100	MMLIC		
.0000			20-8856877				Somerset Special Opportunities Fund L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	1.900	MMLIC		
.0000			04-1590850				SouthPointe Industrial LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000			35-2553915				Ten Fan Pier Boulevard LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			41-2280127				Tower Square Capital Partners III, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
.0000			41-2280127				Tower Square Capital Partners III, L.P.	DE	NIA	MassMutual Holding LLC	Ownership/Influence	16.500	MMLIC		
.0000			41-2280129				Tower Square Capital Partners IIIA, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	91.000	MMLIC		
.0000			41-2280129				Tower Square Capital Partners IIIA, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
.0000			04-1590850				Trailside MM Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	59.600	MMLIC		
.0000			04-1590850				Trailside MM Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	7.400	MMLIC		
.0000			83-1325764				Washington Gateway Two LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	88.700	MMLIC		
.0000			83-1325764				Washington Gateway Two LLC	DE	NIA	C.M. Life Insurance Company	Ownership	6.700	MMLIC		
.0000			32-0574045				Washington Gateway Three LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	83.700	MMLIC		
.0000			32-0574045				Washington Gateway Three LLC	DE	NIA	C.M. Life Insurance Company	Ownership	11.400	MMLIC		
.0000			04-1590850				West 46th Street Hotel LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							Babson Capital Loan Strategies Master Fund LP	CYM	NIA	Barings LLC	Management		MMLIC		
.0000							Barings China Aggregate Bond Private Securities Investment Fund	CHN	NIA	Barings LLC	Management		MMLIC		
.0000							Barings European Growth Trust Fund	GBR	NIA	Barings LLC	Ownership/Influence	20.900	MMLIC		
.0000			47-3790192				Barings Global High Yield Fund	MA	NIA	Barings LLC	Management		MMLIC		
.0000							CCIC Fund	CHN	NIA	Barings LLC	Ownership/Influence	55.600	MMLIC		
.0000			71-1018134				Great Lakes II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	10.600	MMLIC		
.0000			71-1018134				Great Lakes II LLC	DE	NIA	C.M. Life Insurance Company	Ownership	0.100	MMLIC		

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
.0000			04-1590850				Wood Creek Venture Fund LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	40.000	MMLIC		
.0000			36-4823011				50 Liberty LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	65.000	MMLIC		
.0000			36-4823011				50 Liberty LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.800	MMLIC		
.0000			87-0977058				Barings Hotel Opportunity Ventures	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC		
.0000							Barings California Mortgage Fund IV	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							Barings Umbrella Fund LUX SCSp SICAV RAIF	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	26.100	MMLIC		
.0000							Barings Umbrella Fund LUX SCSp SICAV RAIF	LUX	NIA	C.M. Life Insurance Company	Ownership	2.300	MMLIC		
.0000			82-2285211				Calgary Railway Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
.0000			82-2285211				Calgary Railway Holding LLC	DE	NIA	C.M. Life Insurance Company	Ownership	10.000	MMLIC		
.0000			82-3307907				Cornbrook PRS Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			95-4207717				Cornerstone California Mortgage Fund I LLC	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			95-4207717				Cornerstone California Mortgage Fund II LLC	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			95-4207717				Cornerstone California Mortgage Fund III LLC	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			56-2630592				Cornerstone Fort Pierce Development LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
.0000			56-2630592				Cornerstone Fort Pierce Development LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.900	MMLIC		
.0000			45-2632610				Cornerstone Permanent Mortgage Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			45-2632610				Cornerstone Permanent Mortgage Fund	MA	NIA	Barings LLC	Management				
.0000			61-1750537				Cornerstone Permanent Mortgage Fund II	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			61-1750537				Cornerstone Permanent Mortgage Fund II	MA	NIA	Barings LLC	Management				
.0000			61-1793735				Cornerstone Permanent Mortgage Fund IV	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			81-0890084				CREA Madison Member LLC	DE	NIA	C.M. 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			82-2783393				Danville Riverwalk Venture, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	94.400	MMLIC		
.0000			20-3347091				Fan Pier Development LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	66.200	MMLIC		
.0000			20-3347091				Fan Pier Development LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.900	MMLIC		
.0000			04-1590850				GIA EU Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			81-5360103				Landmark Manchester Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-1590850				MM Island Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	49.000	MMLIC		
.0000			83-0881588				NoHo West Venture LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	94.800	MMLIC		
.0000			80-0948028				One Harbor Shore LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	76.000	MMLIC		
.0000			80-0948028				One Harbor Shore LLC	DE	NIA	C.M. Life Insurance Company	Ownership	6.000	MMLIC		

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
.0000			04-1590850				PACO France Logistics LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			82-3393166				Portland 400 Sixth Manager LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.000	MMLIC		
.0000							Raleigh Crossing Phase I Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
.0000							Salomon Brothers Commercial Mortgage Trust 2001-MM	DE	NIA	Barings Real Estate Advisers LLC	Influence		MMLIC		
.0000			27-2977720				Sawgrass Village Shopping Center LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	84.200	MMLIC		
.0000			27-2977720				Sawgrass Village Shopping Center LLC	DE	NIA	C.M. Life Insurance Company	Ownership	15.800	MMLIC		
.0000							STOA Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC		
.0000			81-5273574				Three PW Office Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.100	MMLIC		
.0000			35-2484550				Twenty Two Liberty LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	65.000	MMLIC		
.0000			35-2484550				Twenty Two Liberty LLC	MA	NIA	C.M. Life Insurance Company	Ownership	35.000	MMLIC		
.0000			82-3250684				Unna, Dortmund Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			45-5401109				Washington Gateway Apartments Venture LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.700	MMLIC		
.0000			45-5401109				Washington Gateway Apartments Venture LLC	DE	NIA	C.M. Life Insurance Company	Ownership	4.800	MMLIC		
.0000			51-0529328		0000927972	00	MassMutual Premier Main Street Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	91.900	MMLIC		
.0000			26-3229251		0000927972	00	MassMutual Premier Strategic Emerging Markets Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	4.100	MMLIC		
.0000			01-0821120		0000916053	00	MassMutual Select Diversified Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.800	MMLIC		
.0000			04-3512593		0000916053	00	MassMutual Select Fundamental Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	2.900	MMLIC		
.0000			42-1710935		0000916053	00	MassMutual Select Mid-Cap Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	23.800	MMLIC		
.0000			02-0769954		0000916053	00	MassMutual Select Small Capital Value Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
.0000			04-3584140		0000916053	00	MassMutual Select Small Company Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	10.900	MMLIC		
.0000			82-3347422		0000916053	00	MassMutual Select T. Rowe Price Retirement 2005 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	7.200	MMLIC		
.0000			82-3355639		0000916053	00	MassMutual Select T. Rowe Price Retirement 2010 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
.0000			82-3382389		0000916053	00	MassMutual Select T. Rowe Price Retirement 2015 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
.0000			82-3396442		0000916053	00	MassMutual Select T. Rowe Price Retirement 2020 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
.0000			82-3417420		0000916053	00	MassMutual Select T. Rowe Price Retirement 2025 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
.0000			82-3430358		0000916053	00	MassMutual Select T. Rowe Price Retirement 2030 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
.0000			82-3439837		0000916053	00	MassMutual Select T. Rowe Price Retirement 2035 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
.0000			82-3451779		0000916053	00	MassMutual Select T. Rowe Price Retirement 2040 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
.0000			82-3472295		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2045 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
.0000			82-3481715		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2050 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
.0000			82-3502011		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2055 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
.0000			82-3525148		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2060 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
.0000			82-3533944		0000916053	OQ	MassMutual Select T. Rowe Price Retirement Balanced Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
.0000			46-4257056				MML Series International Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
.0000			47-3517233				MML Series II Asset Momentum Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			47-3529636				MML Series II Dynamic Bond Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
.0000			47-3544629				MML Series II Equity Rotation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.100	MMLIC		
.0000			47-3559064				MML Series II Special Situations Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	97.300	MMLIC		
.0000			27-1933389		0000916053	OQ	MassMutual RetireSMART 2035 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	3.000	MMLIC		
.0000			27-1932769		0000916053	OQ	MassMutual RetireSMART 2045 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	8.000	MMLIC		
.0000			46-3289207		0000916053	OQ	MassMutual RetireSMART 2055 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	24.100	MMLIC		
.0000			47-5326235		0000916053	OQ	MassMutual RetireSMART 2060 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	53.100	MMLIC		
.0000			45-1618155		0000916053	OQ	MassMutual 20/80 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
.0000			45-1618222		0000916053	OQ	MassMutual 80/20 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
.0000			03-0532464		0000916053	OQ	MassMutual RetireSMART In Retirement Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	1.700	MMLIC		
.0000			45-1618262		0000916053	OQ	MassMutual 40/60 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
.0000			45-1618046		0000916053	OQ	MassMutual 60/40 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		

Asterisk	Explanation
1	Massachusetts Mutual Life Insurance Company owns 14.23% of the affiliated debt of Jefferies Finance LLC
2	Debt investors own .6% and includes only Great Lakes III, L.P.
3	Debt investors own 9.6% and includes only Babson Capital Loan Strategies Fund, L.P.
4	Debt investors own .5% and includes only Great Lakes III, L.P.
5	Debt investors own .2% and includes only Great Lakes III, L.P.

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

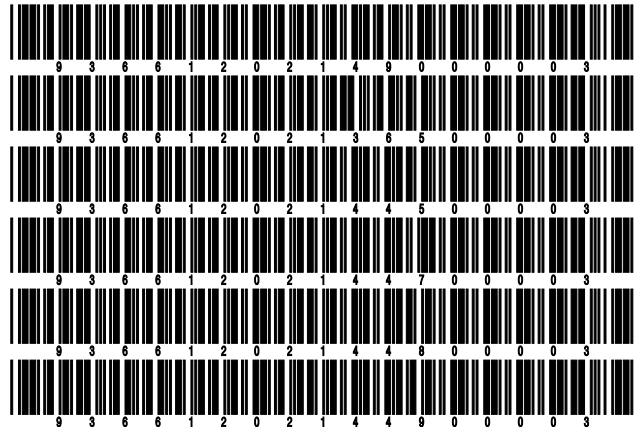
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
5. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
8. Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

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]



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	46,336	24,836	21,500	62,395
2597. Summary of remaining write-ins for Line 25 from overflow page	46,336	24,836	21,500	62,395

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	654	2,987
08.305. Miscellaneous accrual			21,751
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	25	654	24,738

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	18,605,384	18,826,241
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		0
2.2 Additional investment made after acquisition		0
3. Capitalized deferred interest and other		0
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		0
6. Total gain (loss) on disposals		0
7. Deduct amounts received on disposals		0
8. Deduct amortization of premium and depreciation	172,104	220,856
9. Total foreign exchange change in book/adjusted carrying value		0
10. Deduct current year's other than temporary impairment recognized		0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	18,433,280	18,605,384
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	18,433,280	18,605,384

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	2,366,835,759	2,439,754,316
2. Cost of bonds and stocks acquired	182,483,622	408,757,622
3. Accrual of discount	3,442,774	6,692,217
4. Unrealized valuation increase (decrease)	(367,465)	(895,408)
5. Total gain (loss) on disposals	1,846,231	3,437,487
6. Deduct consideration for bonds and stocks disposed of	309,872,993	487,527,579
7. Deduct amortization of premium	1,493,820	2,486,175
8. Total foreign exchange change in book/adjusted carrying value		0
9. Deduct current year's other than temporary impairment recognized	16,730	4,492,010
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	2,634,507	3,595,289
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	2,245,491,885	2,366,835,759
12. Deduct total nonadmitted amounts		0
13. Statement value at end of current period (Line 11 minus Line 12)	2,245,491,885	2,366,835,759

STATEMENT AS OF SEPTEMBER 30, 2021 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)	1,422,466,563	19,998,738	103,801,854	12,051,799	1,483,363,325	1,422,466,563	1,350,715,246	1,456,242,634
2. NAIC 2 (a)	955,305,748	386,946,737	333,711,672	(10,548,718)	885,374,206	955,305,748	997,992,095	862,869,586
3. NAIC 3 (a)	29,202,124		716,753	1,886,960	33,281,795	29,202,124	30,372,331	35,409,231
4. NAIC 4 (a)	8,280,773		259,170	(2,669,172)	8,137,197	8,280,773	5,352,431	6,182,034
5. NAIC 5 (a)	2,141,586		(59,013)	(1,456,700)	2,301,342	2,141,586	743,899	760,718
6. NAIC 6 (a)	0		3,999	1,471,816	6,633	0	1,467,817	7,714
7. Total Bonds	2,417,396,794	406,945,475	438,434,435	735,985	2,412,464,498	2,417,396,794	2,386,643,819	2,361,471,917
PREFERRED STOCK								
8. NAIC 1	2,849,168			(22,315)	2,871,240	2,849,168	2,826,853	2,893,069
9. NAIC 2	4,000,000				4,000,000	4,000,000	4,000,000	4,000,178
10. NAIC 3	0				0	0	0	0
11. NAIC 4	0				0	0	0	0
12. NAIC 5	0				0	0	0	0
13. NAIC 6	0				0	0	0	0
14. Total Preferred Stock	6,849,168	0	0	(22,315)	6,871,240	6,849,168	6,826,853	6,893,247
15. Total Bonds and Preferred Stock	2,424,245,962	406,945,475	438,434,435	713,670	2,419,335,738	2,424,245,962	2,393,470,672	2,368,365,164

(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 \$ 4,999,946 ; NAIC 2 \$ 142,979,014 ; NAIC 3 \$ 0 ; NAIC 4 \$ 0 ; NAIC 5 \$ 0 ; NAIC 6 \$ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	38,990,071	xxx	38,978,165	0	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	2,999,997	0
2. Cost of short-term investments acquired	48,972,790	5,020,317
3. Accrual of discount	17,281	0
4. Unrealized valuation increase (decrease)		0
5. Total gain (loss) on disposals		0
6. Deduct consideration received on disposals	12,999,997	2,000,000
7. Deduct amortization of premium		20,320
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)	38,990,071	2,999,997
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	38,990,071	2,999,997

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)	18,712,784
2. Cost Paid/(Consideration Received) on additions	8,557,041
3. Unrealized Valuation increase/(decrease)	(11,975,852)
4. SSAP No. 108 adjustments	
5. Total gain (loss) on termination recognized	
6. Considerations received/(paid) on terminations	
7. Amortization	
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)	15,293,974
11. Deduct nonadmitted assets	
12. Statement value at end of current period (Line 10 minus Line 11)	15,293,974

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.....	15,293,974
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).....	15,293,974
4.	Part D, Section 1, Column 6.....	15,293,974
5.	Part D, Section 1, Column 7.....	0
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	15,293,974
8.	Part B, Section 1, Column 13.....	0
9.	Total (Line 7 plus Line 8).....	15,293,974
10.	Part D, Section 1, Column 9.....	15,293,974
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.....	0
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	90,065,184	26,295,267
2. Cost of cash equivalents acquired	1,152,440,062	378,278,326
3. Accrual of discount	31,616	0
4. Unrealized valuation increase (decrease)		0
5. Total gain (loss) on disposals		304
6. Deduct consideration received on disposals	1,101,917,043	314,508,713
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)	140,619,818	90,065,184
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	140,619,818	90,065,184

Schedule A - Part 2 - Real Estate Acquired and Additions Made

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

NONE

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

NONE

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

NONE

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

NONE

STATEMENT AS OF SEPTEMBER 30, 2021 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
12641P-AR-5	CSMC 2009-R 2A6 - CMO/RMBS		.08/01/2021	Direct		.0	.18	.0	1.D FM
12641Q-AJ-1	CSMC 2009-7R 4A5 - CMO/RMBS		.08/01/2021	Direct		.0	.875	.0	5.B FM
12641Q-AS-1	CSMC 2009-7R 5A5 - CMO/RMBS		.08/01/2021	Direct		.0	.785	.0	1.D FM
12641Q-CZ-3	CSMC 2009-7R 134 - CMO/RMBS		.09/01/2021	Direct		.0	.911	.0	1.D FM
45254N-NT-0	IHM 2005-3 M1 - RMBS		.08/25/2021	Direct		.0	.620	.0	1.D FM
472321-AH-1	JMAC 2008-R2 2A3 - CMO/RMBS		.08/01/2021	Direct		.0	1,644	.0	1.D FM
472321-AK-4	JMAC 2008-R2 3A2 - CMO/RMBS		.09/01/2021	Direct		.0	9,958	.0	1.D FM
47232D-AL-6	JEFFERIES RESECURITIZATION TRUST 2009-R5		.09/01/2021	Direct		.0	1,760	.0	1.D FM
47232D-AV-4	JEFFERIES RESECURITIZATION TRUST 2009-R5		.08/01/2021	Direct		.0	1,356	.0	1.D FM
47232D-CY-6	JEFFERIES RESECURITIZATION TRUST 2009-R5		.08/01/2021	Direct		.0	1,258	.0	1.D FM
47232D-DB-5	JEFFERIES RESECURITIZATION TRUST 2009-R5		.08/01/2021	Direct		.0	.637	.0	1.D FM
47232D-DN-9	JEFFERIES RESECURITIZATION TRUST 2009-R5		.08/01/2021	Direct		.0	.617	.0	1.D FM
47232V-CP-5	JEFFERIES RESECURITIZATION TRUST 2009-R4		.09/01/2021	Direct		.0	.95	.0	1.D FM
47232V-CU-4	JEFFERIES RESECURITIZATION TRUST 2009-R4		.07/01/2021	Direct		.0	.96	.0	1.D FM
47232V-GR-7	JEFFERIES RESECURITIZATION TRUST 2009-R4		.09/01/2021	Direct		.0	2,858	.0	1.D FM
47233D-AB-7	JEFFERIES RESECURITIZATION TRUST 2009-R1		.09/01/2021	Direct		.0	115,014	.0	1.D FM
585495-AA-2	MELLO 21MTG1 A1 - CMO/RMBS		.07/26/2021	Bank of America Merrill Lynch		.0	.0	.0	1.A FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						0	138,441	0	XXX
8399997. Total - Bonds - Part 3						0	138,441	0	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						0	138,441	0	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						0	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						0	XXX	0	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						0	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	XXX
9999999 - Totals						0	XXX	0	XXX

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31383S-RS-1	FN 511797 - RMBS		09/01/2021	Paydown		185	185	185	182	0	3	0	3	0	185	0	0	0	7	05/01/2031	1.A
31406J-ZL-6	FN 811779 - RMBS		09/01/2021	Paydown		407	407	414	296	0	112	0	112	0	407	0	0	0	16	01/01/2035	1.A
690353-RX-7	US INTERNATIONAL DEVELOPMENT FINANCE COR		08/27/2021	Paydown		63,046	63,046	63,046	63,059	0	(13)	0	(13)	0	63,046	0	0	0	2,799	02/27/2027	1.A
690353-XM-4	US INTERNATIONAL DEVELOPMENT FINANCE COR		09/15/2021	Paydown		28,571	28,571	28,571	28,572	0	0	0	0	0	28,571	0	0	0	769	12/15/2030	1.A
0599999 Subtotal - Bonds - U.S. Governments						92,210	92,210	92,217	92,109	0	102	0	102	0	92,210	0	0	0	3,592	XXX	XXX
452152-GR-6	ILLINOIS ST		07/01/2021	Various		400,000	400,000	399,884	399,986	0	14	0	14	0	400,000	0	0	0	24,800	07/01/2021	2.C FE
886053-GG-8	OREGON SCH BRDS ASSN		07/01/2021	Various		0	0	0	0	0	(17,546)	0	(17,546)	0	(17,546)	0	17,546	17,546	0	06/30/2028	1.C FE
880541-GR-1	TENNESSEE ST		08/01/2021	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	1,000,000	0	0	0	0	32,280	08/01/2021	1.A FE
93974C-QZ-6	WASHINGTON ST		08/01/2021	Maturity @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	2,000,000	0	0	0	0	85,380	08/01/2021	1.B FE
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions						3,400,000	3,400,000	3,399,884	3,399,986	0	(17,533)	0	(17,533)	0	3,382,454	0	17,546	17,546	142,460	XXX	XXX
00164T-AA-6	AMCEST 2007 A A28 - RMBS		07/15/2021	Paydown		70,594	70,594	73,884	72,411	0	(1,817)	0	(1,817)	0	70,594	0	0	0	4,052	01/15/2028	1.F FE
196479-F9-5	COLORADO HSG & FIN AUTH - MBS		09/01/2021	Paydown		111,981	111,981	115,316	114,462	0	(2,480)	0	(2,480)	0	111,981	0	0	0	2,822	03/01/2048	1.A FE
3133N3-U9-3	FH RE6008 - RMBS		09/01/2021	Paydown		355,122	355,122	361,059	359,726	0	(4,604)	0	(4,604)	0	355,122	0	0	0	8,272	11/01/2049	1.A
3133N3-X2-5	FH RE6007 - RMBS		09/01/2021	Paydown		77,786	77,786	77,275	77,000	0	510	0	510	0	77,786	0	0	0	543	05/01/2051	1.A
3133N3-X3-3	FH RE6098 - RMBS		09/01/2021	Paydown		127,058	127,058	130,115	129,000	0	(3,057)	0	(3,057)	0	127,058	0	0	0	1,152	05/01/2051	1.A
3133N3-XX-7	FH RE6094 - RMBS		09/01/2021	Paydown		202,107	202,107	200,212	200,000	0	1,895	0	1,895	0	202,107	0	0	0	1,734	04/01/2051	1.A
3140HJ-LY-6	FN BK8442 - RMBS		09/01/2021	Paydown		112,505	112,505	112,786	112,786	0	(281)	0	(281)	0	112,505	0	0	0	1,071	01/01/2051	1.A
3140K0-LL-8	FN B04638 - RMBS		09/01/2021	Paydown		100,848	100,848	101,022	100,975	0	(127)	0	(127)	0	100,848	0	0	0	1,933	11/01/2049	1.A
31400B-N5-3	FN CA4011 - RMBS		09/01/2021	Paydown		94,366	94,366	95,840	95,479	0	(1,113)	0	(1,113)	0	94,366	0	0	0	2,153	08/01/2049	1.A
31400C-DT-0	FN CA4613 - RMBS		09/01/2021	Paydown		286,718	286,718	291,258	290,156	0	(3,438)	0	(3,438)	0	286,718	0	0	0	6,649	11/01/2049	1.A
31418D-YR-7	FN MA4319 - RMBS		09/01/2021	Paydown		189,054	189,054	188,359	188,359	0	694	0	694	0	189,054	0	0	0	1,634	04/01/2051	1.A
454624-U5-4	INDIANA BD BK REV		07/15/2021	Call @ 100.00		340,000	340,000	347,640	342,676	0	(781)	0	(781)	0	341,895	0	(1,895)	(1,895)	18,666	01/15/2024	1.B FE
462467-NH-7	IOWA FIN AUTH SINGLE FAMILY MTG REV		07/01/2021	Call @ 100.00		490,000	490,000	490,000	490,000	0	0	0	0	490,000	0	0	0	8,289	02/01/2042	1.A FE	
49130T-PN-0	KENTUCKY HSG CORP HSG REV		07/01/2021	Maturity @ 100.00		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	1,500,000	0	0	0	52,020	07/01/2021	1.A FE	
57419R-L7-8	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		08/25/2021	Call @ 100.00		385,000	385,000	385,000	384,991	0	0	0	0	384,990	0	10	10	12,282	09/01/2037	1.C FE	
57429L-AL-0	MARYLAND ST TRANS AUTH LTD OBLIG REV		07/01/2021	Call @ 100.00		115,000	115,000	124,077	116,110	0	(359)	0	(359)	0	115,750	0	(750)	(750)	7,452	07/01/2022	1.G FE
60416Q-HA-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		09/01/2021	Paydown		116,244	116,244	116,244	116,244	0	0	0	0	116,244	0	0	0	2,560	03/01/2048	1.A FE	
60416Q-HJ-6	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		09/01/2021	Paydown		143,963	143,963	143,963	143,963	0	0	0	0	143,963	0	0	0	3,512	01/01/2049	1.A FE	
647200-4S-0	NEW MEXICO MTG FIN AUTH		09/01/2021	Call @ 100.00		25,000	25,000	25,000	25,000	0	0	0	0	25,000	0	0	0	423	09/01/2040	1.B FE	
64972C-BD-4	NEW YORK N Y CITY HSG DEV CORP MULTIFAM		09/15/2021	Paydown		2,194	2,194	2,194	2,194	0	0	0	0	2,194	0	0	0	45	06/15/2036	1.C FE	
649902-7P-2	NEW YORK STATE DORMITORY AUTHORITY		08/15/2021	Maturity @ 100.00		2,340,000	2,340,000	2,323,597	2,338,817	0	1,183	0	1,183	0	2,340,000	0	0	0	71,370	08/15/2021	1.B FE
658207-MA-0	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		07/01/2021	Call @ 100.00		335,000	335,000	335,000	335,000	0	0	0	0	335,000	0	0	0	13,498	01/01/2030	1.B FE	
673777-2P-7	OHIO HSG FIN AGY SINGLE FAMILY MTG REV		09/01/2021	Call @ 100.00		65,000	65,000	65,000	65,000	0	0	0	0	65,000	0	0	0	1,148	11/01/2041	1.A FE	
870000-HJ-8	SWARTHMORE BORO AUTH PA COLLEGE REV		09/15/2021	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	1,000,000	0	0	0	31,000	09/15/2021	1.A FE	
88275F-NU-9	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		09/01/2021	Call @ 100.00		20,000	20,000	20,000	20,028	0	(4)	0	(4)	0	20,024	0	(24)	(24)	419	09/01/2039	1.B FE
882806-CJ-9	TEXAS TECH UNIV REVS IAM COMIL PAPER NTS		08/15/2021	Maturity @ 100.00		700,000	700,000	700,000	700,000	0	0	0	0	700,000	0	0	0	21,490	08/15/2021	1.B FE	
882806-CK-6	TEXAS TECH UNIV REVS IAM COMIL PAPER NTS		08/15/2021	Call @ 100.00		500,000	500,000	500,000	500,000	0	0	0	0	500,000	0	0	0	16,350	08/15/2022	1.B FE	
92812U-03-5	VIRGINIA ST HSG DEV AUTH COMILTH MTG - M		09/01/2021	Paydown		77,604	77,604	77,604	77,604	0	(1)	0	(1)	0	77,604	0	0	0	2,198	12/25/2043	1.A FE
92812U-04-3	VIRGINIA ST HSG DEV AUTH COMILTH MTG - M		09/01/2021	Paydown		44,206	44,206	44,206	44,206	0	0	0	0	44,206	0	0	0	1,044	10/25/2037	1.A FE	
92812U-06-8	VIRGINIA ST HSG DEV AUTH COMILTH MTG - M		09/01/2021	Paydown		60,246	60,246	60,246	60,238	0	8	0	8	0	60,246	0	0	0	1,214	06/25/2041	1.A FE
92812U-07-6	VIRGINIA ST HSG DEV AUTH COMILTH MTG		09/25/2021	Paydown		71,039	71,039	71,039	71,039	0	0	0	0	71,039	0	0	0	1,412	10/25/2049	1.A FE	
92813T-EE-6	VIRGINIA ST HSG DEV AUTH HOMEOWNERSHIP M		09/01/2021	Paydown		45,568	45,568	45,568	45,544	0	24	0	24	0	45,568	0	0	0	977	08/25/2042	1.B FE
93730P-AA-4	WASHINGTON BIOMEDICAL RESH FACS 3 WASH L		07/01/2021	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	1,000,000	0	0	0	52,310	07/01/2021	1.B FE	
93976A-AJ-1	WASHINGTON ST CONVENTION CTR PUB FACS DI		07/01/2021	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	1,000,000	0	0	0	54,210	07/01/2021	2.C FE	
3199999 Subtotal - Bonds - U.S. Special Revenues						12,104,204	12,104,204	12,123,505	11,411,865	0	(13,749)	0	(13,749)	0	12,106,863	0	(2,659)	(2,659)	405,906	XXX	XXX
000366-AA-2	AASET 2017-1 A - ABS		09/16/2021	Paydown		79,590	79,590	79,590	79,590	0	0	0	0	79,590	0	0	0	2,117	05/16/2042	2.B FE	
00038R-AA-4	AASET 2019-2 A - ABS		09/16/2021	Paydown		21,792	21,792	21,792	21,792	0	0	0	0	21,792	0	0	0	504	10/16/2039	1.G FE	
00192J-AA-4	APS 2016-1 1A - CMO/RMBS		09/01/2021	Paydown		66,786	66,786	59,523	64,116	0	2,670	0	2,670	0	66,786	0	0	0	120	07/27/2057	1.A FE
00214M-AA-1	ARLFR 1406 A1 - RMBS		07/15/2021	Paydown		418,674	418,674	406,267	418,674	0	0	0	0	418,674	0	0	0	7,131	06/15/2044	1.F FE	
00214M-AB-9	ARLFR 1406 A2 - RMBS		07/15/2021	Paydown		3,000,000	3,000,000	2,998,301	2,999,407	0	593	0	593								

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
004375-FG-1	ACCR 2006-1 A4 - RMBS		09/27/2021	Paydown		104,616	104,616	91,375	98,847	.0	5,769	.0	5,769	.0	104,616	.0	.0	.0	.466	04/25/2036	1.D FM
006346-AS-9	ADMSO 181 A - ABS		09/15/2021	Paydown		9,302	9,302	9,352	9,339	.0	(36)	.0	(36)	.0	9,302	.0	.0	.0	.298	11/16/2048	1.F FE
007036-GS-9	ARMT 2005-2 2A1 - CMO/RMBS		09/01/2021	Paydown		.618	.618	.612	.612	.0	.49	.0	.49	.0	.618	.0	.0	.0	.15	06/25/2035	1.D FM
023150-AA-6	AMBAC LSNI LLC		07/15/2021	Paydown		53,948	53,966	54,101	53,943	.0	.0	.0	.0	.0	53,948	.0	.0	.0	.57	02/12/2023	5.B GI
02377B-AB-2	AMERICAN AIRLINES 2015-2 PASS THROUGH TR		09/22/2021	Paydown		47,381	47,381	47,381	47,392	.0	(11)	.0	(11)	.0	47,381	.0	.0	.0	1,706	03/22/2029	2.A FE
02377U-AB-0	AMERICAN AIRLINES 2013-2 PASS THROUGH TR		07/15/2021	Paydown		239,980	239,980	239,980	240,052	.0	(71)	.0	(71)	.0	239,980	.0	.0	.0	11,879	07/15/2024	4.C FE
02660L-AA-8	AHMA 2006-4 A11 - RMBS		09/27/2021	Paydown		10,194	10,194	6,768	9,963	.0	231	.0	231	.0	10,194	.0	.0	.0	.20	10/25/2046	1.D FM
02665U-AA-3	AHAR 2014-SFR2 A - RMBS		09/01/2021	Paydown		4,429	4,429	4,428	4,424	.0	.4	.0	.4	.0	4,429	.0	.0	.0	.113	10/17/2036	1.A FE
02665X-AA-7	AHAR 2014-SFR3 A - RMBS		09/01/2021	Paydown		15,466	15,466	15,601	15,511	.0	(46)	.0	(46)	.0	15,466	.0	.0	.0	.375	12/18/2036	1.A FE
02666A-AA-6	AHAR 2015-SFR1 A - RMBS		09/01/2021	Paydown		12,113	12,113	12,113	12,100	.0	.13	.0	.13	.0	12,113	.0	.0	.0	.284	04/17/2052	1.A FE
02666B-AA-4	AHAR 2015-SFR2 A - RMBS		09/01/2021	Paydown		2,277	2,277	2,277	2,276	.0	.1	.0	.1	.0	2,277	.0	.0	.0	.56	10/17/2052	1.A FE
02666Q-J7-9	AMERICAN HONDA FINANCE CORP		09/20/2021	Maturity @ 100.00		2,000,000	2,000,000	1,994,720	1,999,577	.0	.423	.0	.423	.0	2,000,000	.0	.0	.0	76,000	09/20/2021	1.G FE
03330P-AJ-8	ANCHF SR BR - CDO		08/25/2021	Paydown		1,600,000	1,600,000	1,600,000	1,600,000	.0	.0	.0	.0	.0	1,600,000	.0	.0	.0	44,933	04/25/2036	1.D FE
038370-AA-0	AQFIT 19A A - ABS		09/15/2021	Paydown		72,604	72,604	72,592	72,594	.0	.10	.0	.10	.0	72,604	.0	.0	.0	1,516	07/16/2040	1.F FE
038413-AA-8	AQFIT 2020-A A - ABS		09/17/2021	Paydown		169,715	169,715	169,683	169,684	.0	.31	.0	.31	.0	169,715	.0	.0	.0	2,150	07/17/2046	1.F FE
04621W-AC-4	ASSURED GUARANTY US HOLDINGS INC		09/24/2021	Call @ 100.00		378,430	340,000	339,303	339,719	.0	.55	.0	.55	.0	339,775	.0	.225	.225	31,447	07/01/2024	2.A FE
05492E-AE-3	BDS 2019-FL3 B - CDO		09/17/2021	Paydown		1,000,000	1,000,000	1,004,063	1,001,143	.0	(1,143)	.0	(1,143)	.0	1,000,000	.0	.0	.0	16,048	01/15/2036	1.D FE
05492K-AA-7	BDS 2019-FL4 A - CDO	C	09/17/2021	Paydown		1,155,060	1,155,060	1,076,240	826,687	.0	50,845	.0	50,845	.0	1,155,060	.0	.0	.0	10,625	08/15/2036	1.A FE
054968-AB-8	BFNS 191 A - CDO	C	07/12/2021	Paydown		3,983,010	3,983,010	3,963,095	3,958,877	.0	24,133	.0	24,133	.0	3,983,010	.0	.0	.0	90,388	03/25/2030	1.B FE
05533N-AJ-3	BCAP 2010-RR12 1A9 - CMO/RMBS	C	09/01/2021	Paydown		20,888	18,839	16,505	20,592	.0	296	.0	296	.0	20,888	.0	.0	.0	359	06/26/2037	1.D FM
05541D-AU-0	BCAP 2012-RP8 4A3 - CMO/RMBS		09/20/2021	Paydown		49,212	49,212	40,661	46,220	.0	2,992	.0	2,992	.0	49,212	.0	.0	.0	96	11/26/2036	1.D FM
05586A-AA-6	BSPRT 2018-FL4 A - CDO		09/15/2021	Paydown		223,273	223,273	223,273	223,252	.0	.21	.0	.21	.0	223,273	.0	.0	.0	1,740	09/17/2035	1.A FE
05587T-AA-4	BSPRT 2019-FL5 A - CMBS		09/15/2021	Paydown		526,240	526,240	526,412	526,407	.0	(167)	.0	(167)	.0	526,240	.0	.0	.0	4,633	05/15/2029	1.A FE
05605G-AJ-1	B2R 2015-2 B - RMBS		08/17/2021	Paydown		83,971	86,489	86,489	83,971	.0	.0	.0	.0	.0	83,971	.0	.0	.0	10,552	11/18/2048	1.D FE
058931-AD-8	BAFC 2006-3 2A1 - CMO/RMBS		09/01/2021	Paydown		90,741	92,191	75,188	88,009	.0	2,732	.0	2,732	.0	90,741	.0	.0	.0	3,418	03/25/2036	1.D FM
05949A-HB-6	BOAMS 2005-A 2A1 - CMO/RMBS		09/01/2021	Paydown		30,433	30,433	29,425	29,279	.0	1,154	.0	1,154	.0	30,433	.0	.0	.0	528	02/25/2035	1.D FM
05949A-HB-6	BOAMS 2005-A 2A2 - CMO/RMBS		09/01/2021	Paydown		26,629	26,629	25,930	26,064	.0	565	.0	565	.0	26,629	.0	.0	.0	462	02/25/2035	1.D FM
05949C-GH-0	BOAMS 2005-8 A9 - CMO/RMBS		09/01/2021	Paydown		9,708	10,085	7,811	9,632	.0	.76	.0	.76	.0	9,708	.0	.0	.0	369	09/25/2035	3.B FM
05949C-HM-1	BOAMS 2005-1 1A1 - CMO/RMBS		07/01/2021	Paydown		48,290	48,533	44,212	47,077	.0	1,213	.0	1,213	.0	48,290	.0	.0	.0	684	10/25/2035	2.B FM
05949C-HM-1	BOAMS 2005-1 1A1 - CMO/RMBS		09/01/2021	Paydown		49,460	49,945	45,498	47,966	.0	1,494	.0	1,494	.0	49,460	.0	.0	.0	807	10/25/2035	3.B FM
05949C-KS-4	BOAMS 2005-J 2A3 - CMO/RMBS		09/01/2021	Paydown		447	486	475	446	.0	.1	.0	.1	.0	447	.0	.0	.0	8	11/25/2035	3.B FM
05951F-AB-0	BAFC 2007-1 T1B - RMBS		09/01/2021	Paydown		7,187	7,193	6,280	7,035	.0	152	.0	152	.0	7,187	.0	.0	.0	268	01/25/2037	1.D FM
05951U-AC-5	BAFC 2006-8T2 A2 - CMO/RMBS		09/01/2021	Paydown		526	538	413	514	.0	.12	.0	.12	.0	526	.0	.0	.0	17	10/25/2036	1.D FM
05952J-AU-6	BAFC 2007-C 1A2 - CMO/RMBS		09/01/2021	Paydown		27,202	28,999	26,518	27,005	.0	197	.0	197	.0	27,202	.0	.0	.0	574	05/20/2036	1.D FM
05953Y-AH-4	BAFC 2007-4 A1B - RMBS		09/01/2021	Paydown		1,784	1,784	588	1,742	.0	.42	.0	.42	.0	1,784	.0	.0	.0	58	05/26/2037	1.D FM
05973B-AA-5	BANC 2019-CRE6 A - CMBS		09/15/2021	Paydown		263,253	263,253	227,714	240,861	.0	22,392	.0	22,392	.0	263,253	.0	.0	.0	1,927	09/17/2036	1.A FE
05990H-AH-6	BAFC 2010-R2 1A3 - CMO/RMBS		09/01/2021	Paydown		45,350	40,160	25,410	44,707	.0	643	.0	643	.0	45,350	.0	.0	.0	1,544	08/26/2037	1.D FM
05990H-AQ-6	BAFC 2010-R2 3A4 - CMO/RMBS		09/01/2021	Paydown		30,428	30,428	29,582	29,078	.0	1,350	.0	1,350	.0	30,428	.0	.0	.0	587	07/26/2035	1.D FM
06390A-AA-4	BANK OZK		07/01/2021	Call @ 100.00		3,000,000	3,000,000	3,000,000	3,000,006	.0	(6)	.0	(6)	.0	3,000,000	.0	.0	.0	165,000	07/01/2026	2.A PL
066836-AA-5	BAPTIST HEALTH SOUTH FLORIDA INC		08/15/2021	Maturity @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000	.0	.0	.0	.0	.0	2,000,000	.0	.0	.0	91,800	08/15/2021	1.E FE
07384M-S7-8	BSARM 2004-5 2A - CMO/RMBS		09/01/2021	Paydown		9,821	9,821	9,864	9,817	.0	.4	.0	.4	.0	9,821	.0	.0	.0	216	07/25/2034	1.D FM
07384Y-KF-2	BSABS 2003-AC4 A - RMBS		09/01/2021	Paydown		26,817	26,817	27,102	26,845	.0	(28)	.0	(28)	.0	26,817	.0	.0	.0	957	09/25/2033	1.D FM
081437-AR-6	AMCOR FLEXIBLES NORTH AMERICA INC		07/15/2021	Call @ 100.00		1,000,000	1,000,000	993,530	999,428	.0	387	.0	387	.0	999,816	.0	184	184	33,750	10/15/2021	2.B FE
12326Q-AA-2	BUETS 191 A - ABS		09/15/2021	Paydown		69,620	69,620	69,617	69,619	.0	.0	.0	.0	.0	69,620	.0	.0	.0	1,767	07/15/2034	1.G FE
12327F-AA-5	BUETS 2020-1 A - ABS		09/15/2021	Paydown		56,698	56,698	56,697	56,697	.0	.1	.0	.1	.0	56,698	.0	.0	.0	1,127	11/15/2035	1.G FE
12479R-AB-3	CAUTO 2014-1 A - ABS		08/16/2021	Paydown		915,089	915,089	914,539	915,030	.0	.58	.0	.58	.0	915,089	.0	.0	.0	22,417	10/17/2044	1.E FE
12479R-AD-9	CAUTO 2017-1 A1 - ABS		09/15/2021	Paydown		10,548	10,548	10,545	10,547	.0	.1	.0	.1	.0	10,548	.0	.0	.0	299	04/15/2047	1.E FE
12529L-AA-8	CFMT 2020-HB4 A - RMBS		09/25/2021	Paydown		339,878	339,878	339,878	339,878	.0	.0	.0	.0	.0	339,878	.0	.0	.0	2,196	12/26/2030	1.A FE
125431-AH-9	CIVHL 2006-HYB4 2A1 - CMO/RMBS		09/01/2021	Paydown		909	945	393	879	.0	.30	.0	.30	.0	909	.0	.0	.0	22	06/20/2036	1.D FM
12563L-AS-6	CLIF 203 A - ABS		09/18/2021	Paydown		30,833	30,833	30,827	30,827	.0	.6	.0	.6	.0	30,833	.0	.0	.0	423	1	

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
12641P-AF-1	CSMC 2009-R A4 - CMO/RMBS		09/01/2021	Paydown		27,434	27,434	4,054	25,541	0	1,893	0	1,893	0	27,434	0	0	0	1,107	10/26/2038	1.D FM	
12641P-AG-9	CSMC 2009-R A5 - CMO/RMBS		09/30/2021			0	0	0	(262)	0	0	0	0	0	(262)	0	262	0	0	10/26/2038	1.D FM	
12641P-AN-4	CSMC 2009-R 2A3 - CMO/RMBS		09/01/2021	Paydown		33,616	33,616	33,616	33,514	0	102	0	102	0	33,616	0	0	0	1,284	05/29/2035	1.D FM	
12641P-AR-5	CSMC 2009-R 2A6 - CMO/RMBS		09/01/2021	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	05/29/2035	1.D FM	
12641P-BA-1	CSMC 2009-R 4A4 - CMO/RMBS		08/26/2021	Paydown		11,156	11,156	8,580	9,284	0	1,873	0	1,873	0	11,156	0	0	0	368	11/26/2035	1.D FM	
12641P-BB-9	CSMC 2009-R 4A5 - CMO/RMBS		09/01/2021	Paydown		2,707	2,707	156	2	0	2,705	0	2,705	0	2,707	0	0	0	103	11/26/2035	1.D FM	
12641P-BC-7	CSMC 2009-R 4A6 - CMO/RMBS		07/01/2021	Paydown		0	0	0	0	0	(1)	0	(1)	0	0	0	0	0	0	11/26/2035	4.B FM	
12641P-BC-7	CSMC 2009-R 4A6 - CMO/RMBS		09/01/2021	Paydown		0	110	0	(65)	425	(360)	0	65	0	0	0	0	0	4	11/26/2035	5.B FM	
12641P-BN-3	CSMC 2009-R 6A3 - CMO/RMBS		09/01/2021	Paydown		6,228	6,228	6,228	6,150	0	78	0	78	0	6,228	0	0	0	228	09/27/2038	1.D FM	
12641P-BR-4	CSMC 2009-R 6A6 - CMO/RMBS		09/01/2021	Paydown		0	87	0	1	0	(1)	0	(1)	0	0	0	0	0	0	09/27/2038	1.D FM	
12641Q-AA-0	CSMC 2009-R 3A3 - CMO/RMBS		09/01/2021	Paydown		0	290	0	(1)	0	1	0	1	0	0	0	0	0	11	09/26/2037	1.D FM	
12641Q-AF-9	CSMC 2009-R 4A2 - CMO/RMBS		09/01/2021	Paydown		5,103	5,103	3,929	4,899	0	204	0	204	0	5,103	0	0	0	217	07/26/2037	1.D FM	
12641Q-AJ-1	CSMC 2009-R 4A5 - CMO/RMBS		09/01/2021	Paydown		0	37	0	0	0	0	0	0	0	0	0	0	0	2	07/26/2037	5.B FM	
12641Q-AP-7	CSMC 2009-R 5A2 - CMO/RMBS		09/01/2021	Paydown		7,517	7,517	7,517	7,452	0	65	0	65	0	7,517	0	0	0	259	11/26/2035	1.D FM	
12641Q-AS-1	CSMC 2009-R 5A5 - CMO/RMBS		09/30/2021			0	0	0	(1,278)	0	0	0	0	0	(1,278)	0	1,278	1,278	0	11/26/2035	1.D FM	
12641Q-AW-2	CSMC 2009-R 6A1 - CMO/RMBS		09/01/2021	Paydown		41,058	41,058	41,058	40,892	0	166	0	166	0	41,058	0	0	0	1,491	09/26/2035	1.D FM	
12641Q-AY-8	CSMC 2009-R 6A3 - CMO/RMBS		09/01/2021	Paydown		0	1,233	0	(1)	0	1	0	1	0	0	0	0	0	50	09/26/2035	1.D FM	
12641Q-BF-8	CSMC 2009-R 7A4 - CMO/RMBS		09/25/2021	Paydown		9,309	9,399	1,435	8,933	0	376	0	376	0	9,309	0	0	0	374	12/26/2036	1.D FM	
12641Q-BX-9	CSMC 2009-R 9A4 - CMO/RMBS		09/01/2021	Paydown		19,175	19,175	13,046	19,175	0	(2)	0	(2)	0	19,175	0	0	0	718	08/26/2035	4.B FM	
12641Q-CH-3	CSMC 2009-R 111 - CMO/RMBS		09/01/2021	Paydown		23,445	23,445	23,445	23,288	0	158	0	158	0	23,445	0	0	0	816	02/26/2035	1.D FM	
12641Q-CR-1	CSMC 2009-R 124 - CMO/RMBS		08/26/2021	Paydown		4,996	4,996	4,996	4,945	0	51	0	51	0	4,996	0	0	0	179	01/26/2036	1.D FM	
12641Q-CS-9	CSMC 2009-R 125 - CMO/RMBS		09/01/2021	Paydown		369	370	182	368	0	1	0	1	0	369	0	0	0	0	01/26/2036	1.D FM	
12641Q-CX-8	CSMC 2009-R 132 - CMO/RMBS		09/01/2021	Paydown		14,961	14,961	14,961	15,167	0	(207)	0	(207)	0	14,961	0	0	0	573	06/26/2037	1.D FM	
12641Q-DH-2	CSMC 2009-R 146 - CMO/RMBS		09/01/2021	Paydown		22,365	22,365	22,365	22,037	0	328	0	328	0	22,365	0	0	0	302	04/26/2037	1.D FM	
12641Q-EB-4	CSMC 2009-R 172 - CMO/RMBS		09/25/2021	Paydown		47,354	47,354	1,750	42,496	0	4,858	0	4,858	0	47,354	0	0	0	33	03/25/2037	1.D FM	
12641Q-EE-8	CSMC 2009-R 175 - CMO/RMBS		08/24/2021			0	0	0	(34)	0	0	0	0	0	(34)	0	34	34	0	03/25/2037	1.D FM	
12641Q-EL-2	CSMC 2009-R 182 - CMO/RMBS		09/01/2021	Paydown		50,716	50,716	50,716	50,528	0	188	0	188	0	50,716	0	0	0	573	03/26/2037	1.D FM	
12641Q-EV-0	CSMC 2009-R 1A1 - CMO/RMBS		08/26/2021	Paydown		45,179	45,179	45,179	44,678	0	501	0	501	0	45,179	0	0	0	1,576	03/01/2036	1.D FM	
12641Q-EW-8	CSMC 2009-R 1A2 - CMO/RMBS		09/01/2021	Paydown		31,971	31,971	31,971	31,979	0	(8)	0	(8)	0	31,971	0	0	0	1,273	03/26/2036	1.D FM	
12641Q-EY-4	CSMC 2009-R 1A4 - CMO/RMBS		09/30/2021			0	0	0	(1,718)	0	0	0	0	0	(1,718)	0	1,718	1,718	0	03/26/2036	1.D FM	
12641T-AB-2	CSMC 2009-R 1A2 - CMO/RMBS		09/01/2021	Paydown		83,045	83,045	63,310	62,067	0	20,978	0	20,978	0	83,045	0	0	0	1,414	06/26/2036	1.D FM	
12646U-AK-4	CSMC 2013-1VR1 A2 - CMO/RMBS		09/01/2021	Paydown		70,488	70,488	65,906	66,696	0	3,792	0	3,792	0	70,488	0	0	0	1,362	03/25/2043	1.D FM	
12646W-AH-7	CSMC 2013-1VR2 A2 - CMO/RMBS		09/01/2021	Paydown		78,673	78,673	73,510	74,347	0	4,326	0	4,326	0	78,673	0	0	0	1,554	04/27/2043	1.D FM	
12647P-AK-4	CSMC 2013-7 A6 - CMO/RMBS		09/01/2021	Paydown		71,877	71,877	69,271	69,468	0	2,409	0	2,409	0	71,877	0	0	0	1,670	08/25/2043	1.D FM	
126650-AW-0	CYSPAS NOTES CTF - CMBS		09/10/2021	Paydown		24,124	24,124	24,125	24,125	0	(1)	0	(1)	0	24,124	0	0	0	852	01/11/2027	2.B	
126670-UP-4	CIHL 2005-HYB9 1A1 - CMO/RMBS		09/01/2021	Paydown		13,286	13,286	11,587	13,046	0	240	0	240	0	13,286	0	0	0	209	02/20/2036	1.D FM	
126670-NY-0	CIHL 2005-16 2A3 - RMBS		09/01/2021	Paydown		20,436	20,436	978	18,518	0	1,918	0	1,918	0	20,436	0	0	0	597	07/25/2034	1.D FM	
12667F-4N-2	CIWALT 2005-7CB 2A3 - CMO/RMBS		09/01/2021	Paydown		8,754	8,754	7,904	8,707	0	47	0	47	0	8,754	0	0	0	334	04/25/2035	1.D FM	
12667F-5E-1	CIWALT 2005-6CB 1A3 - CMO/RMBS		09/01/2021	Paydown		19,372	20,926	19,195	19,214	0	158	0	158	0	19,372	0	0	0	743	04/25/2035	1.D FM	
12667G-AC-7	CIWALT 2005-13CB A3 - CMO/RMBS		09/01/2021	Paydown		20,690	20,690	17,338	20,091	0	598	0	598	0	20,690	0	0	0	757	05/25/2035	1.D FM	
126694-D5-4	CIHL 2006-HYB2 3A1 - CMO/RMBS		09/01/2021	Paydown		85,911	89,151	78,086	82,267	0	3,644	0	3,644	0	85,911	0	0	0	1,693	04/22/2036	1.D FM	
126694-D7-0	CIHL 2006-HYB2 4A1 - CMO/RMBS		09/01/2021	Paydown		932	1,408	1,285	879	0	53	0	53	0	932	0	0	0	27	04/22/2036	1.D FM	
12669D-US-5	CIHL 2002-39 A18 - CMO/RMBS		09/01/2021	Paydown		1,443	1,443	1,430	1,443	0	0	0	0	0	1,443	0	0	0	56	02/25/2033	3.B FM	
12669F-V8-3	CIHL 2004-HYB4 3A - CMO/RMBS		09/01/2021	Paydown		1,733	1,733	1,736	1,720	0	12	0	12	0	1,733	0	0	0	36	09/20/2034	1.D FM	
12669G-RA-5	CIHL 2005-15 A8 - CMO/RMBS		09/01/2021	Paydown		47,317	44,518	36,344	47,458	0	(141)	0	(141)	0	47,317	0	0	0	1,612	08/25/2035	1.D FM	
12803P-AB-4	CAJUN 2017-1 A2 - RMBS		09/24/2021	Paydown		1,760,000	1,760,000	1,746,352	1,755,076	0	4,924	0	4,924	0	1,760,000	0	0	0	93,992	08/20/2047	2.C FE	
141781-GH-5	CARGILL, INCORPORATED		07/01/2021			0	0	0	0	0	0	0	0	0	0	0	0	0	0	3,832	06/30/2023	1.F
14576A-AA-0	CARM 201 A1 - RMBS		09/15/2021	Paydown		5,000	5,000	4,998	4,998	0	2	0	2	0	5,000	0	0	0	67	12/15/2050	1.A FE	
152314-KJ-8	CXHE 2004-C AF5 - RMBS		09/01/2021	Paydown		73,660	73,660	73,476	73,477	0	184	0	184	0	73,660	0	0	0	2,524	06/25/2034	1.D FM	
15672A-AA-0	CERB XVII 1 A - CDO		07/15/2021	Paydown		66,208	66,208	66,208	66,186	0	22	0	22	0	66,208	0	0	0	989	04/15/2027	1.A FE	
15673G-AA-6	CERB 19 A - CDO		08/02/2021	Paydown		4,000,000	4,000,000	4,000,000	4,000,412	0	(412)	0	(412)	0	4,000,000	0	0	0	61,443	07/16/2029	1.A FE	
15673G-AE-8	CERB 19 B																					

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
16162W-PV-5	CHASE 2005-A2 1A1 - CMO/RMBS		09/01/2021	Paydown		4,069	3,924	2,934	3,940	0	129	0	129	0	4,069	0	0	0	78	01/25/2036	1.D FM
16162X-AD-9	CHASE 2006-S3 1A4 - CMO/RMBS		09/25/2021	Paydown		2,358	2,358	1,694	2,399	0	(42)	0	(42)	0	2,358	0	0	0	98	11/25/2036	1.D FM
16163C-AG-7	CHASE 06A1 2A2 - CMO/RMBS		09/01/2021	Paydown		46,973	48,359	13,588	44,372	0	2,601	0	2,601	0	46,973	0	0	0	1,044	09/25/2036	1.D FM
17181C-AA-6	CIMLT 181 A - RMBS		09/20/2021	Paydown		33,546	33,546	33,546	33,544	0	2	0	2	0	33,546	0	0	0	355	03/20/2043	1.C FE
17307G-ED-6	CIMLT 2004-HYB2 3A - CMO/RMBS		09/01/2021	Paydown		2,563	2,563	2,425	2,539	0	24	0	24	0	2,563	0	0	0	47	03/27/2034	1.D FM
17312H-AF-6	CRMSI 2007-2 A6 - RMBS		09/01/2021	Paydown		3,836	3,836	3,689	3,709	0	127	0	127	0	3,836	0	0	0	124	06/25/2037	1.D FM
17315X-AF-8	CIMLT 2009-9 2A3 - CMO/RMBS		09/01/2021	Paydown		12,854	12,854	9,737	12,426	0	428	0	428	0	12,854	0	0	0	282	11/25/2035	1.D FM
17323M-AE-5	CIMLT 2015-A B3 - CMO/RMBS		09/01/2021	Paydown		65,737	65,737	59,739	65,157	0	581	0	581	0	65,737	0	0	0	1,929	06/25/2058	1.D FM
19421U-AA-2	CASL 2019-A A1 - ABS		09/27/2021	Paydown		32,435	32,435	32,278	32,286	0	148	0	148	0	32,435	0	0	0	319	12/28/2048	1.C FE
19687Y-AA-3	COLT 2020-RPL1 A1 - RMBS		09/01/2021	Paydown		202,668	202,668	202,667	202,667	0	1	0	1	0	202,668	0	0	0	1,833	01/26/2065	1.A FE
20048E-AY-7	COMM 2013-LOC A4 - CMBS		09/01/2021	Paydown		158,605	158,605	145,867	155,516	0	3,089	0	3,089	0	158,605	0	0	0	3,098	01/12/2046	1.D FM
20267U-AA-7	CBSLT 2016-B A1 - ABS		09/25/2021	Paydown		34,930	34,930	34,920	34,923	0	7	0	7	0	34,930	0	0	0	626	10/25/2040	1.A FE
212168-AA-6	CONTINENTAL WIND LLC		08/31/2021	Paydown		53,437	53,437	53,437	53,437	0	0	0	0	0	53,437	0	0	0	3,206	02/28/2033	2.B FE
21872M-AA-0	CAFL 182 A - CMBS		09/01/2021	Paydown		124,356	124,356	124,355	124,348	0	8	0	8	0	124,356	0	0	0	5,283	11/15/2052	1.A FE
22541Q-FV-9	CSFB 2003-17 1A4 - CMO/RMBS		09/01/2021	Paydown		11,910	11,910	11,990	11,897	0	14	0	14	0	11,910	0	0	0	428	06/25/2033	1.D FM
22541S-PJ-1	CSFB 2004-AR6 CB1 - CMO/RMBS		09/27/2021	Paydown		6,563	6,563	5,218	5,599	0	964	0	964	0	6,563	0	0	0	58	10/25/2034	1.D FM
22944P-AA-5	CSMC 2013-TH1 A1 - CMO/RMBS		09/01/2021	Paydown		61,938	61,938	55,619	55,577	0	6,361	0	6,361	0	61,938	0	0	0	884	02/25/2043	1.D FM
233046-AE-1	DNKN 2017-1 A21 - RMBS		08/20/2021	Paydown		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	136	11/20/2047	2.B FE
233046-AF-8	DNKN 2017-1 A11 - RMBS		08/20/2021	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	DNKN 2019-1 A23 - RMBS		08/20/2021	Paydown		8,125	8,125	8,245	8,227	0	(102)	0	(102)	0	8,125	0	0	0	244	05/20/2049	1.C FE
23341B-AC-9	DB 2016-B A2 - ABS		09/27/2021	Paydown		93,093	93,093	93,064	93,075	0	18	0	18	0	93,093	0	0	0	1,983	06/25/2040	1.A FE
23355L-AD-8	DXC TECHNOLOGY CO		09/20/2021	Call @ 118.53		2,370,660	2,000,000	1,997,880	1,998,709	0	129	0	129	0	1,998,838	0	371,823	371,823	88,403	04/15/2027	2.B FE
233851-AF-1	DAHLER FINANCE NORTH AMERICA LLC		09/15/2021	Maturity @ 100.00		1,000,000	1,000,000	990,350	999,206	0	794	0	794	0	1,000,000	0	0	0	38,750	09/15/2021	1.G FE
24763L-FN-5	DELHE 1999-2 A7F - RMBS		09/01/2021	Paydown		4,369	4,369	3,205	3,205	0	1,164	0	1,164	0	4,369	0	0	0	94	08/15/2030	1.D FM
251510-DQ-3	DBALT 2005-2 2A1 - CMO/RMBS		07/25/2021	Paydown		16	16	16	16	0	0	0	0	0	16	0	0	0	0	04/25/2035	4.B FM
251510-DQ-3	DBALT 2005-2 2A1 - CMO/RMBS		09/25/2021	Paydown		32	32	32	32	0	0	0	0	0	32	0	0	0	0	04/25/2035	1.D FM
25468P-CN-4	TWDC ENTERPRISES 18 CORP		08/16/2021	Maturity @ 100.00		1,000,000	1,000,000	987,170	999,090	0	910	0	910	0	1,000,000	0	0	0	27,500	08/16/2021	2.A FE
25755T-AE-0	DPABS 2015-1 A2 - RMBS		07/25/2021	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	DPABS 2017-1 A23 - RMBS		07/25/2021	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	DPABS 2019-1 A2 - RMBS		07/25/2021	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	DPABS 2019-1 A2 - RMBS		07/25/2021	Paydown		8,750	8,750	8,754	8,755	0	(5)	0	(5)	0	8,750	0	0	0	211	10/25/2049	1.C FE
26209X-AC-5	HONK 2020-2 A2 - RMBS		07/20/2021	Paydown		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	49	01/20/2051	2.C FE
26884T-AD-4	ERAC USA FINANCE LLC		08/16/2021	Maturity @ 100.00		2,000,000	2,000,000	1,990,720	1,999,319	0	681	0	681	0	2,000,000	0	0	0	90,000	08/16/2021	2.A FE
26894B-AB-2	EAGLE BANCORP INC		08/02/2021	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,001	0	(1)	0	(1)	0	1,000,000	0	0	0	50,000	08/01/2026	2.B FE
28852E-AA-7	ECL0 11 A - CDO		08/16/2021	Paydown		337,102	337,102	337,102	336,907	0	195	0	195	0	337,102	0	0	0	4,832	02/15/2029	1.A FE
28932M-AA-3	ELM ROAD GENERATING STATION SUPERCRITICA		08/11/2021	Paydown		52,620	52,620	52,620	52,622	0	(3)	0	(3)	0	52,620	0	0	0	2,741	02/11/2030	1.F FE
30070R-AA-0	XAN 20RS08 A - CDO	C	08/17/2021	Paydown		185,261	185,261	185,261	185,261	0	0	0	0	0	185,261	0	0	0	1,468	03/16/2035	1.A FE
30260G-AA-4	FCITL 211 A - ABS		09/15/2021	Paydown		167,494	167,494	167,494	167,494	0	7	0	7	0	167,494	0	0	0	526	03/31/2033	1.A FE
31737V-AA-4	FAHB 20H2 A - CMO/RMBS		09/25/2021	Paydown		60,764	60,764	60,280	60,300	0	464	0	464	0	60,764	0	0	0	720	07/25/2030	1.A FE
32027L-AE-5	FFML 2006-FF14 A5 - RMBS		09/27/2021	Paydown		64,664	64,664	57,753	60,706	0	3,958	0	3,958	0	64,664	0	0	0	115	10/25/2036	1.D FM
32051G-XQ-3	FHASI 2005-AR5 2A1 - CMO/RMBS		09/01/2021	Paydown		1,042	1,042	963	1,008	0	34	0	34	0	1,042	0	0	0	19	11/25/2035	1.D FM
32051G-XQ-3	FHASI 2005-AR5 2A1 - CMO/RMBS		09/01/2021	Paydown		2,042	2,042	1,952	1,961	0	81	0	81	0	2,042	0	0	0	37	11/25/2035	3.B FM
32051G-XV-2	FHASI 2005-AR5 4A1 - CMO/RMBS		09/01/2021	Paydown		2,631	2,681	2,643	2,592	0	39	0	39	0	2,631	0	0	0	54	11/25/2035	1.D FM
32052D-AG-6	FHAMS 2006-FA8 1A7 - CMO/RMBS		09/30/2021	Paydown		1,601	1,769	910	(807)	0	1,545	0	1,545	0	738	0	863	863	65	02/25/2037	1.D FM
34960Y-AE-2	FCO V11 A1F - CDO		09/15/2021	Paydown		359,008	359,008	359,008	359,008	0	(28)	0	(28)	0	359,008	0	0	0	10,232	12/15/2028	1.A FE
34960Y-AQ-5	FCO V11 ATR - CDO		09/15/2021	Paydown		359,008	359,008	359,008	359,008	0	0	0	0	0	359,008	0	0	0	4,844	12/15/2028	1.A FE
35040U-AA-9	FFIN 2017-1 A - ABS		09/15/2021	Paydown		77,552	77,552	77,541	77,548	0	4	0	4	0	77,552	0	0	0	1,708	07/15/2033	1.B FE
35041J-AA-3	FFIN 2019-1 A - ABS		09/15/2021	Paydown		49,119	49,119	49,111	48,896	0	423	0	423	0	49,119	0	0	0	1,258	11/15/2034	1.C FE
3622EB-AB-1	GSA 2006-15 AF2 - RMBS		09/01/2021	Paydown		12,177	12,177	11,647	12,107	0	70	0	70	0	12,177	0	0	0	138	09/25/2036	1.D FM
362341-AA-4	GSR 2006-AR1 2A1 - CMO/RMBS		09/01/2021	Paydown		8,548	8,529	8,160	8,486	0	63	0	63	0	8,548	0	0	0	157	01/25/2036	1.D FM
362341-SG-5	GSR 2005-AR6 B1 - CMO/RMBS		08/01/2021	Paydown		12,806	10,412	9,436	9,												

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36298G-AA-7	GSPALO 2006-1 CTF - CMBS		07/09/2021	Paydown		8,637	8,637	8,833	8,739	0	(102)	0	(102)	0	8,637	0	0	0	324	10/09/2029	1.G
36298G-AA-7	GSPALO 2006-1 CTF - CMBS		09/09/2021	Paydown		17,413	17,413	17,808	17,619	0	(205)	0	(205)	0	17,413	0	0	0	792	10/09/2029	2.A FE
36655Y-AB-3	GARR 2018-1 A1T - CDO		09/20/2021	Paydown		363,445	363,445	362,842	363,124	0	321	0	321	0	363,445	0	0	0	4,511	03/22/2027	1.A FE
36656A-AG-3	SIX10 181 A3 - CDO	C	07/17/2021	Paydown		125,890	125,890	125,890	125,909	0	(19)	0	(19)	0	125,890	0	0	0	3,673	07/17/2028	1.A FE
381741-AC-1	GOCBC 4 A1 - CDO		09/02/2021	Paydown		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	51,608	11/05/2032	1.A FE
38177K-AA-0	GOCAP 49 A1 - CDO	C	09/02/2021	Paydown		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	122,985	07/20/2032	1.A FE
38521V-AA-9	GACM 2019-FL1 A - CDO		09/15/2021	Paydown		425,356	425,356	425,356	425,356	0	0	0	0	0	425,356	0	0	0	3,340	06/15/2037	1.A FE
38522H-AA-9	GACM 2020-FL2 A - CMBS	C	09/16/2021	Paydown		269,758	269,758	269,758	269,758	0	0	0	0	0	269,758	0	0	0	4,987	03/16/2035	1.A FE
39678W-AA-6	GREENWICH CAPITAL STRUCTURED PRODUCTS TR		09/01/2021	Paydown		5,175	5,175	5,149	5,196	0	(20)	0	(20)	0	5,175	0	0	0	150	09/01/2034	1.D FM
40538C-AU-4	HLA 2014-1 B2R - CDO	C	07/30/2021	Paydown		111,521	111,521	111,521	111,521	0	0	0	0	0	111,521	0	0	0	2,853	04/18/2026	1.A FE
406216-AZ-4	HALLIBURTON CO		08/16/2021	Call @ 100.00		1,000,000	1,000,000	996,700	999,677	0	231	0	231	0	999,907	0	93	93	24,375	11/15/2021	2.A FE
411707-AH-5	HNGRY 201 A - RMBS		09/20/2021	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 2014-2 A - ABS		09/20/2021	Paydown		39,256	39,256	39,229	39,240	0	16	0	16	0	39,256	0	0	0	1,566	09/21/2040	1.A FE
42770R-AA-8	HERO FDG TR 2014-1 - ABS		09/20/2021	Paydown		41,032	41,032	41,032	41,049	0	(17)	0	(17)	0	41,032	0	0	0	1,949	09/20/2038	1.A FE
42806D-CH-0	HERTZ 192 A - ABS		07/02/2021	Paydown		95,459	95,459	95,459	95,459	0	95,459	0	95,459	0	95,459	0	0	0	(279)	05/25/2025	1.F FE
43133W-AA-7	HITR A - CDO	C	08/26/2021	Paydown		4,957,311	4,957,311	4,957,311	4,957,311	0	0	0	0	0	4,957,311	0	0	0	152,650	02/01/2038	1.E FE
440405-AE-8	HORZN 181 A - ABS		07/15/2021	Paydown		18,213	18,213	18,212	18,213	0	0	0	0	0	18,213	0	0	0	474	12/15/2038	1.G FE
440405-AE-8	HORZN 181 A - ABS		09/15/2021	Paydown		99,802	99,802	99,800	99,804	0	(2)	0	(2)	0	99,802	0	0	0	3,337	12/15/2038	2.A FE
44040H-AA-0	HORZN 2019 A - ABS		07/15/2021	Paydown		10,469	10,469	10,469	10,469	0	0	0	0	0	10,469	0	0	0	227	07/15/2039	1.G FE
44329H-AG-9	HP CHINTYS LLC		09/15/2021	Paydown		175,607	175,607	169,862	174,587	0	1,020	0	1,020	0	175,607	0	0	0	8,815	03/15/2023	1.C FE
45254N-MZ-7	IHM 2005-2 1A2 - RMBS		09/27/2021	Paydown		19,091	19,091	16,037	17,100	0	1,991	0	1,991	0	19,091	0	0	0	91	04/25/2035	1.D FM
45254N-NT-0	IHM 2005-3 M1 - RMBS		09/27/2021	Paydown		2,266	2,266	0	1,627	0	639	0	639	0	2,266	0	0	0	47	08/25/2035	1.D FM
46185J-AA-6	IHSFR 2018-SFR1 A - RMBS		09/17/2021	Paydown		8,580	8,580	8,580	8,580	0	0	0	0	0	8,580	0	0	0	45	03/19/2037	1.A FE
46187X-AA-3	IHSFR 2018-SFR4 A - RMBS		09/17/2021	Paydown		5,565	5,565	5,528	5,528	0	37	0	37	0	5,565	0	0	0	46	01/19/2038	1.A FE
46616M-AA-8	HENDR 2010-3 A - RMBS		09/15/2021	Paydown		12,692	12,692	12,690	12,623	0	69	0	69	0	12,692	0	0	0	260	12/15/2048	1.A FE
46616P-AA-1	HENDR 2011-1 A - RMBS		09/15/2021	Paydown		26,322	26,322	26,314	26,314	0	8	0	8	0	26,322	0	0	0	818	10/15/2056	1.A FE
46617A-AA-3	HENDR 123 A - RMBS		09/15/2021	Paydown		34,194	34,194	33,852	33,883	0	311	0	311	0	34,194	0	0	0	734	09/15/2065	1.A FE
46617F-AA-2	HENDR 2013-1 A - RMBS		09/01/2021	Paydown		10,173	10,173	10,166	10,167	0	6	0	6	0	10,173	0	0	0	214	04/15/2067	1.A FE
46617J-AA-4	HENDR 2013-2 A - RMBS		09/15/2021	Paydown		27,981	27,981	27,974	27,982	0	(1)	0	(1)	0	27,981	0	0	0	795	03/15/2062	1.A FE
46617L-AA-9	HENDR 133 A - RMBS		09/15/2021	Paydown		22,795	22,795	22,777	22,778	0	17	0	17	0	22,795	0	0	0	579	01/17/2073	1.A FE
46617T-AA-2	HENDR 2014-1 A - RMBS		09/15/2021	Paydown		16,583	16,583	16,574	16,574	0	11	0	11	0	16,583	0	0	0	429	03/15/2063	1.A FE
46617Y-AP-8	JFIN 2015R A2R - CDO	C	08/03/2021	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	(5,278)	03/16/2026	1.A FE
46618A-AA-2	HENDR 2014-2 A - RMBS		09/15/2021	Paydown		35,421	35,421	35,137	35,159	0	261	0	261	0	35,421	0	0	0	866	01/17/2073	1.A FE
46618H-AA-7	HENDR 2014-3 A - RMBS		09/15/2021	Paydown		45,954	45,954	46,066	46,066	0	(112)	0	(112)	0	45,954	0	0	0	1,024	06/15/2077	1.A FE
46618L-AA-8	HENDR 2015-1 A - RMBS		09/15/2021	Paydown		76,083	76,083	75,446	75,446	0	637	0	637	0	76,083	0	0	0	1,652	09/15/2072	1.A FE
46619R-AA-4	HENDR 2015-2 A - RMBS		09/15/2021	Paydown		21,492	21,492	21,535	21,528	0	(36)	0	(36)	0	21,492	0	0	0	564	03/15/2058	1.A FE
46620J-AA-9	HENDR 171 A - RMBS		09/15/2021	Paydown		6,961	6,961	6,955	6,956	0	5	0	5	0	6,961	0	0	0	176	08/16/2060	1.A FE
466247-RP-0	JPMIT 2005-HYB4 2A1 - CMO/RMBS		09/01/2021	Paydown		9,318	9,318	8,270	8,331	0	987	0	987	0	9,318	0	0	0	170	07/25/2035	1.D FM
46627M-AD-9	JPALT 2005-S1 1A4 - CMO/RMBS		09/01/2021	Paydown		5,180	5,185	3,501	5,244	0	(64)	0	(64)	0	5,180	0	0	0	213	12/25/2035	1.D FM
46627M-CY-1	JPALT 2006-A1 3A1 - CMO/RMBS		09/01/2021	Paydown		43,681	43,681	35,935	42,810	0	871	0	871	0	43,681	0	0	0	865	03/25/2036	1.D FM
46627M-EC-7	JPALT 2006-S1 1A6 - CMO/RMBS		09/01/2021	Paydown		10,335	10,354	5,797	10,298	0	37	0	37	0	10,335	0	0	0	373	03/25/2036	1.D FM
46628L-AB-4	JPMIT 2006-AA 1A2 - CMO/RMBS		09/01/2021	Paydown		7,319	7,319	2,755	6,960	0	358	0	358	0	7,319	0	0	0	149	06/25/2036	1.D FM
46628V-AH-9	JPALT 2006-S3 A5 - RMBS		09/01/2021	Paydown		0	12,751	8,521	(85)	0	85	0	85	0	0	0	0	0	385	08/25/2036	1.D FM
46630P-AP-0	JPMIT 2007-A2 3A1 - CMO/RMBS		09/01/2021	Paydown		479	483	0	464	0	15	0	15	0	479	0	0	0	9	04/25/2037	1.D FM
46632T-AA-3	JPMIT 2008-R2 1A1 - CMO/RMBS		09/01/2021	Paydown		50,404	50,404	39,883	42,675	0	7,730	0	7,730	0	50,404	0	0	0	996	07/29/2037	1.D FM
46633A-AC-9	JPMIT 2008-R4 2A1 - CMO/RMBS		09/01/2021	Paydown		1,806	1,806	1,401	1,806	0	1	0	1	0	1,806	0	0	0	116	11/26/2036	1.D FM
46634D-AX-6	JPMRR 2010-1 3A2 - CMO/RMBS		09/01/2021	Paydown		93,792	93,792	45,952	90,847	0	2,946	0	2,946	0	93,792	0	0	0	3,859	04/26/2037	1.D FM
46635B-AD-3	J.P. MORGAN RESECURITIZATION TRUST, SERI		09/01/2021	Paydown		52,091	52,091	36,048	42,455	0	9,636	0	9,636	0	52,091	0	0	0	1,824	03/01/2039	1.D FM
46636V-AC-0	JPMCC 2011-C5 A3 - CMBS		07/16/2021	Paydown		117,275	117,275	118,447	117,151	0	123	0	123	0	117,275	0	0	0	2,854	08/17/2046	1.D FM
46651G-AC-3	JPMIT 2019-7 A3 - CMO/RMBS		09/01/2021	Paydown		39,896	39,896	40,395	40,370	0	(474)	0	(474)	0	39,896	0	0	0	915	02/25/2050	1.D FM
472320-AA-8	JMIAC 08R1 A - CMO/RMBS		09/25/2021	Paydown		96,337	94,258	72,070	91,686	0	4,651	0	4,651	0	96,337	0	0</				

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
472321-AK-4	JMAC 2008-R2 3A2 - CMO/RMBS		08/01/2021	Paydown		(537)	1,783	203	(604)	0	67	0	67	0	(537)	0	0	0	30	02/25/2037	1.D FM	
47232D-AH-5	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2021	Paydown		6,992	6,992	6,215	6,854	0	138	0	138	0	6,992	0	0	0	300	09/01/2036	1.D FM	
47232D-AL-6	JEFFERIES RESECURITIZATION TRUST 2009-R5		07/01/2021	Paydown		0	135	0	1	0	(1)	0	(1)	0	0	0	0	0	5	09/01/2036	1.D FM	
47232D-AR-3	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/30/2021	Paydown		74,303	74,303	7,772	(7,450)	0	74,737	0	74,737	0	67,287	0	7,017	7,017	1,447	01/01/2047	1.D FM	
47232D-AU-6	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2021	Paydown		14,833	14,833	14,063	14,723	0	110	0	110	0	14,833	0	0	0	449	09/01/2036	1.D FM	
47232D-AY-8	JEFFERIES RESECURITIZATION TRUST 2009-R5		07/01/2021	Paydown		3,521	3,521	3,521	3,531	0	(10)	0	(10)	0	3,521	0	0	0	93	01/01/2036	3.B FM	
47232D-AZ-8	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2021	Paydown		4,361	4,361	4,361	4,380	0	(19)	0	(19)	0	4,361	0	0	0	147	01/01/2036	1.D FM	
47232D-BK-7	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/25/2021	Paydown		36,729	36,729	0	32,674	0	4,054	0	4,054	0	36,729	0	0	0	116	09/25/2036	1.D FM	
47232D-BM-3	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/25/2021	Paydown		0	2,155	0	1	0	(1)	0	(1)	0	0	0	0	0	8	09/25/2036	1.D FM	
47232D-BR-2	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2021	Paydown		75,128	75,128	46,501	72,724	0	2,404	0	2,404	0	75,128	0	0	0	3,211	07/01/2037	1.D FM	
47232D-CJ-9	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2021	Paydown		15,129	15,129	6,682	13,802	0	1,327	0	1,327	0	15,129	0	0	0	296	05/01/2036	1.D FM	
47232D-CX-8	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2021	Paydown		28,544	28,544	5,065	26,572	0	1,972	0	1,972	0	28,544	0	0	0	622	04/01/2047	1.D FM	
47232D-CY-6	JEFFERIES RESECURITIZATION TRUST 2009-R5		07/01/2021	Paydown		0	6	0	0	0	0	0	0	0	0	0	0	0	0	0	04/01/2047	1.D FM
47232D-DA-7	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2021	Paydown		9,269	9,269	3,934	9,173	0	96	0	96	0	9,269	0	0	0	318	06/01/2037	1.D FM	
47232D-DB-5	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2021	Paydown		0	20	2	0	0	0	0	0	0	0	0	0	0	1	06/01/2037	1.D FM	
47232D-DF-6	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2021	Paydown		16,939	16,940	4,395	16,223	0	716	0	716	0	16,939	0	0	0	652	08/01/2037	1.D FM	
47232D-DK-5	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2021	Paydown		20,416	20,416	12,562	20,126	0	290	0	290	0	20,416	0	0	0	952	08/25/2037	1.D FM	
47232D-DN-9	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2021	Paydown		0	10	0	0	0	0	0	0	0	0	0	0	0	0	0	08/01/2037	1.D FM
47232D-DR-0	JEFFERIES RESECURITIZATION TRUST 2009-R5		07/28/2021	Paydown		24,847	24,847	15,207	30,284	0	(5,437)	0	(5,437)	0	24,847	0	0	0	427	09/01/2035	1.D FM	
47232D-DS-8	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2021	Paydown		43,947	40,499	12,063	42,498	0	1,448	0	1,448	0	43,947	0	0	0	794	09/01/2035	1.D FM	
47232D-DZ-2	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2021	Paydown		19,449	19,449	4,537	17,805	0	1,645	0	1,645	0	19,449	0	0	0	460	04/01/2037	1.D FM	
47232D-EA-6	JEFFERIES RESECURITIZATION TRUST 2009-R5		07/01/2021	Paydown		0	2	0	0	0	0	0	0	0	0	0	0	0	0	0	04/01/2037	1.D FM
47232D-FJ-6	JEFFERIES RESECURITIZATION TRUST 2009-R5		09/01/2021	Paydown		18,232	18,232	12,759	18,300	0	(68)	0	(68)	0	18,232	0	0	0	377	12/01/2036	1.D FM	
47232G-AA-1	JMAC 2009-R2 1A - CMO/RMBS		09/01/2021	Paydown		225,360	225,360	219,022	214,740	0	10,620	0	10,620	0	225,360	0	0	0	6,194	11/26/2037	1.D FM	
47232V-AB-8	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2021	Paydown		12,068	12,068	12,068	12,030	0	38	0	38	0	12,068	0	0	0	471	02/01/2037	1.D FM	
47232V-AD-4	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2021	Paydown		0	1,496	0	0	0	0	0	0	0	0	0	0	0	54	02/01/2037	1.D FM	
47232V-AG-7	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2021	Paydown		42,242	42,242	42,242	42,115	0	127	0	127	0	42,242	0	0	0	1,579	02/01/2037	1.D FM	
47232V-AJ-1	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2021	Paydown		0	5,237	0	27	0	(27)	0	(27)	0	0	0	0	0	180	02/01/2037	1.D FM	
47232V-BY-7	JEFFERIES RESECURITIZATION TRUST 2009-R4		07/01/2021	Paydown		384	288	0	271	0	113	0	113	0	384	0	0	0	12	11/01/2037	5.B FM	
47232V-BY-7	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2021	Paydown		655	390	0	453	0	201	0	201	0	655	0	0	0	146	11/01/2037	1.D FM	
47232V-CC-4	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2021	Paydown		11,707	11,707	6,471	11,234	0	473	0	473	0	11,707	0	0	0	461	07/01/2036	1.D FM	
47232V-CD-2	JEFFERIES RESECURITIZATION TRUST 2009-R4		08/01/2021	Paydown		0	765	12	1	0	(1)	0	(1)	0	0	0	0	0	28	07/01/2036	1.D FM	
47232V-CH-3	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2021	Paydown		9,662	9,662	8,140	9,466	0	196	0	196	0	9,662	0	0	0	188	04/01/2037	1.D FM	
47232V-CN-0	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2021	Paydown		31,517	31,517	17,028	30,640	0	877	0	877	0	31,517	0	0	0	1,136	11/01/2035	1.D FM	
47232V-CP-5	JEFFERIES RESECURITIZATION TRUST 2009-R4		07/01/2021	Paydown		0	299	0	3	0	(3)	0	(3)	0	0	0	0	0	10	11/01/2035	1.D FM	
47232V-CS-9	JEFFERIES RESECURITIZATION TRUST 2009-R4		08/01/2021	Paydown		10,556	10,556	5,454	10,220	0	335	0	335	0	10,556	0	0	0	398	05/01/2036	1.D FM	
47232V-CU-4	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2021	Paydown		0	139	0	1	0	(1)	0	(1)	0	0	0	0	0	6	05/01/2036	4.B FM	
47232V-CC-3	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2021	Paydown		11,074	11,074	11,074	11,066	0	8	0	8	0	11,074	0	0	0	379	09/01/2035	1.D FM	
47232V-DE-9	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2021	Paydown		0	410	0	2	0	(2)	0	(2)	0	0	0	0	0	13	09/01/2035	1.D FM	
47232V-DJ-8	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/28/2021	Paydown		1,942	1,942	461	1,252	0	690	0	690	0	1,942	0	0	0	184	04/01/2036	1.D FM	
47232V-DK-5	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2021	Paydown		10,264	10,264	2,984	10,181	0	83	0	83	0	10,264	0	0	0	453	04/01/2036	1.D FM	
47232V-DP-4	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2021	Paydown		25,905	25,906	22,164	25,680	0	225	0	225	0	25,905	0	0	0	881	02/01/2036	3.B FM	
47232V-DQ-2	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2021	Paydown		0	3	0	0	0	0	0	0	0	0	0	0	0	0	0	02/01/2036	1.D FM
47232V-DR-0	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2021	Paydown		8,937	8,937	8,937	8,872	0	65	0	65	0	8,937	0	0	0	364	04/01/2036	1.D FM	
47232V-DU-3	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2021	Paydown		0	626	0	0	0	0	0	0	0	0	0	0	0	24	04/01/2036	1.D FM	
47232V-DX-7	JEFFERIES RESECURITIZATION TRUST 2009-R4		08/01/2021	Paydown		1,751	1,751	1,262	1,754	0	(3)	0	(3)	0	1,751	0	0	0	67	07/01/2036	1.D FM	
47232V-DY-5	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2021	Paydown		0	130	0	2	0	(2)	0	(2)	0	0	0	0	0	5	07/01/2036	1.D FM	
47232V-EA-6	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2021	Paydown		22,378	22,378	16,028	22,241	0	137	0	137	0	22,378	0	0	0	894	03/01/2036	1.D FM	
47232V-EB-4	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/30/2021	Paydown		0	10	0	(1,812)	0	0	0	0	0	0	0	1,813	1,813	0	03/01/2036	1.D FM	
47232V-EE-8	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2021	Paydown		4,094	4,094	4,094	4,093	0	1	0	1	0	4,094	0	0	0	153	03/01/2037	1.D FM	
47232V-EH-1	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2021	Paydown		0	544	0	0	0	0	0	0	0	0	0	0	0	22	03/01/2037	1.D FM	
47232V-EL-2	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2021	Paydown		10,947	10,947	8,984	10,771	0	176	0	176	0								

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
47232V-EZ-1	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2021	Paydown		7,928	7,928	7,928	7,919	.0	.10	.0	.10	.0	7,928	.0	.0	.0	.285	02/01/2036	1.D FM
47232V-FA-5	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2021	Paydown		.0	.787	.298	(.19)	.0	.19	.0	.19	.0	.0	.0	.0	.0	.29	02/01/2036	1.D FM
47232V-FV-9	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2021	Paydown		36,400	36,400	1,832	31,962	.0	4,439	.0	4,439	.0	36,400	.0	.0	.0	.337	01/01/2047	1.D FM
47232V-GK-2	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2021	Paydown		5,955	5,955	2,436	5,664	.0	.292	.0	.292	.0	5,955	.0	.0	.0	.291	03/01/2036	1.D FM
47232V-GM-8	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/01/2021	Paydown		.0	5,965	.709	(.17)	.0	.17	.0	.17	.0	.0	.0	.0	.0	.268	03/01/2036	1.D FM
47232V-GR-7	JEFFERIES RESECURITIZATION TRUST 2009-R4		09/30/2021	Paydown		.0	.12	.0	(.977)	.0	.0	.0	.0	.0	(.977)	.0	.977	.0	.0	01/01/2047	1.D FM
47233D-AB-7	JEFFERIES RESECURITIZATION TRUST 2009-R1		07/01/2021	Paydown		37,282	37,282	7,550	36,205	.0	1,078	.0	1,078	.0	37,282	.0	.0	.0	.118	09/01/2036	2.B FM
47233D-AB-7	JEFFERIES RESECURITIZATION TRUST 2009-R1		07/01/2021	Paydown		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.186	09/01/2036	3.B FM
47233D-AB-7	JEFFERIES RESECURITIZATION TRUST 2009-R1		08/01/2021	Paydown		55,403	55,403	11,219	53,555	.0	1,848	.0	1,848	.0	55,403	.0	.0	.0	.216	09/01/2036	1.D FM
48244X-AA-0	KDAC 2017-1 A - ABS	C	07/15/2021	Paydown		1,661	1,661	.0	1,661	.0	.0	.0	.0	1,661	.0	.0	.0	.0	.41	12/15/2042	2.B FE
50543L-AA-0	LAFI 2016 A1 - ABS	C	09/15/2021	Paydown		26,160	26,160	25,652	25,883	.0	.276	.0	.276	.0	26,160	.0	.0	.0	.727	01/15/2042	2.A FE
525221-GM-3	LXS 2005-9N 1A1 - RMBS		09/27/2021	Paydown		33,122	33,122	28,247	28,676	.0	4,446	.0	4,446	.0	33,122	.0	.0	.0	.135	02/25/2036	1.D FM
525241-AL-9	LXS 2007-1 WF1 - RMBS		09/01/2021	Paydown		15,423	25,292	9,817	15,107	.0	.316	.0	.316	.0	15,423	.0	.0	.0	1,250	01/25/2037	1.D FM
53946M-AA-5	LINC 2018-CRE1 A - CDO	C	08/15/2021	Paydown		63,317	63,317	56,273	58,946	.0	4,370	.0	4,370	.0	63,317	.0	.0	.0	530	05/15/2028	1.A FE
543190-AA-0	LTRAN III A1 - RMBS		09/15/2021	Paydown		11,499	11,499	11,141	11,284	.0	.215	.0	.215	.0	11,499	.0	.0	.0	.232	01/17/2045	1.F FE
55282L-AC-0	MF1 19FL2 AS - CDO	C	09/27/2021	Paydown		140,064	140,064	140,370	.0	(.306)	.0	(.306)	.0	140,064	.0	.0	.0	1,656	11/27/2034	1.A FE	
565849-AL-0	MARATHON OIL CORP		09/13/2021	Call @ 100.00		2,218,422	2,000,000	1,995,420	1,997,784	.0	.327	.0	.327	.0	1,998,111	.0	1,889	1,889	276,600	06/01/2025	2.C FE
57430U-30-1	MODIS 2006-1 A - ABS		09/10/2021	Paydown		(126,152)	(126,152)	(70,003)	(125,003)	.0	(1,149)	.0	(1,149)	.0	(126,152)	.0	.0	.0	(.562)	12/10/2065	5.A FE
57643M-LZ-5	MASTR 2006-1 1A3 - CMO/RMBS		08/01/2021	Paydown		1,716	1,716	.998	1,729	.0	(.13)	.0	(.13)	.0	1,716	.0	.0	.0	.58	05/25/2036	2.B FM
57643M-LZ-5	MASTR 2006-1 1A3 - CMO/RMBS		09/01/2021	Paydown		5,062	5,062	2,943	5,114	.0	(.52)	.0	(.52)	.0	5,062	.0	.0	.0	.218	05/25/2036	1.D FM
57645T-AA-5	MARM 2007-HF2 A1 - RMBS		09/27/2021	Paydown		79,751	79,751	72,125	76,746	.0	3,006	.0	3,006	.0	79,751	.0	.0	.0	.374	09/25/2037	1.D FM
585495-AA-2	MELLO 21MTG1 A1 - CMO/RMBS		09/01/2021	Paydown		136,502	136,502	138,180	.0	(.678)	.0	(.678)	.0	136,502	.0	.0	.0	.1429	04/25/2051	1.A FE	
589929-PK-8	GNABS 1998-GN1 M1 - RMBS		09/01/2021	Paydown		3,841	3,841	3,840	3,823	.0	.17	.0	.17	.0	3,841	.0	.0	.0	.711	02/25/2027	1.D FM
59020U-W4-3	MLM 2005-A9 4A1 - CMO/RMBS		09/01/2021	Paydown		40,290	40,290	35,591	40,271	.0	.138	.0	.138	.0	40,410	.0	.0	.0	.171	12/25/2035	1.D FM
59319W-AA-9	MF1 2020-FL3 A - CDO		09/15/2021	Paydown		914,698	914,698	914,698	914,698	.0	.0	.0	.0	.0	914,698	.0	.0	.0	15,175	07/16/2035	1.A FE
59748T-AA-7	MIDLAND COGENERATION VENTURE LP		09/15/2021	Paydown		46,214	46,214	46,214	46,214	.0	(.4)	.0	(.4)	.0	46,214	.0	.0	.0	2,773	03/15/2025	3.C FE
59748T-AB-5	MIDLAND COGENERATION VENTURE LP		09/15/2021	Paydown		483,525	446,412	446,412	446,412	.0	.0	.0	.0	.0	446,412	.0	37,113	37,113	3,270	03/15/2025	3.C FE
61751D-AE-4	MSM 2006-17XS A3A - RMBS		09/01/2021	Paydown		7,934	7,934	5,375	7,870	.0	.64	.0	.64	.0	7,934	.0	.0	.0	.73	10/25/2046	1.D FM
61751M-AU-8	MSM 2007-10XS A18 - RMBS		09/01/2021	Paydown		94,791	94,791	86,349	83,418	.0	11,373	.0	11,373	.0	94,791	.0	.0	.0	1,237	02/25/2037	1.D FM
61758M-AA-5	MSRR 2009-R2 A1 - CMO/RMBS		09/01/2021	Paydown		95,158	95,158	98,824	93,117	.0	2,041	.0	2,041	.0	95,158	.0	.0	.0	3,716	04/26/2036	1.D FM
61915R-AB-2	MHL 2005-2 1A2 - RMBS		09/25/2021	Paydown		8,195	8,195	4,507	5,465	.0	2,730	.0	2,730	.0	8,195	.0	.0	.0	.43	05/25/2035	1.D FM
62431U-AV-4	MVW 2013-1 C2R - CDO		07/07/2021	Call @ 100.00		1,250,000	1,250,000	1,250,000	1,249,568	.0	.432	.0	.432	.0	1,249,632	.0	.368	.368	.41,185	10/15/2030	1.F FE
62942K-AA-4	NPPMT 2013-1 A1 - CMO/RMBS		09/01/2021	Paydown		137,313	137,313	131,133	132,216	.0	5,097	.0	5,097	.0	137,313	.0	.0	.0	2,809	07/25/2043	1.D FM
62955M-AA-4	NZES 20FHT1 A - CMO/RMBS		09/25/2021	Paydown		71,835	71,835	71,833	71,833	.0	.2	.0	.2	.0	71,835	.0	.0	.0	2,013	11/25/2025	2.C FE
63862X-AA-0	NHLT 2020-1 A - RMBS		09/25/2021	Paydown		99,581	99,581	99,581	99,581	.0	.0	.0	.0	.0	99,581	.0	.0	.0	.831	09/25/2030	1.A FE
64352B-AB-8	NCAMT 2006-ALT1 AF2 - RMBS		09/01/2021	Paydown		1,345	1,345	.656	1,340	.0	.5	.0	.5	.0	1,345	.0	.0	.0	.15	07/25/2036	1.D FM
643529-AC-4	NCAMT 2006-ALT2 AF3 - RMBS		09/01/2021	Paydown		8,709	8,709	5,792	8,673	.0	.36	.0	.36	.0	8,709	.0	.0	.0	.101	10/25/2036	1.D FM
643529-AD-2	NCAMT 2006-ALT2 AF4 - RMBS		09/01/2021	Paydown		4,355	4,355	2,896	4,337	.0	.18	.0	.18	.0	4,355	.0	.0	.0	.50	10/25/2036	1.D FM
64829T-AA-9	NZES 18FNT1 A - CMO/RMBS		09/25/2021	Paydown		11,050	11,050	11,048	11,049	.0	.1	.0	.1	.0	11,050	.0	.0	.0	.266	05/25/2023	2.C FE
64829T-AB-7	NZES 18FNT1 B - CMO/RMBS		09/25/2021	Paydown		22,100	22,100	22,099	22,100	.0	.1	.0	.1	.0	22,100	.0	.0	.0	.575	05/25/2023	2.C FE
650119-AA-8	NEW YORK UNIVERSITY		07/01/2021	Call @ 100.00		188,000	188,000	203,980	198,375	.0	(.347)	.0	(.347)	.0	198,028	.0	(10,028)	(10,028)	9,844	07/01/2032	1.D FE
65130P-AW-0	NEIFL 2016-1 A2R - CDO	C	07/20/2021	Paydown		82,903	82,903	82,903	82,898	.0	.5	.0	.5	.0	82,903	.0	.0	.0	2,405	04/20/2028	1.A FE
65251X-AN-6	NSBKY 1 AR - CDO		07/26/2021	Paydown		94,782	94,782	94,782	94,782	.0	.0	.0	.0	.0	94,782	.0	.0	.0	1,296	10/25/2028	1.A FE
65538P-AA-6	NAA 2007-1 1AA - RMBS		09/01/2021	Paydown		8,585	8,209	.0	8,255	.0	.329	.0	.329	.0	8,585	.0	.0	.0	.241	03/25/2047	1.D FM
65539C-AK-2	NMRR 2011-4R 110 - CMO/RMBS		09/01/2021	Paydown		28,528	26,677	23,187	28,155	.0	.373	.0	.373	.0	28,528	.0	.0	.0	.575	12/29/2036	1.D FM
67097L-AB-2	OCF 2017-13 A1B - CDO		09/14/2021	Call @ 100.00		1,500,000	1,500,000	1,493,250	1,495,916	.0	.587	.0	.587	.0	1,496,503	.0	3,497	3,497	21,478	07/15/2030	1.A FE
67097L-AF-3	OCF 2017-13 A2B - CDO		09/14/2021	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,141	.0	.2	.0	.2	.0	1,000,143	.0	(143)	(143)	34,711	07/15/2030	1.C FE
67098A-AM-1	OBX 2019-INV1 A12 - CMO/RMBS		09/01/2021	Paydown		193,154	193,154	176,736	178,175	.0	14,979	.0	14,979	.0	193,154	.0	.0	.0	5,494	11/25/2048	1.D FM
67181D-AA-9	OAKIG 2020-1 A1 - CMB/RMBS		09/20/2021	Paydown		4,360	4,360	4,360	4,360	.0	.0	.0	.0	.0	4,360	.0	.0	.0	.54	11/21/2050	1.A FE
67181D-AB-7	OAKIG 2020-1 A2 - CMB/RMBS		09/20/2021	Paydown		4,360	4,360	4,358	4,358	.0	.2	.0	.2	.0	4,360	.0	.0	.0	.64	11/21/2050	1.A FE
67190A-AA-4	OAKIG 2021-1 A1																				

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
68268L-AA-5	OMFIT 2015-3 A - ABS		09/18/2021	Paydown		313,902	313,902	309,853	313,338	.0	.564	.0	.564	.0	313,902	.0	.0	.0	7,560	11/18/2028	1.A FE
693456-AA-3	PMILT 2013-J1 A1 - CMO/RMBS		09/01/2021	Paydown		86,466	86,466	84,250	84,323	.0	2,143	.0	2,143	.0	86,466	.0	.0	.0	1,955	09/25/2043	1.D FM
69346T-AA-2	PPF 2019-5 A - CDO		09/16/2021	Paydown		106,996	106,996	106,996	106,996	.0	.0	.0	.0	.0	106,996	.0	.0	.0	836	04/14/2036	1.A FE
69351U-AP-8	PPL ELECTRIC UTILITIES CORP		07/21/2021	Call @ 100.00		1,000,000	1,000,000	991,910	999,361	.0	500	.0	500	.0	999,861	.0	139	139	25,500	09/15/2021	1.E FE
693684-AA-0	PSMC 201 A1 - CMO/RMBS		09/01/2021	Paydown		153,138	153,138	156,560	156,561	.0	(3,423)	.0	(3,423)	.0	153,138	.0	.0	.0	3,574	01/25/2050	1.D FM
69374X-AA-8	PSMC 2019-2 A1 - CMO/RMBS		09/01/2021	Paydown		124,014	124,014	126,494	127,673	.0	(3,659)	.0	(3,659)	.0	124,014	.0	.0	.0	2,876	10/25/2049	1.D FM
69375B-AA-5	PSMC 2019-3 A1 - CMO/RMBS		09/01/2021	Paydown		219,246	219,246	222,432	224,374	.0	(5,128)	.0	(5,128)	.0	219,246	.0	.0	.0	5,223	11/26/2049	1.D FM
69546T-AA-0	PAID 2020-3 A - ABS		09/15/2021	Paydown		274,268	274,268	274,266	274,267	.0	.2	.0	.2	.0	274,268	.0	.0	.0	3,873	05/17/2027	1.G FE
72345H-AA-3	PINNACLE BANK (TENNESSEE)		07/30/2021	Call @ 100.00		2,000,000	2,000,000	1,980,460	1,989,460	.0	1,203	.0	1,203	.0	1,990,663	.0	9,338	9,338	50,500	07/30/2025	1.G FE
72353P-AA-4	PIONEER AIRCRAFT FINANCE LTD - ABS	C	09/15/2021	Paydown		4,378	4,378	4,378	4,378	.0	.0	.0	.0	.0	4,378	.0	.0	.0	106	06/15/2044	2.B FE
74387Y-AD-5	PFMT 2021-1 A2A - CMO/RMBS		09/01/2021	Paydown		287,255	287,255	284,651	.0	2,603	.0	2,603	.0	287,255	.0	.0	.0	2,316	04/25/2051	1.A FE	
744542-AB-7	PUBLIC SERVICE COMPANY OF NEW MEXICO		07/15/2021	Call @ 100.00		1,000,000	1,000,000	998,570	999,989	.0	.79	.0	.79	.0	999,968	.0	32	32	42,206	10/01/2021	2.B FE
74927T-AC-5	RBSSP 2010-9 3A2 - CMO/RMBS		09/26/2021	Paydown		27,622	27,622	25,931	27,236	.0	226	.0	226	.0	27,622	.0	.0	.0	919	10/26/2034	1.D FM
74928D-AV-7	RBSSP 2009-1A 7A2 - CMO/RMBS		09/01/2021	Paydown		86,936	86,936	88,394	89,993	.0	8,713	.0	8,713	.0	86,936	.0	.0	.0	1,838	09/26/2037	1.D FM
74928F-AY-6	RBSSP 2009-3 6A3 - CMO/RMBS		09/01/2021	Paydown		33,890	33,890	35,435	33,008	.0	881	.0	881	.0	33,890	.0	.0	.0	1,253	03/25/2036	1.D FM
74929U-AM-9	RBSSP 2009-12 5A2 - CMO/RMBS		09/01/2021	Paydown		31,648	31,648	31,292	30,848	.0	800	.0	800	.0	31,648	.0	.0	.0	574	08/26/2046	1.D FM
749357-AA-7	RCKT 191 A1 - CMO/RMBS		09/01/2021	Paydown		133,290	133,290	135,348	135,057	.0	(1,767)	.0	(1,767)	.0	133,290	.0	.0	.0	2,898	09/27/2049	1.D FM
749389-AA-0	RCKT 201 A1 - CMO/RMBS		09/25/2021	Paydown		158,844	158,844	151,696	156,034	.0	2,810	.0	2,810	.0	158,844	.0	.0	.0	3,325	02/25/2050	1.D FM
74968R-AA-3	RPIT 191 A - CMO/RMBS		09/25/2021	Paydown		369,238	369,238	366,380	366,835	.0	2,404	.0	2,404	.0	369,238	.0	.0	.0	6,571	10/25/2063	1.A FE
74969B-AA-7	RBIT 202 A - ABS		09/25/2021	Paydown		234,123	234,123	234,056	234,046	.0	.77	.0	.77	.0	234,123	.0	.0	.0	2,681	06/25/2030	1.A FE
74969M-AA-3	RMF PROPRIETARY ISSUANCE TRUST, SERIES 2		09/25/2021	Paydown		267,828	267,828	267,828	267,828	.0	.0	.0	.0	.0	267,828	.0	.0	.0	5,623	04/26/2060	1.A FE
75575J-AA-3	RCMT 2020-FL4 A - CMBS		09/27/2021	Paydown		65	65	65	65	.0	.0	.0	.0	.0	65	.0	.0	.0	.1	02/26/2035	1.A FE
75971F-AY-9	RAMC 2007-3 AF6 - RMBS		09/01/2021	Paydown		16,088	16,088	11,584	15,916	.0	173	.0	173	.0	16,088	.0	.0	.0	313	09/25/2037	1.D FM
759950-EM-6	RAMC 2004-4 AF5 - RMBS		09/01/2021	Paydown		16,760	16,760	15,131	16,677	.0	82	.0	82	.0	16,760	.0	.0	.0	.0	02/25/2035	1.D FM
761118-KH-0	RALI 2005-QS15 2A - CMO/RMBS		09/01/2021	Paydown		1,094	1,094	1,382	1,081	.0	.14	.0	.14	.0	1,094	.0	.0	.0	55	10/25/2035	1.D FM
761118-UQ-9	RALI 2006-QS2 1A9 - CMO/RMBS		09/01/2021	Paydown		5,502	5,502	5,360	5,360	.0	142	.0	142	.0	5,502	.0	.0	.0	218	02/25/2036	1.D FM
76112B-NM-8	GMACM 2005-AA1 1A1 - CMO/RMBS		09/01/2021	Paydown		81,468	81,468	85,999	78,200	.0	1,571	.0	1,571	.0	81,468	.0	.0	.0	1,829	05/18/2035	1.D FM
76971E-AA-2	RBIT 20H1 A1 - ABS		09/25/2021	Paydown		217	217	217	217	.0	.0	.0	.0	.0	217	.0	.0	.0	.3	10/25/2050	1.A FE
78397A-AB-0	SCFET 2019-1 A2 - ABS		07/20/2021	Paydown		154,128	154,128	154,114	154,103	.0	25	.0	25	.0	154,128	.0	.0	.0	3,028	10/21/2024	1.A FE
784054-AB-4	SCFET 201 A2 - ABS		09/20/2021	Paydown		448,681	448,681	448,660	448,666	.0	15	.0	15	.0	448,681	.0	.0	.0	2,039	10/20/2025	1.A FE
78471D-AA-5	SCLP 161 A - ABS		09/25/2021	Paydown		45,012	45,012	45,007	45,010	.0	.2	.0	.2	.0	45,012	.0	.0	.0	973	08/25/2025	1.A FE
80306A-AA-8	SAPA 2018-1 A - ABS	C	09/15/2021	Paydown		23,655	23,655	23,644	23,647	.0	.8	.0	.8	.0	23,655	.0	.0	.0	642	12/15/2040	2.B FE
81743A-AA-7	SEMT 2019-5 A1 - CMO/RMBS		09/01/2021	Paydown		323,378	323,378	329,037	328,841	.0	(5,463)	.0	(5,463)	.0	323,378	.0	.0	.0	7,542	12/27/2049	1.D FM
81745A-AB-3	SEMT 2013-5 A2 - CMO/RMBS		09/01/2021	Paydown		60,966	60,966	57,718	58,211	.0	2,755	.0	2,755	.0	60,966	.0	.0	.0	1,179	05/25/2043	1.D FM
81745J-AA-6	SEMT 2013-11 A1 - CMO/RMBS		09/01/2021	Paydown		44,809	44,809	44,207	44,301	.0	509	.0	509	.0	44,809	.0	.0	.0	1,074	09/25/2043	1.D FM
81745M-AA-9	SEMT 2013-2 A - CMO/RMBS		09/01/2021	Paydown		93,465	93,465	83,729	85,106	.0	8,360	.0	8,360	.0	93,465	.0	.0	.0	1,196	02/25/2043	1.D FM
81748J-AA-3	SEMT 2019-4 A1 - CMO/RMBS		09/01/2021	Paydown		119,419	119,419	121,919	121,643	.0	(2,224)	.0	(2,224)	.0	119,419	.0	.0	.0	2,772	11/25/2049	1.D FM
81748K-AA-0	SEMT 202 A1 - CMO/RMBS		09/25/2021	Paydown		154,158	154,158	157,964	155,607	.0	(1,449)	.0	(1,449)	.0	154,158	.0	.0	.0	3,598	03/25/2050	1.D FM
817743-AA-5	SPRO 2019-1 A2 - RMBS		07/25/2021	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
83417F-AA-7	SOCTY 2014-2 A - ABS		07/20/2021	Paydown		9,422	9,422	9,422	9,424	.0	(2)	.0	(2)	.0	9,422	.0	.0	.0	379	07/20/2044	2.A FE
83417P-AA-5	SOCTY 2015-1 A - ABS		08/20/2021	Paydown		46,813	46,813	46,788	46,815	.0	(2)	.0	(2)	.0	46,813	.0	.0	.0	1,957	08/21/2045	1.F FE
83546D-AF-5	SONIC 2018-1 A2 - RMBS		09/10/2021	Paydown		1,461,250	1,461,250	1,461,250	1,461,286	.0	(36)	.0	(36)	.0	1,461,250	.0	.0	.0	65,174	02/20/2048	2.B FE
835495-AK-8	SONOCO PRODUCTS CO		08/02/2021	Call @ 100.00		1,000,000	1,000,000	995,430	999,557	.0	310	.0	310	.0	999,867	.0	133	133	32,813	11/01/2021	2.B FE
83611M-JX-7	SVHE 2005-OPT4 2A4 - RMBS		09/27/2021	Paydown		57,038	57,038	43,634	54,674	.0	2,364	.0	2,364	.0	57,038	.0	.0	.0	297	12/25/2035	1.D FM
84858W-AA-4	SPIRIT AIRLINES CLASS AA PASS THROUGH CE		08/15/2021	Paydown		28,423	28,423	28,423	28,431	.0	(8)	.0	(8)	.0	28,423	.0	.0	.0	959	08/15/2031	1.G FE
855541-AC-2	STARM 2007-S1 3A1 - CMO/RMBS		09/01/2021	Paydown		11,001	11,001	9,430	10,886	.0	115	.0	115	.0	11,001	.0	.0	.0	197	01/25/2037	1.D FM
86212V-AA-2	STR 2016-1 A1 - ABS		09/20/2021	Paydown		7,838	7,838	7,835	7,835	.0	.3	.0	.3	.0	7,838	.0	.0	.0	207	10/22/2046	1.E FE
86212V-AD-6	STR 2018-1 A1 - ABS		09/20/2021	Paydown		5,000	5,000	4,999	4,999	.0	.1	.0	.1	.0	5,000	.0	.0	.0	132	10/20/2048	1.A FE
86213C-AB-1	STR 2015-1 A2 - ABS		09/20/2021	Paydown		1,250	1,250	1,230	1,240	.0	.10	.0	.10	.0	1,250	.0	.0	.0	35	04/20/2045	1.E FE
863579-VII-5	SARM 2005-17 5A2 - CMO/RMBS		09/25/2021	Paydown		33,313	33,313	15,612	32,024	.0	1,289	.0	1,289	.0	3						

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
87240P-AA-9	TCF 1 A1 - CDO	C	09/15/2021	Call @ 100.00		2,000,000	2,000,000	2,000,000	1,999,554	.0	.75	.0	.75	.0	1,999,629	.0	.371	.371	.30,839	08/20/2029	1.A FE	
87275Q-AA-5	TRTX 2018-FL2 A - CMBS		09/17/2021	Paydown		2,179,151	2,179,151	2,094,709	2,154,795	.0	24,356	.0	24,356	.0	2,179,151	.0	.0	.0	18,382	11/18/2037	1.A FE	
87342R-AF-1	BELL 181 A22 - RMBS		08/25/2021	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	TMTS 2006-17HE AB1 - RMBS		07/26/2021	Paydown		38,566	38,566	32,919	37,207	.0	1,359	.0	1,359	.0	38,566	.0	.0	.0	.70	01/25/2038	1.D FM	
88156E-AB-2	TMTS 2006-17HE AB1 - RMBS		09/27/2021	Paydown		39,883	39,874	34,036	38,060	.0	1,822	.0	1,822	.0	39,883	.0	.0	.0	.105	01/25/2038	2.B FM	
88157V-AB-3	TMTS 2007-GALT A2 - RMBS		09/25/2021	Paydown		20,124	20,124	10,464	19,561	.0	.563	.0	.563	.0	20,124	.0	.0	.0	.53	08/25/2038	1.D FM	
88233P-5F-9	TOYOTA MOTOR CREDIT CORP		09/15/2021	Maturity @ 100.00		2,000,000	2,000,000	1,994,960	1,999,607	.0	.393	.0	.393	.0	2,000,000	.0	.0	.0	68,000	09/15/2021	1.E FE	
89412R-AB-1	TRAP 5 A1B - CDO		07/15/2021	Paydown		221,992	221,992	179,258	174,117	.0	47,874	.0	47,874	.0	221,992	.0	.0	.0	2,530	07/15/2034	1.C FE	
89655Y-AA-4	TRL 2009-1 A - RMBS		09/16/2021	Paydown		8,781	8,781	8,781	8,783	.0	(1)	.0	(1)	.0	8,781	.0	.0	.0	.399	11/16/2039	2.A FE	
89656C-AA-1	TRL 2010-1 NTS - RMBS		09/16/2021	Paydown		54,064	54,064	56,359	55,636	.0	(1,572)	.0	(1,572)	.0	54,064	.0	.0	.0	1,976	10/16/2040	1.F FE	
89657B-AA-2	TRL 191 A1 - RMBS		09/17/2021	Paydown		61,800	61,800	58,807	59,068	.0	2,732	.0	2,732	.0	61,800	.0	.0	.0	1,574	04/17/2049	1.F FE	
89657B-AB-0	TRL 2019-2 A1 - RMBS		09/17/2021	Paydown		36,155	36,155	36,147	36,147	.0	.8	.0	.8	.0	36,155	.0	.0	.0	.576	10/18/2049	1.F FE	
89690E-AE-7	TRMF 2014-1 A2 - RMBS		07/01/2021	Call @ 100.00		(2,460)	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	(2,460)	04/15/2044	1.F FE	
898203-AA-2	TFINS 2017-2 A1 - CDO	C	09/20/2021	Paydown		75,000	75,000	73,500	73,610	.0	1,390	.0	1,390	.0	75,000	.0	.0	.0	.999	09/20/2039	1.D FE	
89822P-AA-1	TFINS 201 A1 - CDO		07/15/2021	Paydown		76,644	76,644	76,644	76,644	.0	.0	.0	.0	.0	76,644	.0	.0	.0	2,404	04/16/2040	1.C FE	
898813-AK-6	TUCSON ELECTRIC POWER CO		08/20/2021	Call @ 100.00		1,000,000	1,000,000	996,820	999,677	.0	235	.0	235	.0	999,911	.89	.89	.89	39,340	11/15/2021	1.G FE	
90352W-AD-6	STEAM 2021-1 A - ABS		09/28/2021	Paydown		17,438	17,438	17,438	17,438	.0	.0	.0	.0	.0	17,438	.0	.0	.0	199	02/28/2051	1.F FE	
909287-AA-2	UNITED AIR LINES INC 2007 1 PASS THROUGH		07/02/2021	Paydown		43,760	43,760	42,229	43,218	.0	542	.0	542	.0	43,760	.0	.0	.0	2,904	01/02/2024	3.C FE	
90932L-AA-5	UNITED AIRLINES 2015-1 PASS THROUGH TRUS		07/01/2021	Paydown		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	06/01/2029	1.E FE	
90932L-AA-5	UNITED AIRLINES 2014-2 PASS THROUGH TRUS		09/03/2021	Paydown		27,581	27,581	27,581	27,588	.0	(8)	.0	(8)	.0	27,581	.0	.0	.0	1,034	03/03/2028	2.A FE	
91823G-AA-6	VCO 181 A - CDO		08/17/2021	Paydown		1,865,946	1,865,946	1,861,719	1,862,088	.0	3,858	.0	3,858	.0	1,865,946	.0	.0	.0	24,419	07/20/2030	1.A FE	
91823G-AC-2	VCO 181 B - CDO		08/11/2021	Paydown		1,500,000	1,500,000	1,499,940	1,500,017	.0	(17)	.0	(17)	.0	1,500,000	.0	.0	.0	60,370	07/20/2030	1.C FE	
92212K-AA-4	VDC 2019-1 A2 - ABS		09/15/2021	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	
92925V-AF-7	WAMU 2007-HY1 2A3 - CMO/RMBS		09/01/2021	Paydown		31,916	31,916	29,166	31,524	.0	392	.0	392	.0	31,916	.0	.0	.0	583	02/25/2037	1.D FM	
92925V-AF-7	WAMU 2007-HY1 2A3 - CMO/RMBS		09/01/2021	Paydown		.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	.0	40	02/25/2037	2.B FM	
92936C-AJ-8	WFRBS 2011-C4 A4 - CMBS		07/01/2021	Paydown		.0	.0	7,730	7,719	.0	(7,719)	.0	(7,719)	.0	.0	.0	.0	.0	189	06/17/2044	1.D FM	
93363P-AC-4	WAMU 2006-AR14 1A3 - CMO/RMBS		09/01/2021	Paydown		87,840	87,840	82,592	86,622	.0	1,218	.0	1,218	.0	87,840	.0	.0	.0	1,557	11/25/2036	3.B FM	
93334N-AR-6	WMALT 2006-5 2C2 - CMO/RMBS		09/25/2021	Paydown		3,109	4,049	.0	2,878	.0	231	.0	231	.0	3,109	.0	.0	.0	20	07/25/2036	1.D FM	
94989Y-AY-9	WFOM 2016-C32 A3 - CMBS		09/01/2021	Paydown		5,035	5,035	5,085	5,059	.0	(24)	.0	(24)	.0	5,035	.0	.0	.0	111	01/17/2059	1.D FM	
95002F-AA-2	WFMS 2019-4 A1 - CMO/RMBS		09/01/2021	Paydown		344,609	341,514	347,597	349,480	.0	(4,871)	.0	(4,871)	.0	344,609	.0	.0	.0	7,855	09/27/2049	1.D FM	
95002K-AA-1	WFMS 201 A1 - CMO/RMBS		09/25/2021	Paydown		53,382	53,382	54,016	53,606	.0	(224)	.0	(224)	.0	53,382	.0	.0	.0	1,070	12/27/2049	1.D FM	
95058X-AG-3	WEN 2019-1 A21 - RMBS		09/15/2021	Paydown		37,500	37,500	37,500	37,500	.0	.0	.0	.0	.0	37,500	.0	.0	.0	1,064	06/15/2049	2.B FE	
96034L-AA-9	WESTR 201 A - RMBS		09/01/2021	Paydown		75,580	75,580	75,481	75,536	.0	.44	.0	.44	.0	75,580	.0	.0	.0	1,370	03/20/2034	1.A FE	
96928*-CO-8	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU		09/15/2021	Paydown		8,995	8,995	8,995	8,995	.0	.0	.0	.0	.0	8,995	.0	.0	.0	400	06/15/2033	2.B	
96928*-CR-6	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU		09/15/2021	Paydown		11,013	11,013	11,013	11,013	.0	.0	.0	.0	.0	11,013	.0	.0	.0	489	05/15/2034	2.B	
97064F-AA-3	WESTP 2020-A - ABS		09/15/2021	Paydown		22,021	22,021	22,021	22,021	.0	.0	.0	.0	.0	22,021	.0	.0	.0	474	03/15/2045	1.F FE	
974153-AB-4	WSTOP 201 A2 - RMBS		09/05/2021	Paydown		3,750	3,750	3,750	3,750	.0	.0	.0	.0	.0	3,750	.0	.0	.0	.90	12/05/2050	2.B FE	
97652P-AL-5	WIN 2014-1 A11 - CMO/RMBS		09/01/2021	Paydown		23,389	23,389	23,243	23,255	.0	135	.0	135	.0	23,389	.0	.0	.0	588	06/20/2044	1.D FM	
98877G-AC-2	ZCCP 2019-1 A2 - CDO	C	09/28/2021	Call @ 100.00		2,000,000	2,000,000	1,660,000	1,711,817	.0	51,253	.0	51,253	.0	1,763,070	.0	236,930	236,930	35,358	07/16/2031	1.A FE	
8999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					98,875,881	98,076,781	96,156,444	95,796,732	426	668,714	0	669,139	0	97,852,908	0	670,180	670,180	3,051,399	XXX	XXX	
8399997	Total - Bonds - Part 4					114,472,295	113,673,195	111,772,050	110,700,691	426	637,533	0	637,959	0	113,434,435	0	685,067	685,067	3,603,357	XXX	XXX	
8399998	Total - Bonds - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999	Total - Bonds					114,472,295	113,673,195	111,772,050	110,700,691	426	637,533	0	637,959	0	113,434,435	0	685,067	685,067	3,603,357	XXX	XXX	
8999997	Total - Preferred Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
8999998	Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999	Total - Preferred Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9799997	Total - Common Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9799998	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999	Total - Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9899999	Total - Preferred and Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
9999999	Totals					114,472,295	XXX	111,772,050	110,700,691	426	637,533	0	637,959	0	113,434,435	0	685,067	685,067	3,603,357	XXX	XXX	

E05.8

STATEMENT AS OF SEPTEMBER 30, 2021 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)		
007999999. 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		
014999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO CHICAGO BOARD OF EXCHANGE	10/06/2020	10/06/2021	6,973,193	3360.95	138,767				251,032		251,032	43,291						0002		
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO CHICAGO BOARD OF EXCHANGE	10/06/2020	10/06/2021	2,352,665	3360.95	27,079				47,053		47,053	11,150						0002		
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO CHICAGO BOARD OF EXCHANGE	10/06/2020	10/06/2021	7,730,185	3360.95	130,718				231,901		231,901	55,860						0002		
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO CHICAGO BOARD OF EXCHANGE	10/06/2020	10/06/2021	2,016,570	3360.95	36,926				65,537		65,537	15,862						0002		
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO CHICAGO BOARD OF EXCHANGE	10/06/2020	10/06/2021	1,344,380	3360.95	26,366				47,052		47,052	11,445						0002		
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO CHICAGO BOARD OF EXCHANGE	10/06/2020	10/06/2021	1,344,380	3360.95	33,626				61,168		61,168	15,213						0002		
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO CHICAGO BOARD OF EXCHANGE	10/06/2020	10/06/2021	1,680,475	3360.95	46,232				84,862		84,862	21,341						0002		
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO CHICAGO BOARD OF EXCHANGE	10/06/2020	10/06/2021	1,680,475	3360.95	49,087				90,744		90,744	23,001						0002		
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO CHICAGO BOARD OF EXCHANGE	10/06/2020	10/06/2021	1,008,285	3360.95	32,476				61,000		61,000	15,695						0002		
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS CHICAGO BOARD OF EXCHANGE	10/20/2020	10/20/2021	6,326,326	3443.12	117,606				211,923		211,923	49,575						0002		
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS CHICAGO BOARD OF EXCHANGE	10/20/2020	10/20/2021	2,410,184	3443.12	27,982				47,901		47,901	12,271						0002		
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS CHICAGO BOARD OF EXCHANGE	10/20/2020	10/20/2021	8,607,800	3443.12	147,285				256,480		256,480	67,221						0002		
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS CHICAGO BOARD OF EXCHANGE	10/20/2020	10/20/2021	1,721,560	3443.12	31,697				55,563		55,563	14,647						0002		
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS CHICAGO BOARD OF EXCHANGE	10/20/2020	10/20/2021	1,377,248	3443.12	27,974				49,228		49,228	13,082						0002		
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS CHICAGO BOARD OF EXCHANGE	10/20/2020	10/20/2021	1,637,921	3443.12	36,689				65,035		65,035	17,444						0002		
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS CHICAGO BOARD OF EXCHANGE	10/20/2020	10/20/2021	2,065,872	3443.12	57,248				103,491		103,491	28,449						0002		
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS CHICAGO BOARD OF EXCHANGE	11/06/2020	11/05/2021	7,909,408	3509.44	147,431				268,899		268,899	75,469						0002		
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS CHICAGO BOARD OF EXCHANGE	11/06/2020	11/05/2021	3,509,440	3509.44	40,394				68,352		68,352	18,201						0002		
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS CHICAGO BOARD OF EXCHANGE	11/06/2020	11/05/2021	8,773,600	3509.44	146,610				251,731		251,731	68,497						0002		
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS CHICAGO BOARD OF EXCHANGE	11/06/2020	11/05/2021	3,509,440	3509.44	66,014				114,282		114,282	31,383						0002		
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS CHICAGO BOARD OF EXCHANGE	11/06/2020	11/05/2021	1,052,832	3509.44	25,912				45,975		45,975	12,966						0002		
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS CHICAGO BOARD OF EXCHANGE	11/06/2020	11/05/2021	2,456,608	3509.44	67,581				121,460		121,460	34,738						0002		
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS CHICAGO BOARD OF EXCHANGE	11/06/2020	11/05/2021	1,052,832	3509.44	32,860				60,137		60,137	17,526						0002		
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY CHICAGO BOARD OF EXCHANGE	11/20/2020	11/19/2021	5,893,643	3557.54	106,086				194,469		194,469	62,540						0002		
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY CHICAGO BOARD OF EXCHANGE	11/20/2020	11/19/2021	2,846,032	3557.54	33,323				54,479		54,479	14,860						0002		
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY CHICAGO BOARD OF EXCHANGE	11/20/2020	11/19/2021	7,826,588	3557.54	129,985				216,889		216,889	60,417						0002		
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY CHICAGO BOARD OF EXCHANGE	11/20/2020	11/19/2021	1,423,016	3557.54	25,202				42,138		42,138	11,793						0002		
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY CHICAGO BOARD OF EXCHANGE	11/20/2020	11/19/2021	1,778,770	3557.54	35,057				59,424		59,424	16,789						0002		

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STATEMENT AS OF SEPTEMBER 30, 2021 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)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/20/2020	11/19/2021		1,067,262	3557.54	27,118			46,757		46,757	13,561						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/20/2020	11/19/2021		1,423,016	3557.54	38,862			67,706		67,706	19,826						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	11/20/2020	11/19/2021		1,423,016	3557.54	43,274			76,397		76,397	22,748						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS CHICAGO BOARD OF EXCHANGE	12/04/2020	12/06/2021		7,424,420	3699.12	134,382			248,682		248,682	113,751						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/04/2020	12/06/2021		2,589,384	3699.12	30,320			47,431		47,431	15,928						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/04/2020	12/06/2021		9,247,800	3699.12	155,460			248,692		248,692	85,964						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/04/2020	12/06/2021		1,479,648	3699.12	26,354			42,445		42,445	14,750						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/04/2020	12/06/2021		2,219,472	3699.12	44,858			72,589		72,589	25,517						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/04/2020	12/06/2021		1,849,560	3699.12	46,627			76,862		76,862	27,668						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/04/2020	12/06/2021		2,219,472	3699.12	59,726			99,075		99,075	35,966						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/04/2020	12/06/2021		1,109,736	3699.12	31,639			52,960		52,960	19,397						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO CHICAGO BOARD OF EXCHANGE	12/18/2020	12/20/2021		6,029,353	3709.41	113,352			201,948		201,948	93,547						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/18/2020	12/20/2021		2,225,646	3709.41	26,510			40,077		40,077	13,222						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/18/2020	12/20/2021		7,789,761	3709.41	133,275			205,883		205,883	69,837						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/18/2020	12/20/2021		1,483,764	3709.41	27,466			42,482		42,482	14,504						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/18/2020	12/20/2021		1,483,764	3709.41	30,582			47,687		47,687	16,444						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/18/2020	12/20/2021		1,112,823	3709.41	29,947			47,870		47,870	17,021						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/18/2020	12/20/2021		1,112,823	3709.41	32,395			52,214		52,214	18,784						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	12/18/2020	12/20/2021		1,854,705	3709.41	58,812			95,809		95,809	34,947						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	ROYAL BANK OF CANADA CHICAGO BOARD OF EXCHANGE	01/06/2021	01/06/2022		6,797,022	3748.14		124,386		227,648		227,648	103,263						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/06/2021	01/06/2022		2,998,512	3748.14		36,011		52,686		52,686	16,675						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/06/2021	01/06/2022		7,871,094	3748.14		133,107		199,506		199,506	66,399						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/06/2021	01/06/2022		1,874,070	3748.14		33,752		50,717		50,717	16,965						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/06/2021	01/06/2022		1,499,256	3748.14		30,302		45,710		45,710	15,408						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/06/2021	01/06/2022		1,874,070	3748.14		41,437		62,790		62,790	21,353						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY CHICAGO BOARD OF EXCHANGE	01/06/2021	01/06/2022		1,634,544	3748.14		42,989		65,948		65,948	22,960						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/06/2021	01/06/2022		1,124,442	3748.14		34,531		53,918		53,918	19,386						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO CHICAGO BOARD OF EXCHANGE	01/20/2021	01/20/2022		5,966,784	3851.85		109,789		201,848		201,848	92,060						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/20/2021	01/20/2022		2,311,110	3851.85		27,518		39,331		39,331	11,813						0002

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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)	
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/20/2021	01/20/2022		6,933,330	3851.85		117,223		170,284		170,284	53,060						0002	
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/20/2021	01/20/2022		1,540,740	3851.85		28,054		41,040		41,040	12,966							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/20/2021	01/20/2022		2,311,110	3851.85		47,858		70,147		70,147	22,289							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/20/2021	01/20/2022		1,155,555	3851.85		30,169		44,961		44,961	14,791							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	01/20/2021	01/20/2022		2,311,110	3851.85		65,882		99,198		99,198	33,315							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	02/05/2021	02/04/2022		6,409,045	3886.83		114,081		208,471		208,471	94,390							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	02/05/2021	02/04/2022		3,109,464	3886.83		36,411		52,288		52,288	15,877							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	02/05/2021	02/04/2022		9,328,392	3886.83		157,738		229,767		229,767	72,029							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/05/2021	02/04/2022		1,779,175	3886.83		32,381		47,445		47,445	15,064							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/05/2021	02/04/2022		1,716,187	3886.83		34,839		51,325		51,325	16,486							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	02/05/2021	02/04/2022		1,202,667	3886.83		30,427		45,102		45,102	14,675							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	02/05/2021	02/04/2022		1,166,049	3886.83		31,144		46,491		46,491	15,346							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/05/2021	02/04/2022		1,410,192	3886.83		39,485		58,992		58,992	19,506							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	02/05/2021	02/04/2022		987,202	3886.83		31,590		47,801		47,801	16,211							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	02/19/2021	02/18/2022		6,197,613	3906.71		112,487		197,940		197,940	85,453							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	02/19/2021	02/18/2022		2,366,787	3906.71		27,691		39,416		39,416	11,725							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	02/19/2021	02/18/2022		7,032,078	3906.71		119,617		171,518		171,518	51,900							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	02/19/2021	02/18/2022		1,172,013	3906.71		21,577		30,948		30,948	9,371							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	02/19/2021	02/18/2022		1,562,684	3906.71		32,518		46,898		46,898	14,380							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	02/19/2021	02/18/2022		924,796	3906.71		21,640		31,425		31,425	9,785							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	02/19/2021	02/18/2022		1,172,013	3906.71		29,428		43,055		43,055	13,626							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CITIBANK	02/19/2021	02/18/2022		2,100,130	3906.71		61,744		91,023		91,023	29,279							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	03/05/2021	03/04/2022		6,118,765	3841.94		110,750		201,718		201,718	90,968							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/05/2021	03/04/2022		2,613,383	3841.94		30,315		42,438		42,438	12,122							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/05/2021	03/04/2022		7,683,880	3841.94		129,168		183,021		183,021	53,853							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	03/05/2021	03/04/2022		1,227,938	3841.94		22,594		32,156		32,156	9,562							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	03/05/2021	03/04/2022		1,091,050	3841.94		21,537		30,715		30,715	9,177							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	03/05/2021	03/04/2022		1,572,909	3841.94		33,928		48,581		48,581	14,654							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	03/05/2021	03/04/2022		1,278,417	3841.94		31,807		45,917		45,917	14,110							0002

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SCHEDULE DB - PART A - SECTION 1

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EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/05/2021	03/04/2022		1,920,970	3841.94		55,727		81,444		81,444	25,717							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	03/19/2021	03/18/2022		6,452,179	3913.1		114,591		203,655		203,655	89,065							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/19/2021	03/18/2022		2,347,860	3913.1		27,326		37,076		37,076	9,750							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/19/2021	03/18/2022		7,434,890	3913.1		124,895		171,715		171,715	46,820							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/19/2021	03/18/2022		1,956,550	3913.1		36,547		50,386		50,386	13,839							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/19/2021	03/18/2022		1,173,930	3913.1		23,137		32,003		32,003	8,866							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/19/2021	03/18/2022		1,173,930	3913.1		25,273		35,086		35,086	9,813							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	03/19/2021	03/18/2022		1,028,434	3913.1		25,762		36,075		36,075	10,313							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	03/19/2021	03/18/2022		1,173,930	3913.1		32,539		45,897		45,897	13,357							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	04/06/2021	04/06/2022		7,861,156	4073.94		131,124		207,090		207,090	75,966							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/06/2021	04/06/2022		2,851,758	4073.94		32,931		41,348		41,348	8,417							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/06/2021	04/06/2022		10,999,638	4073.94		182,666		232,344		232,344	49,678							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/06/2021	04/06/2022		2,036,970	4073.94		38,512		49,287		49,287	10,775							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/06/2021	04/06/2022		1,629,576	4073.94		33,662		43,276		43,276	9,614							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/06/2021	04/06/2022		1,222,182	4073.94		27,349		35,309		35,309	7,959							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/06/2021	04/06/2022		814,788	4073.94		21,117		27,537		27,537	6,420							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/06/2021	04/06/2022		1,222,182	4073.94		35,710		47,138		47,138	11,428							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/20/2021	04/20/2022		6,909,399	4134.94		122,296		157,588		157,588	35,292							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/20/2021	04/20/2022		2,638,474	4134.94		30,685		36,830		36,830	6,145							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/20/2021	04/20/2022		8,269,880	4134.94		145,108		176,022		176,022	30,913							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/20/2021	04/20/2022		1,653,976	4134.94		32,414		39,499		39,499	7,085							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/20/2021	04/20/2022		1,240,482	4134.94		25,909		31,613		31,613	5,704							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	04/20/2021	04/20/2022		1,653,976	4134.94		36,218		44,255		44,255	8,038							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	04/20/2021	04/20/2022		2,500,949	4134.94		66,850		82,407		82,407	15,556							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	05/06/2021	05/06/2022		8,461,296	4201.62		148,073		175,474		175,474	27,401							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	05/06/2021	05/06/2022		2,488,027	4201.62		28,861		33,213		33,213	4,352							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/06/2021	05/06/2022		8,823,402	4201.62		145,308		168,102		168,102	22,795							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/06/2021	05/06/2022		2,100,810	4201.62		40,647		47,123		47,123	6,476							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	05/06/2021	05/06/2022		1,680,648	4201.62		35,074		40,741		40,741	5,668							0002

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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)
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	.05/06/2021	.05/06/2022		1,680,648	4201.62		36,770		42,748		42,748	5,978						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	.05/06/2021	.05/06/2022		2,100,810	4201.62		49,072		57,154		57,154	8,082						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	.05/06/2021	.05/06/2022		1,667,383	4201.62		50,188		59,038		59,038	8,850						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	.05/20/2021	.05/20/2022		6,530,323	4159.12		118,852		144,298		144,298	25,446						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	.05/20/2021	.05/20/2022		2,079,560	4159.12		24,847		29,432		29,432	4,585						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	.05/20/2021	.05/20/2022		6,238,680	4159.12		103,371		123,367		123,367	19,995						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	.05/20/2021	.05/20/2022		2,495,472	4159.12		48,506		58,214		58,214	9,708						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	.05/20/2021	.05/20/2022		902,025	4159.12		18,906		22,761		22,761	3,854						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	.05/20/2021	.05/20/2022		1,247,736	4159.12		28,060		33,830		33,830	5,770						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	.05/20/2021	.05/20/2022		831,824	4159.12		22,533		27,387		27,387	4,855						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	.05/20/2021	.05/20/2022		2,079,560	4159.12		61,137		74,638		74,638	13,501						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	.06/04/2021	.06/06/2022		9,268,170	4229.89		162,193		181,098		181,098	18,905						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	.06/04/2021	.06/06/2022		2,656,339	4229.89		32,142		34,209		34,209	2,068						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	.06/04/2021	.06/06/2022		7,487,197	4229.89		124,812		134,726		134,726	9,914						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	.06/04/2021	.06/06/2022		3,206,957	4229.89		61,862		67,105		67,105	5,243						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	.06/04/2021	.06/06/2022		1,378,514	4229.89		29,045		31,624		31,624	2,579						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	.06/04/2021	.06/06/2022		1,178,997	4229.89		26,032		28,389		28,389	2,357						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	.06/04/2021	.06/06/2022		1,386,976	4229.89		39,543		43,684		43,684	4,142						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	.06/04/2021	.06/06/2022		3,182,090	4229.89		100,554		111,856		111,856	11,302						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	.06/18/2021	.06/20/2022		8,024,842	4166.45		147,978		170,571		170,571	22,593						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	.06/18/2021	.06/20/2022		1,666,580	4166.45		19,996		22,003		22,003	2,007						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	.06/18/2021	.06/20/2022		1,358,935	4166.45		17,123		18,812		18,812	1,689						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	.06/18/2021	.06/20/2022		9,024,258	4166.45		164,241		181,729		181,729	17,488						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BNP PARIBAS NY	.06/18/2021	.06/20/2022		1,980,589	4166.45		40,206		44,772		44,772	4,566						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	.06/18/2021	.06/20/2022		2,083,225	4166.45		45,640		50,928		50,928	5,288						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	.06/18/2021	.06/20/2022		2,083,225	4166.45		47,265		52,831		52,831	5,566						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	.06/18/2021	.06/20/2022		1,073,710	4166.45		27,702		31,100		31,100	3,398						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	.06/18/2021	.06/20/2022		950,506	4166.45		26,139		29,494		29,494	3,355						0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	.07/06/2021	.07/06/2022		7,568,358	4343.54		137,971		119,318		119,318	(18,653)						0002

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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)	
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/06/2021	07/06/2022		2,119,518	4343.54		25,222		24,653		24,653	(569)							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/06/2021	07/06/2022		1,129,848	4343.54		14,123		13,770		13,770	(353)							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	07/06/2021	07/06/2022		8,759,158	4343.54		159,417		156,533		156,533	(2,884)							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	07/06/2021	07/06/2022		1,415,775	4343.54		28,740		28,257		28,257	(483)							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/06/2021	07/06/2022		1,618,142	4343.54		35,389		34,783		34,783	(605)							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/06/2021	07/06/2022		1,330,584	4343.54		31,428		30,946		30,946	(482)							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	07/06/2021	07/06/2022		1,303,062	4343.54		34,662		34,448		34,448	(214)							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	SOCIETE GENERALE	07/20/2021	07/20/2022		7,029,991	4323.06		135,679		116,473		116,473	(19,206)							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/20/2021	07/20/2022		1,971,542	4323.06		24,112		24,086		24,086	(26)							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/20/2021	07/20/2022		9,206,983	4323.06		166,646		166,590		166,590	(56)							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/20/2021	07/20/2022		1,696,304	4323.06		34,316		34,368		34,368	51							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/20/2021	07/20/2022		1,420,624	4323.06		30,955		31,052		31,052	97							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/20/2021	07/20/2022		1,097,112	4323.06		26,210		26,277		26,277	67							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/20/2021	07/20/2022		1,121,026	4323.06		28,183		28,292		28,292	110							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/20/2021	07/20/2022		1,903,555	4323.06		51,129		51,416		51,416	286							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	07/20/2021	07/20/2022		1,355,621	4323.06		41,536		41,933		41,933	397							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/06/2021	08/05/2022		6,602,011	4436.52		121,081		84,486		84,486	(36,595)							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/06/2021	08/05/2022		1,740,140	4436.52		20,708		18,733		18,733	(1,975)							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/06/2021	08/05/2022		9,760,344	4436.52		167,112		151,274		151,274	(15,838)							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/06/2021	08/05/2022		887,304	4436.52		16,602		15,031		15,031	(1,571)							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/06/2021	08/05/2022		1,330,956	4436.52		26,661		24,117		24,117	(2,544)							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/06/2021	08/05/2022		1,330,956	4436.52		28,365		25,664		25,664	(2,701)							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/06/2021	08/05/2022		1,330,956	4436.52		29,709		26,883		26,883	(2,826)							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/06/2021	08/05/2022		1,330,956	4436.52		35,286		31,879		31,879	(3,407)							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	08/06/2021	08/05/2022		2,218,260	4436.52		67,950		61,394		61,394	(6,556)							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/20/2021	08/19/2022		6,406,157	4441.67		116,592		81,457		81,457	(35,135)							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/20/2021	08/19/2022		1,423,149	4441.67		17,505		15,742		15,742	(1,763)							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/20/2021	08/19/2022		6,649,694	4441.67		113,045		101,864		101,864	(11,181)							0002
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/20/2021	08/19/2022		1,403,970	4441.67		27,026		24,220		24,220	(2,807)							0002

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EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/20/2021	08/19/2022		1,373,925	4441.67		27,891		25,005		25,005	(2,886)							0002		
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	MORGAN STANLEY	08/20/2021	08/19/2022		1,835,591	4441.67		40,199		35,979		35,979	(4,221)							0002		
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	08/20/2021	08/19/2022		2,281,502	4441.67		60,460		53,933		53,933	(6,526)							0002		
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	BARCLAYS	09/03/2021	09/06/2022		6,144,502	4535.43		114,042		61,707		61,707	(52,335)							0002		
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/03/2021	09/06/2022		1,360,629	4535.43		16,248		12,867		12,867	(3,382)							0002		
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/03/2021	09/06/2022		907,086	4535.43		11,340		8,981		8,981	(2,359)							0002		
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/03/2021	09/06/2022		6,803,145	4535.43		115,245		90,874		90,874	(24,371)							0002		
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/03/2021	09/06/2022		2,721,258	4535.43		54,072		42,530		42,530	(11,542)							0002		
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/03/2021	09/06/2022		907,086	4535.43		19,448		15,267		15,267	(4,181)							0002		
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/03/2021	09/06/2022		1,360,629	4535.43		30,576		23,970		23,970	(6,606)							0002		
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/03/2021	09/06/2022		3,174,801	4535.43		87,087		66,807		66,807	(20,280)							0002		
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/03/2021	09/06/2022		907,086	4535.43		28,038		21,021		21,021	(7,017)							0002		
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	WELLS FARGO	09/20/2021	09/20/2022		5,886,679	4357.73		114,202		91,734		91,734	(22,467)							0002		
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/20/2021	09/20/2022		2,614,638	4357.73		32,316		30,606		30,606	(1,710)							0002		
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/20/2021	09/20/2022		6,972,368	4357.73		120,064		113,632		113,632	(6,432)							0002		
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/20/2021	09/20/2022		3,486,184	4357.73		69,760		65,969		65,969	(3,791)							0002		
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/20/2021	09/20/2022		1,743,092	4357.73		38,260		36,128		36,128	(2,132)							0002		
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/20/2021	09/20/2022		1,307,319	4357.73		30,474		28,757		28,757	(1,717)							0002		
EQUITY INDEX OPTIONS	EQUITY INDEX PRODUCTS	N/A	A	CHICAGO BOARD OF EXCHANGE	09/20/2021	09/20/2022		1,307,319	4357.73		35,022		32,985		32,985	(2,037)							0002		
0159999999	Subtotal - Purchased Options - Hedging Other - Call Options and Warrants									2,915,174	8,557,041	0	15,293,974	XXX	15,293,974	3,209,267	0	0	0	0	0	XXX	XXX		
0219999999	Subtotal - Purchased Options - Hedging Other									2,915,174	8,557,041	0	15,293,974	XXX	15,293,974	3,209,267	0	0	0	0	0	0	XXX	XXX	
0289999999	Subtotal - Purchased Options - Replications									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX	
0359999999	Subtotal - Purchased Options - Income Generation									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX	
0429999999	Subtotal - Purchased Options - Other									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX	
0439999999	Total Purchased Options - Call Options and Warrants									2,915,174	8,557,041	0	15,293,974	XXX	15,293,974	3,209,267	0	0	0	0	0	0	XXX	XXX	
0449999999	Total Purchased Options - Put Options									0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX	
0459999999	Total Purchased Options - Caps									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0469999999	Total Purchased Options - Floors									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0479999999	Total Purchased Options - Collars									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0489999999	Total Purchased Options - Other									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0499999999	Total Purchased Options									2,915,174	8,557,041	0	15,293,974	XXX	15,293,974	3,209,267	0	0	0	0	0	0	0	XXX	XXX
0569999999	Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0639999999	Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0709999999	Subtotal - Written Options - Hedging Other									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0779999999	Subtotal - Written Options - Replications									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
0849999999	Subtotal - Written Options - Income Generation									0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX

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STATEMENT AS OF SEPTEMBER 30, 2021 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23					
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)					
0919999999	Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX				
0929999999	Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX			
0939999999	Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX			
0949999999	Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX			
0959999999	Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX			
0969999999	Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX			
0979999999	Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX			
0989999999	Total Written Options										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX			
1049999999	Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX		
1109999999	Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX		
1169999999	Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX		
1229999999	Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX		
1289999999	Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX		
1349999999	Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX		
1359999999	Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX		
1369999999	Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX		
1379999999	Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX		
1389999999	Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX		
1399999999	Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX		
1409999999	Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX		
1479999999	Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX	
1509999999	Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX	
1689999999	Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX	
1699999999	Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX	
1709999999	Subtotal - Hedging Other										2,915,174	8,557,041	0	15,293,974	XXX	15,293,974	3,209,267	0	0	0	0	0	0	XXX	XXX		
1719999999	Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX	
1729999999	Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX	
1739999999	Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX	
1749999999	Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX
1759999999	Totals										2,915,174	8,557,041	0	15,293,974	XXX	15,293,974	3,209,267	0	0	0	0	0	0	XXX	XXX		

(a)

Code	Description of Hedged Risk(s)
A	Equity Index

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0002	Hedges crediting rate for fixed indexed annuity products linked to the S&P 500 index

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

N O N E

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

N O N E

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12 Potential Exposure	13 Off-Balance Sheet Exposure
			4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral		
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX					0			0	0
BARCLAYS	Y	Y			3,156,752			3,156,752	3,156,752		3,156,752	
BNP PARIBAS NY	Y	Y			278,657			278,657	278,657		278,657	
CHICAGO BOARD OF EXCHANGE	N	N			8,344,872			8,344,872	8,344,872		8,344,872	
CITIBANK	Y	Y			122,448			122,448	122,448		122,448	
MORGAN STANLEY	Y	Y	870,000		771,596			0	771,596		0	
ROYAL BANK OF CANADA	Y	Y	440,000		227,648			0	227,648		0	
SOCIETE GENERALE	Y	Y			116,473			116,473	116,473		116,473	
WELLS FARGO	Y	Y			2,275,528			2,275,528	2,275,528		2,275,528	
0299999999. Total NAIC 1 Designation			1,310,000	0	15,293,974	0		14,294,730	15,293,974	0	14,294,730	0
0399999999. Total NAIC 2 Designation			0	0	0	0		0	0	0	0	0
0499999999. Total NAIC 3 Designation			0	0	0	0		0	0	0	0	0
0599999999. Total NAIC 4 Designation			0	0	0	0		0	0	0	0	0
0699999999. Total NAIC 5 Designation			0	0	0	0		0	0	0	0	0
0799999999. Total NAIC 6 Designation			0	0	0	0		0	0	0	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)								0			0	
0999999999 - Gross Totals			1,310,000	0	15,293,974	0		14,294,730	15,293,974	0	14,294,730	0
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					15,293,974	0						0

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

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

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
MORGAN STANLEY	Cash		BANK OF NEW YORK (141003)	870,000	870,000	XXX		
ROYAL BANK OF CANADA	Cash		BANK OF NEW YORK (141003)	440,000	440,000	XXX		
0299999999 - Total				1,310,000	1,310,000	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

STATEMENT AS OF SEPTEMBER 30, 2021 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
0599999	Total - U.S. Government Bonds					0	0	0
1099999	Total - All Other Government Bonds					0	0	0
1799999	Total - U.S. States, Territories and Possessions Bonds					0	0	0
2499999	Total - U.S. Political Subdivisions Bonds					0	0	0
3199999	Total - U.S. Special Revenues Bonds					0	0	0
	Amcor Flexibles North America Inc.		09/20/2021	0.000	10/21/2021	4,999,611	0	214
	Avery Dennison Corporation		09/22/2021	0.000	10/13/2021	4,999,783	0	163
	BASF SE		08/03/2021	0.000	10/04/2021	4,999,946	0	1,065
	Canadian Pacific Railway Company		09/14/2021	0.000	10/05/2021	4,999,917	0	354
	CenterPoint Energy, Inc.		09/16/2021	0.000	10/27/2021	4,999,494	0	272
	DENTSPLY SIRONA Inc.		09/29/2021	0.000	10/21/2021	4,999,583	0	21
	E. I. du Pont de Nemours and Company		09/15/2021	0.000	10/19/2021	4,999,625	0	333
	Enbridge (U.S.) Inc.		09/24/2021	0.000	10/04/2021	4,999,938	0	146
	Experian Finance plc		09/15/2021	0.000	12/01/2021	1,999,356	0	169
	Fidelity National Information Services		09/15/2021	0.000	10/12/2021	4,999,694	0	444
	Hubbell Incorporated		09/24/2021	0.000	10/25/2021	4,999,533	0	136
	Intercontinental Exchange, Inc.		09/22/2021	0.000	10/26/2021	4,999,340	0	238
	Magellan Midstream Partners, L.P.		09/24/2021	0.000	10/22/2021	4,999,563	0	146
	NextEra Energy Capital Holdings, Inc.		08/26/2021	0.000	10/26/2021	4,999,444	0	778
	Nutrien Ltd.		08/24/2021	0.000	11/12/2021	4,999,067	0	844
	Public Service Enterprise Group Incorpor		08/26/2021	0.000	11/04/2021	4,999,244	0	800
	Sempra Inc.		09/24/2021	0.000	10/07/2021	1,999,940	0	70
	Spire Inc.		09/20/2021	0.000	10/15/2021	4,999,747	0	199
	Suncor Energy Inc.		09/09/2021	0.000	12/08/2021	4,997,922	0	672
	Tampa Electric Company		09/09/2021	0.000	10/12/2021	4,999,725	0	550
	TransCanada PipeLines Limited		09/24/2021	0.000	10/20/2021	4,999,604	0	146
	Walgreens Boots Alliance, Inc.		09/17/2021	0.000	10/13/2021	4,999,700	0	275
	Waste Management, Inc.		09/15/2021	0.000	11/10/2021	4,999,111	0	333
3299999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					108,988,889	0	8,368
3899999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds					108,988,889	0	8,368
4899999	Total - Hybrid Securities					0	0	0
5599999	Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
6099999	Subtotal - SVO Identified Funds					0	0	0
6599999	Subtotal - Unaffiliated Bank Loans					0	0	0
7699999	Total - Issuer Obligations					108,988,889	0	8,368
7799999	Total - Residential Mortgage-Backed Securities					0	0	0
7899999	Total - Commercial Mortgage-Backed Securities					0	0	0
7999999	Total - Other Loan-Backed and Structured Securities					0	0	0
8099999	Total - SVO Identified Funds					0	0	0
8199999	Total - Affiliated Bank Loans					0	0	0
8299999	Total - Unaffiliated Bank Loans					0	0	0
8399999	Total Bonds					108,988,889	0	8,368
09248U-71-8	BLKPK LQ-T-FUND INSTL		09/30/2021	0.010		31,421,644	80	394
31846V-41-9	FIRST AMER:TRS OBG V	SD	08/03/2021	0.010		0	0	0
8599999	Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO					31,421,644	80	394
608919-47-8	FEDERATED FRMS GV 0 SEL	SD	09/01/2021	0.030		206,948	4	24
SA0000-56-0	BBAT TRUST DEPOSIT	SD	08/31/2021	0.450		2,338	0	0
8699999	Subtotal - All Other Money Market Mutual Funds					209,285	4	24
9999999	Total Cash Equivalents					140,619,818	84	8,786