



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

QUARTERLY STATEMENT

AS OF JUNE 30, 2026
OF THE CONDITION AND AFFAIRS OF THE

ANNUITY INVESTORS LIFE INSURANCE COMPANY

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

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

Country of Domicile United States of America

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

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

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

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

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

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

Internet Website Address www.massmutualascend.com

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

OFFICERS

President Dominic Lusean Blue Treasurer Brian Patrick Sponaugle
Secretary John Paul Gruber Appointed Actuary Isaac Cezar Hall

OTHER

Donna Marie Carrelli Michael Harrison Haney

DIRECTORS OR TRUSTEES

Dominic Lusean Blue	Susan Marie Cicco	Geoffrey James Craddock
Roger William Crandall	Mary Jane Fortin	Vy Ho
Paul Anthony LaPiana	Sears Andrew Merritt	Michael James O'Connor
Eric William Parlan		

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.

Dominic Lusean Blue President
John Paul Gruber Secretary
Brian Patrick Sponaugle Treasurer

Subscribed and sworn to before me this 12th day of August 2026

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



Kelly Buller
Notary Public, State of Ohio
My Commission Expires:
October 14, 2028

STATEMENT AS OF JUNE 30, 2026 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	1,393,428,509		1,393,428,509	1,223,175,266
2. Stocks:				
2.1 Preferred stocks	17,103,828		17,103,828	19,206,814
2.2 Common stocks	9		9	
3. Mortgage loans on real estate:				
3.1 First liens				
3.2 Other than first liens.....				
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)				
4.2 Properties held for the production of income (less \$ encumbrances)				
4.3 Properties held for sale (less \$ encumbrances)				
5. Cash (\$5,529,330), cash equivalents (\$150,857,280) and short-term investments (\$1,999,887)	158,386,497		158,386,497	361,280,348
6. Contract loans (including \$ premium notes)	39,041,172		39,041,172	40,285,838
7. Derivatives	14,298,872		14,298,872	14,019,701
8. Other invested assets	11,777,108		11,777,108	12,366,440
9. Receivables for securities				
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	1,634,035,995		1,634,035,995	1,670,334,407
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	15,811,425	6,015	15,805,410	13,558,524
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection				
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	12,392	12,392		
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers				
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts				
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon				1,154,125
18.2 Net deferred tax asset	2,481,145	321,007	2,160,138	2,162,014
19. Guaranty funds receivable or on deposit	23,604		23,604	27,832
20. Electronic data processing equipment and software				
21. Furniture and equipment, including health care delivery assets (\$)				
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates				80,702
24. Health care (\$) and other amounts receivable				
25. Aggregate write-ins for other than invested assets	10,821,970	418,766	10,403,204	12,136,688
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,663,186,531	758,180	1,662,428,351	1,699,454,292
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	562,765,564		562,765,564	546,430,270
28. Total (Lines 26 and 27)	2,225,952,095	758,180	2,225,193,915	2,245,884,562
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501. Admitted disallowed IMR	9,642,058		9,642,058	11,323,328
2502. Accrued contractual fee income	542,518		542,518	607,157
2503. Receivable for marketing reallowance	197,128		197,128	184,704
2598. Summary of remaining write-ins for Line 25 from overflow page	440,266	418,766	21,500	21,499
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	10,821,970	418,766	10,403,204	12,136,688

STATEMENT AS OF JUNE 30, 2026 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ 1,338,236,330 less \$ included in Line 6.3 (including \$ Modco Reserve)	1,338,236,330	1,398,903,001
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)		
3. Liability for deposit-type contracts (including \$ Modco Reserve).....	10,753,015	11,190,814
4. Contract claims:		
4.1 Life	4,278,597	3,883,441
4.2 Accident and health		
5. Policyholders' dividends/refunds to members \$ and coupons \$ due and unpaid		
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		
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of \$ accident and health experience rating refunds of which \$ 0 is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including \$ assumed and \$ ceded		
9.4 Interest Maintenance Reserve		
10. Commissions to agents due or accrued-life and annuity contracts \$ 4,639 , accident and health \$ and deposit-type contract funds \$	4,639	5,485
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	3,143,091	3,053,094
13. Transfers to Separate Accounts due or accrued (net) (including \$ (36,622) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(36,622)	(33,540)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	183,821	175,618
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)	1,415,943	
15.2 Net deferred tax liability		
16. Unearned investment income		
17. Amounts withheld or retained by reporting entity as agent or trustee	84,349	45,511
18. Amounts held for agents' account, including \$ 638,060 agents' credit balances	638,060	724,406
19. Remittances and items not allocated	1,893,200	1,280,183
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	12,292,087	11,755,136
24.02 Reinsurance in unauthorized and certified (\$) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	770,591	
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	10,844,159	10,561,363
24.09 Payable for securities	10,994,559	1,781,764
24.10 Payable for securities lending		
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	4,334,467	4,222,824
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	1,399,830,286	1,447,549,100
27. From Separate Accounts Statement	562,765,564	546,430,270
28. Total liabilities (Lines 26 and 27)	1,962,595,850	1,993,979,370
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes		
33. Gross paid in and contributed surplus	171,550,000	171,550,000
34. Aggregate write-ins for special surplus funds	9,642,058	11,323,328
35. Unassigned funds (surplus)	78,906,007	66,531,864
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)	260,098,065	249,405,192
38. Totals of Lines 29, 30 and 37	262,598,065	251,905,192
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	2,225,193,915	2,245,884,562
DETAILS OF WRITE-INS		
2501. Derivative collateral	2,395,762	2,558,150
2502. Unclaimed property	1,938,705	1,664,674
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page		
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	4,334,467	4,222,824
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401. Admitted disallowed IMR	9,642,058	11,323,328
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	9,642,058	11,323,328

STATEMENT AS OF JUNE 30, 2026 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	17,997,192	21,109,489	38,714,111
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	35,216,781	45,593,985	87,839,658
4. Amortization of Interest Maintenance Reserve (IMR)	(401,579)	(897,881)	(1,785,486)
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded			
7. Reserve adjustments on reinsurance ceded			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	3,641,735	3,587,042	7,326,911
8.2 Charges and fees for deposit-type contracts	99,269	210,199	287,162
8.3 Aggregate write-ins for miscellaneous income	1,262,242	1,340,980	2,655,103
9. Totals (Lines 1 to 8.3)	57,815,640	70,943,814	135,037,459
10. Death benefits			
11. Matured endowments (excluding guaranteed annual pure endowments)			
12. Annuity benefits	9,514,343	5,836,808	12,226,158
13. Disability benefits and benefits under accident and health contracts			
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	123,432,859	145,714,742	287,804,560
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	1,632,582	2,690,209	3,629,731
18. Payments on supplementary contracts with life contingencies			
19. Increase in aggregate reserves for life and accident and health contracts	(60,666,671)	(71,885,085)	(145,808,980)
20. Totals (Lines 10 to 19)	73,913,113	82,356,674	157,851,469
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	2,427,207	2,221,007	4,771,109
22. Commissions and expense allowances on reinsurance assumed			
23. General insurance expenses and fraternal expenses	3,888,753	3,591,681	6,982,765
24. Insurance taxes, licenses and fees, excluding federal income taxes	190,502	457,475	625,025
25. Increase in loading on deferred and uncollected premiums			
26. Net transfers to or (from) Separate Accounts net of reinsurance	(35,872,193)	(40,866,438)	(78,221,239)
27. Aggregate write-ins for deductions			
28. Totals (Lines 20 to 27)	44,547,382	47,760,399	92,009,129
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	13,268,258	23,183,415	43,028,330
30. Dividends to policyholders and refunds to members			
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	13,268,258	23,183,415	43,028,330
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	2,716,237	4,648,913	8,660,054
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)	10,552,021	18,534,502	34,368,276
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$126,327 (excluding taxes of \$340,171 transferred to the IMR)	244,520	(1,001,903)	(1,021,889)
35. Net income (Line 33 plus Line 34)	10,796,541	17,532,599	33,346,387
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	251,905,192	464,499,731	464,499,731
37. Net income (Line 35)	10,796,541	17,532,599	33,346,387
38. Change in net unrealized capital gains (losses) less capital gains tax of \$(87,353)	(328,624)	759,519	695,637
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	(51,284)	(222,583)	(534,435)
41. Change in nonadmitted assets	(59,271)	(159,187)	4,199
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	(536,951)	2,343,283	3,881,360
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
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			
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			(250,000,000)
53. Aggregate write-ins for gains and losses in surplus	872,462	120,096	12,313
54. Net change in capital and surplus for the year (Lines 37 through 53)	10,692,873	20,373,727	(212,594,539)
55. Capital and surplus, as of statement date (Lines 36 + 54)	262,598,065	484,873,458	251,905,192
DETAILS OF WRITE-INS			
08.301. Contractual rider fee income	576,243	656,853	1,277,150
08.302. Marketing allowance	608,962	597,469	1,222,011
08.303. Contractual annual maintenance and surrender charge fees	77,037	86,658	155,942
08.398. Summary of remaining write-ins for Line 8.3 from overflow page			
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	1,262,242	1,340,980	2,655,103
2701.			
2702.			
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page			
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)			
5301. Correction of error, net of tax	872,462	120,096	12,313
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page			
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	872,462	120,096	12,313

STATEMENT AS OF JUNE 30, 2026 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	17,997,191	21,109,489	38,714,111
2. Net investment income	37,239,130	52,113,588	100,645,499
3. Miscellaneous income	4,989,969	5,017,412	10,071,694
4. Total (Lines 1 to 3)	60,226,290	78,240,489	149,431,304
5. Benefit and loss related payments	132,552,046	153,057,671	301,043,924
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(35,869,111)	(40,939,113)	(78,249,204)
7. Commissions, expenses paid and aggregate write-ins for deductions	6,494,681	5,986,537	12,423,496
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$ 466,498 tax on capital gains (losses)	612,667	4,421,081	8,047,684
10. Total (Lines 5 through 9)	103,790,283	122,526,176	243,265,900
11. Net cash from operations (Line 4 minus Line 10)	(43,563,993)	(44,285,687)	(93,834,596)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	155,561,724	266,898,446	532,793,246
12.2 Stocks	2,000,000	0	0
12.3 Mortgage loans	0	0	0
12.4 Real estate	0	0	0
12.5 Other invested assets	652,530	89,084	3,919,516
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	4,504
12.7 Miscellaneous proceeds	0	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	158,214,254	266,987,530	536,717,266
13. Cost of investments acquired (long-term only):			
13.1 Bonds	324,558,822	0	148,268,051
13.2 Stocks	0	0	0
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	3,470,491	3,629,867	7,082,278
13.7 Total investments acquired (Lines 13.1 to 13.6)	328,029,313	3,629,867	155,350,329
14. Net increase/(decrease) in contract loans and premium notes	(1,244,666)	(1,054,186)	(1,886,367)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(168,570,393)	264,411,849	383,253,304
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	0	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0	0
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(1,971,113)	(2,021,296)	(4,014,090)
16.5 Dividends to stockholders	0	0	250,000,000
16.6 Other cash provided (applied)	11,211,649	19,889,509	379,477
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	9,240,536	17,868,213	(253,634,613)
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) .	(202,893,851)	237,994,374	35,784,095
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	361,280,348	325,496,253	325,496,253
19.2 End of period (Line 18 plus Line 19.1)	158,386,497	563,490,627	361,280,348
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001. Bonds conversions and refinancing	1,259,954	13	4,251,937
20.0002. Bond Project D to BA			8,241,574
20.0003. Bonds moved to Preferred Stock			13,958,533

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. Individual life			0
2. Group life			0
3. Individual annuities	17,242,858	20,373,550	37,412,502
4. Group annuities	754,334	735,939	1,301,609
5. Accident & health			0
6. Fraternal			0
7. Other lines of business			0
8. Subtotal (Lines 1 through 7)	17,997,192	21,109,489	38,714,111
9. Deposit-type contracts	0	0	0
10. Total (Lines 8 and 9)	17,997,192	21,109,489	38,714,111

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies

A. Accounting Practices

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

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

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

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

Net Income	SSAP #	F/S Page	F/S Line #	06/30/2026	12/31/2025
(1) State basis	XXX	XXX	XXX	\$ 10,796,541	\$ 33,346,387
(2) State prescribed practices that increase/(decrease) NAIC SAP	XXX	XXX	XXX		
OAC 3901-1-67:					
Derivative instruments	86	2, 4	7, 3	155,752	751,714
Reserves for fixed indexed annuities	51	3, 4	1, 19	(168,750)	(288,001)
(3) State permitted practices that increase/(decrease) NAIC SAP	XXX	XXX	XXX	-	-
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ 10,809,539	\$ 32,882,674
Surplus					
(5) Statutory surplus state basis	XXX	XXX	XXX	\$ 262,598,065	\$ 251,905,192
(6) State prescribed practices that increase/(decrease) NAIC SAP					
OAC 3901-1-67:					
Derivative instruments	86	2, 4	7, 3	(5,880,763)	(6,117,704)
Reserves for fixed indexed annuities	51	3, 4	1, 19	1,689,083	1,857,834
Tax impact	101	2, 4	18.2, 32	1,447,216	1,461,536
(7) State permitted practices that increase/(decrease) NAIC SAP	XXX	XXX	XXX	-	-
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 265,342,529	\$ 254,703,526

B, C & D – No significant changes.

Note 2 – Accounting Changes and Corrections of Errors

The Company recorded a correction of error related to prior years, net of tax, which resulted in an increase of statutory capital and surplus of \$872,462. The correction of error resulted in adjustments to investment activity related to prior years.

Note 3 – Business Combinations and Goodwill

No significant change.

Note 4 – Discontinued Operations

Not applicable.

Note 5 – Investments

A, B & C – No significant changes.

D. Asset-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 asset-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
643529AC4	\$ 59,131	\$ 59,272	\$ (141)	\$ 59,272	\$ 49,766	3/31/2026
			\$ (141)			

NOTES TO FINANCIAL STATEMENTS

(4) The following table shows all asset-backed securities with an unrealized loss:

a. The aggregate amount of unrealized losses:		
1. Less than 12 months		\$602,187
2. 12 Months or longer		15,476,972
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 months		\$102,267,367
2. 12 Months or longer		122,441,742

(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. The Company has the intent to hold securities in an unrealized loss position until they recover in value or mature.

- E. Dollar Repurchase Agreements and/or Securities Lending Transactions – Not applicable.
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing – Not applicable.
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing – Not applicable.
- H. Repurchase Agreements Transactions Accounted for as a Sale – Not applicable.
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale – Not applicable.
- J. Real Estate – Not applicable.
- K. Low Income Housing Tax Credits – Not applicable.
- L. Restricted Assets

(1) Restricted Assets (including pledged):

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted							Percentage						
	Current Year							Current Year						
	1	2	3	4	5	6	7	8	9	10	11	12	13	14
	Total General Account (GA)	G/A Supporting Separate Account (S/A) Activity (a)	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)	N/A for Quarterly - Amount Reported in General Interrogatories	N/A for Quarterly - Difference from Note and GI	N/A for quarterly - GI Ref
a. Subject to contractual obligation for which liability is not shown	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%	0%	XXX	XXX	XXX
b. Collateral held under security lending agreements	-	-	-	-	-	-	-	-	-	0%	0%	-	-	25.04+25.05
c. Subject to repurchase agreements	-	-	-	-	-	-	-	-	-	0%	0%	-	-	26.21
d. Subject to reverse repurchase agreements	-	-	-	-	-	-	-	-	-	0%	0%	-	-	26.22
e. Subject to dollar repurchase agreements	-	-	-	-	-	-	-	-	-	0%	0%	-	-	26.23
f. Subject to dollar reverse repurchase agreements	-	-	-	-	-	-	-	-	-	0%	0%	-	-	26.24
g. Placed under option contracts	-	-	-	-	-	-	-	-	-	0%	0%	-	-	26.25
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	-	-	-	-	-	-	-	-	-	0%	0%	-	-	26.26
i. FHLB capital stock	-	-	-	-	-	-	-	-	-	0%	0%	-	-	26.27
j. On deposit with states	6,750,405	-	-	-	6,750,405	6,738,884	11,521	-	6,750,405	0.3%	0.3%	-	-	26.28
k. On deposit with other regulatory bodies	-	-	-	-	-	-	-	-	-	0%	0%	-	-	26.29
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-	-	-	-	-	-	0%	0%	-	-	29.31
m. Pledged as collateral not captured in other categories	-	-	-	-	-	-	-	-	-	0%	0%	-	-	29.30
n. Other restricted assets	-	-	-	-	-	-	-	-	-	0%	0%	-	-	29.32
o. Collateral assets received and on balance sheet	-	-	-	-	-	-	-	-	-	0%	0%	XXX	XXX	XXX
p. Assets held under modco reinsurance agreements	-	-	-	-	-	-	-	-	-	0%	0%	XXX	XXX	XXX
q. Assets held under funds withheld reinsurance agreements	-	-	-	-	-	-	-	-	-	0%	0%	XXX	XXX	XXX
r. Total restricted assets (Sum of a through q)	\$ 6,750,405	\$ -	\$ -	\$ -	\$ 6,750,405	\$ 6,738,884	\$ 11,521	\$ -	\$ 6,750,405	0.3%	0.3%	XXX	XXX	XXX

(a) Subset of column 1

(b) Subset of column 3

(c) Column 5 divided by Asset Page, Column 1, Line 28

(d) Column 9 divided by Asset Page, Column 3, Line 28

(2) Detail of Assets Pledged as Collateral Not Captured in Other Categories – Not applicable.

(3) Detail of Other Restricted Assets – Not applicable.

NOTES TO FINANCIAL STATEMENTS

(4) Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements:

	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
										Book/Adjusted Carrying Value (BACV)	Related Party Code				
Assets	BACV Collateral ***	BACV Modco ****	BACV FWH *****	Fair Value Collateral	Fair Value Modco	Fair Value FWH	% of BACV to Total Assets (Admitted and Nonadmitted) *	% of BACV to Total Admitted Assets **	FWH including Modco	1	2	3	4	5	6
General Account:															
a. Cash, Cash Equivalents and Short-Term Investments	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
b. Schedule D, Part 1, Section 1	-	-	-	-	-	-	0%	0%	-	-	-	-	-	-	-
c. Schedule D, Part 1, Section 2	-	-	-	-	-	-	0%	0%	-	-	-	-	-	-	-
d. Schedule D, Part 2, Section 1	-	-	-	-	-	-	0%	0%	-	-	-	-	-	-	-
e. Schedule D, Part 2, Section 2	-	-	-	-	-	-	0%	0%	-	-	-	-	-	-	-
f. Schedule B	-	-	-	-	-	-	0%	0%	-	-	-	-	-	-	-
g. Schedule A	-	-	-	-	-	-	0%	0%	-	-	-	-	-	-	-
h. Schedule BA, Part 1	-	-	-	-	-	-	0%	0%	-	-	-	-	-	-	-
i. Schedule DL, Part 1	-	-	-	-	-	-	0%	0%	-	-	-	-	-	-	-
j. Other	-	-	-	-	-	-	0%	0%	-	-	-	-	-	-	-
k. Total Assets (a+b+c+d+e+f+g+h+i+j)	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
l. Percentage of Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0%	0%	0%	0%	0%	0%	0%
Separate Account:															
m. Cash, Cash Equivalents and Short-Term Investments	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
n. Schedule D, Part 1, Section 1	-	-	-	-	-	-	0%	0%	-	-	-	-	-	-	-
o. Schedule D, Part 1, Section 2	-	-	-	-	-	-	0%	0%	-	-	-	-	-	-	-
p. Schedule D, Part 2, Section 1	-	-	-	-	-	-	0%	0%	-	-	-	-	-	-	-
q. Schedule D, Part 2, Section 2	-	-	-	-	-	-	0%	0%	-	-	-	-	-	-	-
r. Schedule B	-	-	-	-	-	-	0%	0%	-	-	-	-	-	-	-
s. Schedule A	-	-	-	-	-	-	0%	0%	-	-	-	-	-	-	-
t. Schedule BA, Part 1	-	-	-	-	-	-	0%	0%	-	-	-	-	-	-	-
u. Schedule DL, Part 1	-	-	-	-	-	-	0%	0%	-	-	-	-	-	-	-
v. Other	-	-	-	-	-	-	0%	0%	-	-	-	-	-	-	-
w. Total Assets (m+n+o+p+q+r+s+t+u+v)	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	0%	0%	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
x. Percentage of Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0%	0%	0%	0%	0%	0%	0%

* k = Column 1 divided by Asset Page, Line 26 (Column 1)
w = Column 1 divided by Asset Page, Line 27 (Column 1)
** k = Column 1 divided by Asset Page, Line 26 (Column 3)
w = Column 1 divided by Asset Page, Line 27 (Column 3)
*** k (Collateral BACV) should equal Note 5L(1) Column 1, Line o
w (Collateral BACV) should equal Note 5L(1) Column 2, Line o
**** k (Modco BACV) should equal Note 5L(1) Column 1, Line p
w (Modco BACV) should equal Note 5L(1) Column 2, Line p
***** k (FWH BACV) should equal Note 5L(1) Column 1, Line q
w (FWH BACV) should equal Note 5L(1) Column 2, Line q

	1	2
	Amount	% of Liability to Total Liabilities *
y. Recognized Obligation to Return Collateral Asset (General Account)	\$ 2,388,545	0.2%
z. Recognized Obligation to Return Collateral Asset (Separate Account)	\$ -	0.0%
aa. Recognized Obligation for Modco Assets (General Account)	\$ -	0.0%
bb. Recognized Obligation for Modco Assets (Separate Account)	\$ -	0.0%
cc. Recognized Obligation FWH (excluding Modco) Assets (General Account)	\$ -	0.0%
dd. Recognized Obligation FWH (excluding Modco) Assets (Separate Account)	\$ -	0.0%
* y + aa + cc = Column 1 divided by Liability Page, line 26 (Column 1) z + bb + dd = Column 1 divided by Liability Page, line 27 (Column 1)		

(5) Assets Held as Collateral Under Reinsurance Pledged for Other Purposes not for the Benefit of the Reinsurer – Not applicable.

- M. Working Capital Finance Investments – Not applicable.
- N. Offsetting and Netting of Assets and Liabilities – Not applicable.
- O. 5GI Securities – Not applicable.
- P. Short Sales – Not applicable.
- Q. Prepayment Penalties and Acceleration Fees – Not applicable.
- R. Share of Cash Pool by Asset Type – Not applicable.
- S. Aggregate Collateral Loans by Qualifying Investment Collateral – Not applicable.

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

Not applicable.

Note 7 – Investment Income

No significant change.

Note 8 – Derivative Instruments

The Company uses equity call options purchased in either the over-the-counter market or on the Chicago Board Options Exchange as economic hedging transactions for financial accounting, regulatory and tax purposes for the associated liabilities of its fixed-indexed annuity products. Under the fixed-indexed annuity products, the crediting rate is linked to changes in the equity indices or Exchanged Traded Funds (“ETF”) for specified periods and participation rates. The prices of the options purchased are calculated with reference to the underlying index or ETF, participation rates, caps, floors, durations and notional amounts of the underlying contracts. The Company pays cash at the beginning of the contract and may pay or receive cash at expiration of the option as calculated in the option contract. The credit exposure of the options is represented by the fair value (market value) of contracts at the reporting date.

Effective January 1, 2022, the Company elected to apply OAC 3901-1-67 (Refer to Note 1) to the equity index call options hedging the fixed-indexed annuity (“FIA”) products. Under OAC 3901-1-67, FIA options are carried at amortized cost. The settlement gains or losses are recorded through net investment income along with the amortization of the FIA options. The Company recognized settlement gains on FIA options of \$5,887,463 and amortization expense of \$3,474,115 through net investment income during the period.

Counterparties to financial instruments expose the Company to credit-related losses in the event of nonperformance. With most counterparties, the Company holds collateral to secure the performance by the counterparty. The Company does not expect any counterparties to fail to meet their obligations.

The Company has no derivative instruments with financing premiums.

NOTES TO FINANCIAL STATEMENTS

Note 9 – Income Taxes

No significant change.

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

No significant change.

Note 11 – Debt

Not applicable.

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

No significant change.

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

No significant change.

Note 14 – Contingencies

No significant change.

Note 15 – Leases

Not applicable.

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

No significant change.

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

The Company has no reportable transactions.

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

Not applicable.

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

Not applicable.

Note 20 – Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

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

	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at fair value					
Bonds:					
Issuer Credit Obligations	\$ -	\$ -	\$ -	\$ -	\$ -
Asset-Backed Securities	-	292,339	-	-	292,339
Total bonds	-	292,339	-	-	292,339
Non-affiliated preferred stock	2,081,000	10,441,360	-	-	12,522,360
Non-affiliated common stock	9	-	-	-	9
Variable annuity assets (separate accounts)	-	562,765,564	-	-	562,765,564
Total assets accounted for at fair value/NAV	\$ 2,081,009	\$ 573,499,263	\$ -	\$ -	\$ 575,580,272
Liabilities at fair value					
Variable annuity liabilities (separate accounts)	\$ -	\$ 562,765,564	\$ -	\$ -	\$ 562,765,564
Total liabilities at fair value	\$ -	\$ 562,765,564	\$ -	\$ -	\$ 562,765,564

(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.

NOTES TO FINANCIAL STATEMENTS

(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 June 30, 2026.

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.
- 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:							
Issuer credit obligations	\$ 1,048,496,203	\$ 1,094,124,225	\$ -	\$ 1,046,588,465	\$ 1,907,738	\$ -	\$ -
Asset-backed securities	279,237,799	299,304,284	-	279,237,799	-	-	-
Non-affiliated preferred stock	16,790,480	17,103,828	4,131,120	10,441,360	2,218,000	-	-
Non-affiliated common stock	9	9	9	-	-	-	-
Equity index call options	9,335,476	14,298,872	6,872,665	2,462,811	-	-	-
Variable annuity assets (separate accounts)	562,765,564	562,765,564	-	562,765,564	-	-	-
Cash, cash equivalents and short-term investments	158,386,497	158,386,497	158,386,497	-	-	-	-
Policy loans	39,041,172	39,041,172	-	-	39,041,172	-	-
Total financial assets/NAV	\$ 2,114,053,200	\$ 2,185,024,451	\$ 169,390,291	\$ 1,901,495,999	\$ 43,166,910	\$ -	\$ -

- D. Not Practicable to Estimate Fair Value – The Company has no financial instruments that fall under this classification.
- E. NAV Practical Expedient Investments – The Company has no financial instruments that fall under this classification.

Note 21 – Other Items

- A.-I. – No significant changes.
- J. Reporting Net Negative (Disallowed) Interest Maintenance Reserve (IMR)

(1) Net Negative (disallowed) IMR

Total	General Account	Insulated Separate Account	Non-Insulated Separate Account
\$ 9,642,058	\$ 9,642,058	\$ -	\$ -

(2) Negative (disallowed) IMR admitted

Total	General Account	Insulated Separate Account	Non-Insulated Separate Account
\$ 9,642,058	\$ 9,642,058	\$ -	\$ -

NOTES TO FINANCIAL STATEMENTS

(3) Calculated adjusted capital and surplus

	Total
a. Prior period general account capital and surplus from prior period SAP financials	\$ 257,932,188
b. Net positive goodwill (admitted)	-
c. EDP equipment and operating system software (admitted)	-
d. Net DTAs (admitted)	1,813,468
e. Net negative (disallowed) IMR (admitted)	9,918,578
f. Adjusted capital and surplus (a-(b+c+d+e))	\$ 246,200,142

(4) Percentage of adjusted capital and surplus

	Total
Percentage of total net negative (disallowed) IMR admitted in general account or recognized in separate account to adjusted capital and surplus	4%

(5) The Company does not have any IMR gains/losses related to derivatives.

Note 22 – Events Subsequent/Other Items of Note

No significant change.

Note 23 – Reinsurance

Not applicable.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not applicable.

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

Not applicable.

Note 26 – Intercompany Pooling Arrangements

Not applicable.

Note 27 – Structured Settlements

Not applicable.

Note 28 – Health Care Receivables

Not applicable.

Note 29 – Participating Policies

Not applicable.

Note 30 – Premium Deficiency Reserves

Not applicable.

Note 31 – Reserves for Life Contracts and Annuity Contracts

No significant change.

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

No significant change.

Note 33 – Analysis of Life Actuarial Reserves by Withdrawal Characteristics

Not applicable.

Note 34 – Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 35 – Separate Accounts

No significant change.

Note 36 – Loss/Claim Adjustment Expenses

Not applicable.

STATEMENT AS OF JUNE 30, 2026 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1

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

Yes [] No [X]

1.2

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

Yes [] No []

2.1

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

Yes [] No [X]

2.2

If yes, date of change:

3.1

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

Yes [X] No []

3.2

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

Yes [] No [X]

3.3

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

3.4

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

Yes [] No [X]

3.5

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

4.1

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

Yes [] No [X]

4.2

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

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

5.

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

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

6.1

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

12/31/2025

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.

12/31/2021

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).

05/23/2023

6.4

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

6.5

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

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

6.6

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

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

7.1

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

Yes [] No [X]

7.2

If yes, give full information:

8.1

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

Yes [] No [X]

8.2

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

8.3

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

Yes [X] No []

8.4

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Barings LLC	Charlotte, NC	..NO..	..NO..	..NO..	..YES..
Baring International Investment Limited	London, UK	..NO..	..NO..	..NO..	..YES..
Barings Securities LLC	Charlotte, NC	..NO..	..NO..	..NO..	..YES..
MML Distributors LLC	Springfield, MA	..NO..	..NO..	..NO..	..YES..
MML Investment Advisors LLC	Springfield, MA	..NO..	..NO..	..NO..	..YES..
MML Investors Services LLC	Springfield, MA	..NO..	..NO..	..NO..	..YES..
MML Strategic Distributors LLC	Springfield, MA	..NO..	..NO..	..NO..	..YES..
MassMutual Private Wealth & Trust, FSB	Windsor, CT	..NO..	..YES..	..NO..	..NO..
Flourish Financial LLC	New York, NY	..NO..	..NO..	..NO..	..YES..
Artemis Real Estate Partners LLC	Chevy Chase, MD	..NO..	..NO..	..NO..	..YES..
MM Ascend Life Investor Services LLC	Cincinnati, OH	..NO..	..NO..	..NO..	..YES..
Jefferies Finance LLC	New York, NY	..NO..	..NO..	..NO..	..YES..
Counterpointe Investment Management	Stamford, CT	..NO..	..NO..	..NO..	..YES..

STATEMENT AS OF JUNE 30, 2026 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

GENERAL INTERROGATORIES

- 9.1

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

Yes [X] No []
- 9.11

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

Has the code of ethics for senior managers been amended?

Yes [] No [X]
- 9.21

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

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

Yes [] No [X]
- 9.31

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

FINANCIAL

- 10.1

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

Yes [] 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:\$
- 13.1

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

Yes [X] No []
- 13.2

If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
13.21 Bonds	\$0	\$.....
13.22 Preferred Stock	\$0	\$.....
13.23 Common Stock	\$0	\$.....
13.24 Short-Term Investments	\$	\$.....
13.25 Mortgage Loans on Real Estate	\$0	\$.....
13.26 All Other	\$0	\$..... 1,379,798
13.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	\$0	\$..... 1,379,798
13.28 Total Investment in Parent included in Lines 13.21 to 13.26 above	\$	\$.....

14.1

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

Yes [X] No []

14.2

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.
.....

15.

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

15.1

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

\$0

15.2

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

\$0

15.3

Total payable for securities lending reported on the liability page.

\$0

STATEMENT AS OF JUNE 30, 2026 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

GENERAL INTERROGATORIES

16. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No []
- 16.1 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	One Wall Street, New York, NY 10286

- 16.2 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)

- 16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? Yes [] No [X]
- 16.4 If yes, give full information relating thereto:

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

- 16.5 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. This includes both primary and sub-advisors. For assets that are managed internally by employees of the reporting entity, note as such. ["...that have access to the investment accounts"; "...handle securities"]

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

- 16.5097 For those firms/individuals listed in the table for Question 16.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?..... Yes [] No [X] N/A []
- 16.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 16.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [] No [X] N/A []
- 16.6 For those firms or individuals listed in the table for 16.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

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

- 17.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes [X] No []
- 17.2 If no, list exceptions:
.....
18. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:

a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.

b. Issuer or obligor is current on all contracted interest and principal payments.

c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5GI securities? Yes [] No [X]

STATEMENT AS OF JUNE 30, 2026 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

GENERAL INTERROGATORIES

19.

By self-designating PLGI securities, the reporting entity is certifying its compliance with the requirements as specified in the Purposes and Procedures Manual of the NAIC Investment Analysis Office (P&P Manual) for private letter rating (PLR) securities and the following elements of each self-designated PLGI security:

a.

The security was either:

i.

issued prior to January 1, 2018 (which is exempt from PLR filing requirements pursuant to the P&P Manual), or

ii.

issued from January 1, 2018 to December 31, 2021 and subject to a confidentiality agreement executed prior to January 1, 2022 which confidentiality agreement remains in force, for which an insurance company cannot provide a copy of a private letter rating rationale report to the SVO due to confidentiality or other contractual reasons ("waived submission PLR securities").

b.

The reporting entity is holding capital commensurate with the NAIC Designation and NAIC Designation Category reported for the security.

c.

The NAIC Designation and NAIC Designation Category were 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, dated during the financial statement year, held by the insurer and available for examination by state insurance regulators.

d.

Other than for waived submission PLR securities, defined above, on or after January 1, 2024 for any PLR securities issued on or after January 1, 2022, if the reporting entity is not permitted to share this private credit rating or the private rating letter rationale report of the PL security with the SVO, it certifies that it is reporting it as an NAIC 5.B GI and may not assign any other self-designation.

Has the reporting entity self-designated PLGI to securities, all of which meet the above requirement and as specified in the P&P Manual?

Yes [☐] No [☒]
20.

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 [☒]

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1.

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

1

Amount

1.1

Long-Term Mortgages In Good Standing

1.11

Farm Mortgages

\$

1.12

Residential Mortgages

\$

1.13

Commercial Mortgages

\$

1.14

Total Mortgages in Good Standing

\$

0

1.2

Long-Term Mortgages In Good Standing with Restructured Terms

1.21

Total Mortgages in Good Standing with Restructured Terms

\$

1.3

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

1.31

Farm Mortgages

\$

1.32

Residential Mortgages

\$

1.33

Commercial Mortgages

\$

1.34

Total Mortgages with Interest Overdue more than Three Months

\$

0

1.4

Long-Term Mortgage Loans in Process of Foreclosure

1.41

Farm Mortgages

\$

1.42

Residential Mortgages

\$

1.43

Commercial Mortgages

\$

1.44

Total Mortgages in Process of Foreclosure

\$

0

1.5

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

\$

0

1.6

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

1.61

Farm Mortgages

\$

1.62

Residential Mortgages

\$

1.63

Commercial Mortgages

\$

1.64

Total Mortgages Foreclosed and Transferred to Real Estate

\$

0

2.

Operating Percentages:

2.1

A&H loss percent

%

2.2

A&H cost containment percent

%

2.3

A&H expense percent excluding cost containment expenses

%

3.1

Do you act as a custodian for health savings accounts?

Yes

[

]

No

[

X

]

3.2

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

\$

3.3

Do you act as an administrator for health savings accounts?

Yes

[

]

No

[

X

]

3.4

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

\$

4.

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

Yes

[

X

]

No

[

]

4.1

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

Yes

[

]

No

[

]

Fraternal Benefit Societies Only:

5.1

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

Yes

[

]

No

[

]

N/A

[

]

5.2

If no, explain:

6.1

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

Yes

[

]

No

[

]

6.2

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

Date	Outstanding Lien Amount
Total	0

SCHEDULE S - CEDED REINSURANCE

[illegible]

STATEMENT AS OF JUNE 30, 2026 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.			1	Direct Business Only					
				Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
				2	3				
			Active Status (a)	Life Insurance Premiums	Annuity Considerations				
1.	Alabama	AL	L	0	103,946			103,946	
2.	Alaska	AK	L	0	1,200			1,200	
3.	Arizona	AZ	L	0	194,117			194,117	
4.	Arkansas	AR	L	0	23,190			23,190	
5.	California	CA	L	0	3,113,027			3,113,027	
6.	Colorado	CO	L	0	29,633			29,633	
7.	Connecticut	CT	L	0	329,818			329,818	
8.	Delaware	DE	L	0	2,100			2,100	
9.	District of Columbia	DC	L	0	750			750	
10.	Florida	FL	L	0	1,690,996			1,690,996	
11.	Georgia	GA	L	0	113,180			113,180	
12.	Hawaii	HI	L	0	269,145			269,145	
13.	Idaho	ID	L	0	62,262			62,262	
14.	Illinois	IL	L	0	677,860			677,860	
15.	Indiana	IN	L	0	65,667			65,667	
16.	Iowa	IA	L	0	31,068			31,068	
17.	Kansas	KS	L	0	22,413			22,413	
18.	Kentucky	KY	L	0	111,056			111,056	
19.	Louisiana	LA	L	0	74,630			74,630	
20.	Maine	ME	L	0	174,248			174,248	
21.	Maryland	MD	L	0	70,487			70,487	
22.	Massachusetts	MA	L	0	1,429,609			1,429,609	
23.	Michigan	MI	L	0	823,134			823,134	
24.	Minnesota	MN	L	0	21,198			21,198	
25.	Mississippi	MS	L	0	51,645			51,645	
26.	Missouri	MO	L	0	66,644			66,644	
27.	Montana	MT	L	0	98,911			98,911	
28.	Nebraska	NE	L	0	11,850			11,850	
29.	Nevada	NV	L	0	281,851			281,851	
30.	New Hampshire	NH	L	0	105,686			105,686	
31.	New Jersey	NJ	L	0	683,461			683,461	
32.	New Mexico	NM	L	0	81,443			81,443	
33.	New York	NY	N	0	32,064			32,064	
34.	North Carolina	NC	L	0	270,508			270,508	
35.	North Dakota	ND	L	0	9,205			9,205	
36.	Ohio	OH	L	0	1,783,019			1,783,019	
37.	Oklahoma	OK	L	0	9,800			9,800	
38.	Oregon	OR	L	0	11,987			11,987	
39.	Pennsylvania	PA	L	0	309,609			309,609	
40.	Rhode Island	RI	L	0	232,086			232,086	
41.	South Carolina	SC	L	0	130,477			130,477	
42.	South Dakota	SD	L	0	6,375			6,375	
43.	Tennessee	TN	L	0	1,102,365			1,102,365	
44.	Texas	TX	L	0	2,181,136			2,181,136	
45.	Utah	UT	L	0	439,046			439,046	
46.	Vermont	VT	N	0	16,145			16,145	
47.	Virginia	VA	L	0	227,929			227,929	
48.	Washington	WA	L	0	332,453			332,453	
49.	West Virginia	WV	L	0	26,854			26,854	
50.	Wisconsin	WI	L	0	47,893			47,893	
51.	Wyoming	WY	L	0	10,966			10,966	
52.	American Samoa	AS	N	0	0			0	
53.	Guam	GU	N	0	0			0	
54.	Puerto Rico	PR	N	0	0			0	
55.	U.S. Virgin Islands	VI	N	0	0			0	
56.	Northern Mariana Islands	MP	N	0	0			0	
57.	Canada	CAN	N	0	0			0	
58.	Aggregate other alien	OT	XXX	0	1,050	0	0	1,050	0
59.	Subtotal	XXX		0	17,997,192	0	0	17,997,192	0
90.	Reporting entity contributions for employee benefits plans	XXX						0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX						0	
92.	Dividends or refunds applied to shorten endowment or premium paying period.....	XXX						0	
93.	Premium or annuity considerations waived under disability or other contract provisions.....	XXX						0	
94.	Aggregate or other amounts not allocable by state.....	XXX		0	0	0	0	0	0
95.	Totals (direct business).....	XXX		0	17,997,192	0	0	17,997,192	0
96.	Plus reinsurance assumed.....	XXX						0	
97.	Totals (all business).....	XXX		0	17,997,192	0	0	17,997,192	0
98.	Less reinsurance ceded.....	XXX						0	
99.	Totals (all business) less reinsurance ceded	XXX		0	17,997,192	0	0	17,997,192	0
DETAILS OF WRITE-INS									
58001.	Other Alien	XXX			1,050			1,050	
58002.	.....	XXX							
58003.	.....	XXX							
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX		0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX		0	1,050	0	0	1,050	0
9401.	.....	XXX							
9402.	.....	XXX							
9403.	.....	XXX							
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX		0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX		0	0	0	0	0	0

(a) Active Status Counts:

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

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

PART 1 – ORGANIZATIONAL CHART

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

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
MASSACHUSETTS MUTUAL LIFE INSURANCE COMPANY (MMLIC)	04-1590850	65935	Massachusetts
Direct & Indirect Owned Subsidiaries:			
C.M. Life Insurance Company	06-1041383	93432	Connecticut
MML Bay State Life Insurance Company	43-0581430	70416	Connecticut
CML Special Situations Investor LLC	None		Delaware
CM Life Mortgage Lending LLC	None		Delaware
CML Global Capabilities LLC	None		Delaware
MM Global Capabilities I LLC	None		Delaware
MassMutual Global Business Services India LLP	None		India
MM Global Capabilities (Netherlands) B.V.	None		Netherlands
MassMutual Global Business Services Romania S.R.L.	None		Romania
MM Global Capabilities II LLC	None		Delaware
MM Global Capabilities III LLC	None		Delaware
MM/Barings Multifamily TEBS 2020 LLC	None		Delaware
Berkshire Way LLC	04-1590850		Delaware
MML Special Situations Investor LLC	None		Delaware
Timberland Forest Holding LLC	47-5322979		Delaware
Lyme Adirondack Forest Company, LLC	None		Delaware
Lyme Adirondack Timberlands I, LLC	None		Delaware
Lyme Adirondack Timberlands II, LLC	None		Delaware
Lyme Adirondack Timber Sales, LLC	None		Delaware
Insurance Road LLC	04-1590850		Delaware
MassMutual Trad Private Equity LLC	04-1590850		Delaware
MassMutual Intellectual Property LLC	04-1590850		Delaware
Trad Investments I LLC	None		Delaware
EM Opportunities LLC	None		Delaware
MassMutual MCAM Insurance Company, Inc.	None		Vermont
MassMutual Ventures US IV GP, LLC*	None		Delaware
MassMutual Ventures US IV, L.P.	None		Delaware
MassMutual Ventures US IV, LLC	None		Delaware
MassMutual Ventures Europe/APAC I GP, LLC	None		Delaware
MassMutual Ventures Europe/APAC I GP, L.P.	None		Cayman Islands
MassMutual Ventures Europe/APAC I L.P.	None		Cayman Islands
MassMutual Ventures Southeast Asia III LLC	None		Delaware
MMV Digital I LLC	None		Cayman Islands
Counterpointe Sustainable Advisors LLC	None		Delaware
CSA Intermediate Holdco LLC	None		Delaware
Counterpointe Trust Services LLC	None		Delaware
CP PACE LLC	None		Delaware
Counterpointe Titling Trust	None		Delaware
CSA Employee Services Company LLC	None		Delaware

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

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Counterpointe Sustainable Real Estate II LLC	None		Delaware
Counterpointe Energy Solutions II LLC	None		Delaware
Counterpointe Energy Solutions (CA) II LLC	27-0105644		Delaware
Counterpointe Energy Solutions (FL) II LLC	None		Delaware
Counterpointe Energy Solutions (IL) LLC	None		Delaware
Loop-Counterpointe PACE LLC	None		Delaware
Counterpointe Energy Services LLC	None		Delaware
Counterpointe Investment Management LLC	None		Delaware
CSA Incentive Holdco LLC	None		Delaware
Jefferies Finance LLC	27-0105644		Delaware
JFIN GP Adviser LLC	None		Delaware
Jefferies MM Lending LLC	None		Delaware
Jefferies Credit Partners LLC	None		Delaware
Apex Credit Partners LLC	None		Delaware
Green SPE LLC	None		Delaware
Green SPE 2025 LLC	None		Delaware
Apex GP I LLC	None		Delaware
Apex Securitized Income Fund LP	None		Delaware
Apex Credit CLO 13 Ltd.	None		Delaware
Jefferies Credit Partners Investments Holdings LLC	None		Delaware
Jefferies Credit Partners Investments LLC	None		Delaware
Jefferies Credit Management LLC	None		Delaware
JCM GP I LLC	None		Delaware
JCM H-2 Credit Fund GP LLC	None		Delaware
JCP Direct Lending CLO 2022 LLC	None		Delaware
Jefferies Direct Lending Europe SCSp SICAV-RAIF	None		Luxembourg
Jefferies Credit Management Holdings LLC	None		Delaware
JDLF GP (Europe) S.a.r.l	None		Luxembourg
JFAM GP LLC	None		Delaware
JFAM GP LP	None		Delaware
Jefferies Direct Lending Fund C LP	None		Delaware
Jefferies DLF C Holdings LLC	None		Delaware
Jefferies Direct Lending Fund C SPE LLC	None		Delaware
JDLF II GP LLC	None		Delaware
JDLF II GP LP	None		Delaware
Jefferies Direct Lending Fund II C LP	None		Delaware
Jefferies DLF 2 C Holdings LLC	None		Delaware
Jefferies Direct Lending Fund II C SPE LLC	None		Delaware
Jefferies DLF2 C Holdings-2 LLC	None		Delaware
Jefferies Direct Lending Fund II C SPE-2 LLC	None		Delaware
JDLF III GP LLC	None		Delaware
JDLF III GP LP	None		Delaware
Jefferies Direct Lending Fund III C LP	None		Delaware
Jefferies DLF3 C Holdings 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>
Jefferies Direct Lending Fund III C SPE LLC	None		Delaware
JCP Direct Lending CLO 2023-1 LLC	None		Delaware
JCP Direct Lending CLO 2023 Ltd.	None		Jersey
JCP GP I LLC	None		Delaware
Jefferies M Super Private Credit Fund GP LLC	None		Delaware
Jefferies Credit Partners Europe Limited	None		United Kingdom
Jefferies Credit Partners (Luxembourg) GP S.à r.l	None		Luxembourg
Jefferies Credit Partners (Luxembourg) S.C.A. SICAV-RAIF	None		Luxembourg
JCP Congaree Credit Fund GP LLC	None		Delaware
JCP Solaris Credit Fund GP LLC	None		Delaware
Jefferies Credit Partners Structured Solutions Fund GP LLC	None		Delaware
JCP Acacia Fund GP LLC	None		Delaware
JCP Funding 2024 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 Funding 2021 LLC	None		Delaware
JSPCS MM LLC	None		Delaware
JFIN LC Fund LLC	None		Delaware
JFIN Revolver CLO 2017 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2018 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2019 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2019-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2020 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2021-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2021-V Ltd.	None		Cayman Islands
JFIN Revolver CLO 2022-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2022-III Ltd.	None		Cayman Islands
JFIN Revolver CLO 2022-IV Ltd.	None		Cayman Islands
JFIN Revolver CLO 2024-I Ltd.	None		Delaware
JFIN Revolver CLO 2025-I Ltd.	None		Delaware
JFIN Revolver CLO 2025-II Ltd.	None		Delaware
JFIN Revolver CLO 2026-I Ltd.	None		Delaware
JFIN Revolver CLO 2026-II Holdings LLC	None		Delaware
JFIN Revolver CLO 2026-II LLC	None		Delaware
JFIN Revolver CLO 2022-IV LLC	None		Cayman Islands
JFIN Revolver Fund, L.P.	None		Delaware
JFIN Revolver Funding 2021 Ltd.	None		Delaware
JFIN Revolver Funding 2021-III Ltd.	None		Delaware
JFIN Revolver Funding 2021-IV Ltd.	None		Delaware

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

PART 1 – ORGANIZATIONAL CHART

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	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
JFIN Revolver Funding 2022-I Ltd.	None		Bermuda
JFIN Revolver SPE1 2022 LLC	None		Delaware
JFIN Revolver SPE3 2022 LLC	None		Delaware
JFIN Revolver SPE4 2022 LLC	None		Delaware
JFIN Revolver SPE4 2022 Ltd.	None		Delaware
JCP Private Loan Management GP LLC	None		Delaware
JCP Private Loan Management LP	None		Delaware
JF CEI Holdings 1 LLC	None		Delaware
JF CEI Holdings 2 LLC	None		Delaware
Apex Credit CLO 2024-I Ltd.	None		New York
Apex Credit Holdings LLC	None		Delaware
Custom Ecology Holdco, LLC	None		Delaware
Glidepath Holdings Inc.	86-2294635		Delaware
MassMutual Ascend Life Insurance Company	13-1935920	63312	Ohio
Annuity Investors Life Insurance Company	31-1021738	93661	Ohio
MM Ascend Life Investor Services, LLC	31-1395344		Ohio
MM Ascend Mortgage Lending LLC	04-1590850		Delaware
MM Vine Street LLC	None		Delaware
Counterpointe – Ascend Mortgage Lending LLC	None		Delaware
MALIC 10 Centennial Drive Member LLC	None		Delaware
Manhattan National Holding, LLC	26-3260520		Ohio
Manhattan National Life Insurance Company	45-0252531	67083	Ohio
MassMutual Mortgage Lending LLC	None		Delaware
MM Copper Hill Road LLC	04-1590850		Delaware
MMV CTF I GP LLC	None		Delaware
MassMutual Ventures Climate Technology Fund I LP	None		Delaware
DPI-ACRES Capital LLC	None		Delaware
DPI-ARES Mortgage Lending LLC	None		Delaware
MM Investment Holding	None		Cayman Islands
MMIH Bond Holdings LLC	None		Delaware
MassMutual Asset Finance LLC*	26-0073611		Delaware
MMAF Equipment Finance LLC 2019-B	None		Delaware
MMAF Equipment Finance LLC 2020-A	None		Delaware
MMAF Equipment Finance LLC 2023-A	None		Delaware
MMAF Equipment Finance LLC 2024-A	None		Delaware
Barings Equipment Finance LLC 2025-A	None		Delaware
Barings Equipment Finance LLC 2025-B	None		Delaware
Barings Equipment Finance LLC 2026-A	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
Flourish Holding Company LLC	None		Delaware
Flourish Insurance Agency LLC	None		Delaware

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

PART 1 – ORGANIZATIONAL CHART

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	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
SoraFinance, Inc.	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
MassMutual Private Wealth & Trust, FSB	06-1563535		Connecticut
MML Private Placement Investment Company I, LLC	04-1590850		Delaware
MML Private Equity Fund Investor LLC	04-1590850		Delaware
MM Private Equity Intercontinental LLC	04-1590850		Delaware
Pioneers Gate LLC	45-2738137		Delaware
MassMutual Holding LLC	04-2854319		Delaware
Fern Street LLC	37-1732913		Delaware
Low Carbon Energy Holding	None		United Kingdom
Sleeper Street LLC	None		Delaware
GASL Holdings LLC	82-2932156		Delaware
Barings Asset-Based Income Fund (US) LP*	36-4868350		Delaware
Barings Perpetual European Direct Lending Fund	None		Luxembourg
Barings Emerging Generation Fund II	88-0916548		Delaware
Babson Capital Global Special Situation Credit Fund 2*	98-1206017		Delaware
Barings Global Real Assets Fund LP*	82-3867745		Delaware
Barings Global Special Situations Credit Fund 3	None		Luxembourg
MassMutual Assignment Company	06-1597528		North Carolina
MassMutual Capital Partners LLC	04-1590850		Delaware
Intermodal Holding II LLC	None		Delaware
MassMutual Ventures Holding LLC	None		Delaware
Crane Venture Partners LLP	None		United Kingdom
MassMutual Ventures Management LLC	None		Delaware
MassMutual Ventures SEA Management Private Limited	None		Singapore
MMV UK/SEA Limited	None		United Kingdom
MassMutual Ventures India Private Limited	None		India
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
Crane APAC I LP	None		United Kingdom
MM Catalyst Fund LLC	None		Delaware
MM Catalyst Fund II LLC	None		Delaware
MM Rothesay Holdco US LLC	04-1590850		Delaware
Rothesay Limited	None		United Kingdom
Riverton Home Finance Limited	None		United Kingdom
Rothesay Life Plc	None		United Kingdom

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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>
Rothesay MA No.1 Limited	None		United Kingdom
Rothesay MA No.3 Limited	None		United Kingdom
Rothesay MA No.4 Limited	None		United Kingdom
LT Mortgage Financing Limited	None		United Kingdom
Rothesay Property Partnership 1 LLP*	None		United Kingdom
Rothesay Property Partnership 2 LLP*	None		United Kingdom
Rothesay Property Company 1 Limited	None		United Kingdom
Rothesay Mortgages Partnership 1 LLP*	None		England & Wales
Rothesay Foundation	None		United Kingdom
Rothesay Pensions Management Limited	None		United Kingdom
Rothesay Asset Management UK Limited	None		United Kingdom
Rothesay Asset Management Australia Pty Ltd	None		Australia
Rothesay Asset Management North America LLC	None		Delaware
MML Investors Services, LLC	04-1590850		Massachusetts
MML Insurance Agency, LLC	04-1590850		Massachusetts
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
Baring Asset Management (Asia) Limited	98-0457463		Hong Kong
Baring Asset Management Korea Limited	None		Korea, Republic of
Barings Investment Management (Shanghai) Limited	None		Hong Kong
Barings Overseas Investment Fund Management (Shanghai) Limited	None		Hong Kong
Baring SICE (Taiwan) Limited	98-0457707		Taiwan, Republic of China
Barings Singapore Pte. Ltd.	None		Singapore
Barings Real Estate Investment Japan Limited	None		Japan
Barings Japan Limited	98-0236449		Japan
Barings Australia Holding Company Pty Ltd	None		Australia
Barings Australia Pty Ltd	None		Australia
Barings Australia Real Estate Holdings Pty Ltd	None		Australia
Barings Australia Real Estate Pty Ltd	140045656		Australia
Barings Australia Property Holdings Pty Ltd	98-0457456		Australia
Barings Australia Asset Management Pty Ltd	None		Australia
Barings Australia Property Pty Ltd	None		Australia
Barings Australia Structured Finance Holdings Pty Ltd	None		Australia
Barings Australia Structured Finance Pty Ltd	None		Australia
Gryphon Capital Partners Pty Ltd	None		Australia
Gryphon Capital Management Pty Ltd	None		Australia
Gryphon Capital Investments Pty Ltd	None		Australia
Barings Real Estate Holdings LLC	None		Delaware
Artemis Real Estate Partners, LLC	None		Delaware
Artemis Real Estate Advisors, LLC	None		Delaware
Artemis Real Estate Partners Acquisitions I, LLC	None		Delaware
Artemis Industrial Development Member, LLC	None		Delaware

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

PART 1 – ORGANIZATIONAL CHART

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	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
Barings Finance LLC	80-0875475		Delaware
BCF Europe Funding Limited	None		Ireland
BCF Senior Funding I LLC	None		Delaware
BCF Senior Funding I Designated Activity Company	None		Ireland
Barings Real Estate Acquisitions LLC	None		Delaware
Barings Securities LLC	04-3238351		Delaware
Barings Guernsey Limited	98-0437588		Guernsey
Barings Europe Limited	None		United Kingdom
Barings Asset Management Spain SL	None		Spain
Baring France SAS	None		France
Baring International Fund Managers (Ireland) Limited	None		Ireland
Barings GmbH	None		Germany
Barings Italy S.r.l.	None		Italy
Barings Sweden AB	None		Sweden
Barings Netherlands B.V.	None		Netherlands
Barings (U.K.) Limited	98-0432153		United Kingdom
Barings Switzerland Sàrl	None		Switzerland
Baring Asset Management Limited	98-0241935		United Kingdom
Baring International Investment Limited	98-0457328		United Kingdom
Baring Fund Managers Limited	98-0457586		United Kingdom
BCGSS 2 GP LLP	None		United Kingdom
Baring Investment Services Limited	98-0457578		United Kingdom
Barings Core Fund Feeder I GP S.à.r.l.	None		Luxembourg
Barings Investment Fund (LUX) GP S.à. r.l .	None		Luxembourg
Barings BME GP S.à.r.l.	None		United Kingdom
Barings GPC GP S.à. r.l .	None		Luxembourg
Barings European Core Property Fund GP Sàrl	None		United Kingdom
Barings Umbrella Fund (LUX) GP S.à.r.l.	None		Luxembourg
GPLF4(S) GP S.à r. l	None		Luxembourg
PREIF Holdings Limited Partnership	None		United Kingdom
BMC Holdings DE LLC	None		Delaware
Barings Real Estate Advisers Inc.	04-3238351		Delaware
Remington L & W Holdings LLC	81-4065378		Delaware
Aland Royalty GP, LLC	6887128		Delaware
Alaska Future Fund GP, LLC	None		Delaware
BAI Funds SLP, LLC	None		Delaware
BAI GP, LLC	6972999		Delaware
Baring Asset-Based Income Fund (US) GP, LLC	None		Delaware
Barings Infiniti Fund Management LLC	None		Delaware
Barings Infrastructure CLO Equity Partnership GP LLC	None		Delaware
Barings Infrastructure Secondaries & Solutions Fund II Managing Member LLC	None		Delaware
Barings NAPLF IV Rated Feeder, L.P.	None		Delaware
Barings New Jersey Emerging Manager Program GP, LLC	None		Delaware
Barings New Jersey Emerging Manager Program II GP, LLC	None		Delaware

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

PART 1 – ORGANIZATIONAL CHART

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	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
Barings Blue Ridge Fund GP LLC	None		Delaware
Barings Blue Ridge Fund, L.P.	None		Delaware
Barings Specialty Asset Based Finance Fund GP LLC	None		Delaware
Barings Hotel Opportunity Venture I GP, LLC	None		Delaware
Barings Hotel Opportunity Venture II GP, LLC	None		Delaware
Baring Investment Series LLC	None		Delaware
Barings Emerging Generation Fund GP, LLC	None		Delaware
Barings Emerging Generation Fund GP II, LLC	None		Delaware
Barings ERS PE Emerging Manager III GP, LLC	None		Delaware
Barings FC III LLC	None		Delaware
Barings Global Investment Funds (U.S.) Management LLC	04-1590850		Delaware
Barings CLO Investment Partners GP, LLC	None		Delaware
Barings CLO Investment Partners (Cayman) LP	None		Cayman Islands
Barings CLO Investment Partners (Mini-Master) LP	None		Delaware
Barings Core Property Fund GP LLC	None		Delaware
Barings Direct Lending GP Ltd.	None		Cayman Islands
Barings Direct Investments LLC	None		Delaware
Barings Diversified Residential Fund GP LLC	None		Delaware
Barings Global Energy Infrastructure Advisors, LLC	None		Delaware
Barings Centre Street CLO Equity Partnership GP, LLC	None		Delaware
Barings Centre Street CLO Equity Partnership L.P.	88-3792609		Delaware
Barings Global Real Assets Fund GP, LLC	None		Delaware
Barings GPSF LLC	None		Delaware
Barings North American Private Loan Fund Management, LLC	None		Delaware
Barings North American Private Loan Fund II Management, LLC	None		Delaware
Barings North American Private Loan Fund III Management, LLC	None		Delaware
Barings North American Private Loan Fund IV (Cayman)-A, L.P.	None		Cayman Islands
Barings North American Private Loan Fund IV Management, LLC	None		Delaware
Barings Portfolio Finance Investment Grade Fund GP LLC	None		Delaware
Barings Portfolio Finance IG Issuer I, LLC	None		Delaware
Barings Real Asset Special Servicer LLC	None		Delaware
Barings Global Special Situations Credit Fund 4 GP (Delaware) LLC	None		Delaware
Barings - MM Revolver Fund GP LLC	None		Delaware
Barings Real Estate European Value Add Fund II Feeder LLC	None		Cayman Islands
Barings SBIC II GP, LLC	None		Delaware
Barings SEM GP LLC	None		Delaware
BMT RE Debt Fund GP LLC	None		Delaware
Barings Small Business Fund LLC	84-5063008		Delaware
Barings TYIDF2 Rated Feeder GP LLC	None		Delaware
Barings TYIDF2 Rated Feeder, L.P.	None		Delaware
Barings Active Passive Equity Direct EAFE LLC	None		Delaware
BCLF GP LLC	None		Delaware
BDAE Private Fund GP	None		Delaware
BDAE Private Fund, LP	None		Delaware

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

PART 1 – ORGANIZATIONAL CHART

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	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
Benton Street Advisors, Inc.	98-0536233		Cayman Islands
BHOVI Incentive LLC	None		Delaware
BIG Real Estate Incentive I LLC	None		Delaware
BIG Real Estate Incentive II LLC	None		Delaware
BRECS VII GP LLC	None		Delaware
BREDIF GP LLC	None		Delaware
CPF Springing Member, LLC	None		Delaware
CREA-MA Reorganization Trust	None		Delaware
CREF X GP LLC	None		Delaware
Lake Jackson LLC	None		Delaware
Martello Re GP LLC	None		Delaware
Barings Emerging Markets Blended Fund I GP, LLC	None		Delaware
Barings Emerging Generation Fund III GP, LLC	None		Delaware
Barings Emerging Generation Fund III, LP	None		Delaware
Barings EPLF4 Rated Feeder GP LLC	None		Delaware
Mezzco III LLC	41-2280126		Delaware
Mezzco IV LLC	80-0920285		Delaware
Mezzco Australia II LLC	None		Delaware
NAPLF (Cayman)-A Senior Funding IV LLC	None		Delaware
RECSA-NY GP LLC	None		Delaware
Terrapin Middle Market Infrastructure Fund, L.P.	None		Delaware
Barings CLO 2022-I	98-1624360		Cayman Islands
Barings CLO 2022-II	None		Cayman Islands
Amherst Long Term Holdings, LLC	None		Delaware
Enroll Confidently, Inc.	None		Delaware
Imbiba Growth LLP	None		United Kingdom
Yunfeng Financial Group Limited	None		Hong Kong
Yingda Taihe Life Insurance Co., Ltd.	None		China
MassMutual External Benefits Group LLC	27-3576835		Delaware
Stillings Street LLC	None		Delaware
Eclipse Business Capital Holdings LLC	None		Delaware
Port 51 Lending Holdings LLC	None		Delaware
Port 51 Lending LLC	None		Delaware
Port 51 Commercial LLC	None		Delaware
Counterpointe – MM Mortgage Lending LLC	None		Delaware
LNL MM, LLC	None		Delaware
LNL MM D Core, LLC	None		Delaware
LNL MM D, LLC	None		Delaware
Corten Real Estate Credit Fund I LLC*	None		Delaware
CapSec LLC	None		Delaware
LNL MM 2, LLC	None		Delaware
Other Affiliates & Funds:			
100 w. 3rd Street LLC	04-1590850		Delaware
300 South Tryon Hotel LLC	82-2432216		Delaware

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PART 1 – ORGANIZATIONAL CHART

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
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 Capital Solutions Perpetual Fund (CA), L.P.	None		Cayman Islands
Barings Construction Lending Fund LP	None		Delaware
12-18 West 55th Street Predevelopment, LLC	None		Delaware
21 West 86th LLC	None		Delaware
Barings Diversified Residential Fund LP	None		Delaware
Barings Emerging Generation Fund II LP	None		Delaware
Barings Emerging Generation Fund, LP	84-3784245		Delaware
Barings Emerging Markets Corporate Bond Fund	None		Ireland
Barings Small Business Fund II, L.P.	99-4893321		Delaware
Barings Euro CLO 2025-1 DAC	None		Ireland
Barings Hotel Opportunity Venture I LP	None		Delaware
Barings Hotel Opportunity Venture II LP	None		Delaware
Barings Miller Investment Trust	04-1590850		Australia
Barings Real Estate Debt Income Fund LP	85-3449260		Delaware
Barings Real Estate European Value Add I SCSp*	None		Luxembourg
Barings Real Estate European Value Add Fund 3 SCSp	04-1590850		Luxembourg
Barings Small Business Fund, L.P.	None		Delaware
Barings Storage Operations Trust*	04-1590850		Australia
Barings U.S. Core Bond Fund	None		Delaware
Barings-MM Revolver Fund LP*	None		Delaware
Barings Australia Storage Trust*	04-1590850		Australia
Beauty Brands Acquisition LLC	None		Delaware
Beauty Brands Acquisition Intermediate LLC	None		Delaware
Forma Brands, LLC	None		Delaware
Cornerstone Permanent Mortgage Fund LLC	45-2632610		Massachusetts
CREA Ridge Apartments, LLC	None		Delaware
Euro Real Estate Holdings Herleshausen LLC	None		Delaware
London Office JV Holdings LLC	None		Delaware
MALIC AsiaPac LP Investor LLC	None		Delaware
MALIC BAM LLC	None		Delaware
MALIC Elco Yards D Member LLC	None		Delaware
MALIC Maret LLC	None		Delaware
End-to-End JPM Affordable Housing Fund LLC	None		Delaware
MM BAM LLC	None		Delaware
MM Maret LLC	None		Delaware
MM New Albany Industrial LLC	None		Delaware
MM One Harbor Shore Member	None		Delaware
MALIC Australia BSOT LLC	None		Delaware
Riverwalk MM Member, LLC	None		Delaware
Aland Royalty Holdings LP	83-0560183		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>
Chassis Acquisition Holding LLC	81-2244465		Delaware
EIP Holdings I, LLC	None		Delaware
Validus Holding Company LLC	46-0687392		Delaware
SBNP SIA III LLC	None		Delaware
MM Speedway El Paso Member LLC*	None		Delaware
MM Speedway El Paso Member II LLC*	04-1590850		Delaware
Barings European Real Estate Debt Income Fund	None		Luxembourg
Martello Member New Albany Industrial LLC	13-1935920		North Carolina
Barings US High Yield Bond Fund	None		Ireland
Barings US High Yield Fund*	None		Delaware
Barings US Core Bond Fund	39-3814745		North Carolina
Barings Infrastructure Secondaries & Solutions Fund II LLC	04-1590850		North Carolina
Capital Solutions DE Rated Feeder	39-3891881		North Carolina
Babson CLO Ltd. 2015-I	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-III	None		Cayman Islands
Barings CLO 2020-IV	None		Cayman Islands
Barings CLO 2021-II	None		Cayman Islands
Barings CLO 2021-III	None		Cayman Islands
Barings CLO 2024-II	None		Cayman Islands
Babson Euro CLO 2015-I BV	None		Netherlands
Barings Euro CLO 2019-I BV	3603726OH		Ireland
Barings Euro CLO 2019-II BV	None		Ireland
Barings Euro CLO 2020-I DAC	None		Ireland
Barings Euro CLO 2021-I DAC	3715576VH		Ireland
Barings Euro CLO 2021-II DAC	3750378QH		Ireland
Barings Euro CLO 2021-III DAC	None		Ireland
Barings Euro CLO 2023-II DAC	None		Ireland
Barings Euro CLO 2024-II	4278301GH		Ireland
Barings CLO 2025 - IV	None		Cayman Islands
Barings Global Energy Infrastructure Fund I LP	98-1332384		Cayman Islands
Barings Joondalup Trust*	None		Australia
Barings Construction Lending Fund	93-4219244		Delaware
Barings Liquidity Investment Strategy	None		Delaware
Artemis Real Estate Income and Growth Fund II LP	82-4059427		Delaware
Artemis EM Strategy Sponsor Investor, LLC	99-1828090		Delaware
Barings Global Special Situations Credit 4 Delaware*	85-1465973		Delaware
Barings Global Special Situations Credit 4 LUX*	98-1570693		Luxembourg
Barings Europe Select Fund	None		Ireland
Barings Hotel Opportunity Venture	87-0977058		Connecticut
Barings Innovations & Growth Real Estate Fund*	86-3661023		Delaware

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	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
Barings Middle Market CLO 2017-I Ltd & LLC	None		Cayman Islands
Barings Middle Market CLO Ltd 2021-I	98-1612604		Cayman Islands
Barings Middle Market CLO Ltd 2023-I	None		Bermuda
Barings Middle Market CLO Ltd 2023-II	None		Bermuda
Barings Euro Middle Market CLO 2024-1 DAC	None		Ireland
Barings Middle Market Loan Partners 1	None		Cayman Islands
Barings Middle Market Loan Partners 2	None		Cayman Islands
Barings Loan Partners 5	None		Cayman Islands
Barings Loan Partners 4	None		Cayman Islands
Barings RE Credit Strategies VII LP	98-1332384		Delaware
Barings Target Yield Infrastructure Debt Fund	98-1567942		Luxembourg
Barings CLO Investment Partners LP	81-0841854		Delaware
Barings Euro Value Add II (BREEVA II)*	None		Luxembourg
Barings Transportation Fund LP*	87-1262754		Delaware
Braemar Energy Ventures I, L.P.*	None		Delaware
Barings European Core Property Fund SCSp*	None		Luxembourg
Barings European Private Loan Fund III A	46-5001122		Luxembourg
Benchmark 2018-B2 Mortgage Trust	38-4059932		New York
Benchmark 2018-B4	None		New York
Benchmark 2018-B8	38-4096530		New York
Barings Core Property Fund LP	20-5578089		Delaware
DPI Acres Capital SPV LLC	04-1590850		Delaware
DPI-ARES Mortgage Lending SPV, LLC	04-1590850		Delaware
E2E Affordable Housing Debt Fund LLC	None		Delaware
GIA EU Holdings - Emerson JV Sarl	98-1607033		Luxembourg
JPMCC Commercial Mortgage Securities Trust 2017-JP7	38-4041011		New York
JPMDB Commercial Mortgage Securities Trust 2017-C5	38-4032059		New York
Martello Re Feeder LP	None		Delaware
Martello Re LP	None		Delaware
Martello Re Holding Limited LLC	None		Delaware
Martello Re Limited	None		Bermuda
Martello Re Services Company	None		Delaware
Miami Douglas Three MM, LLC	04-1590850		Delaware
MM BIG Peninsula Co-Invest Member LLC*	87-4021641		Delaware
MML Mezzanine Investor III LLC	None		Delaware
Red Lake Ventures LLC	None		Delaware
Tamiami Citrus LLC	None		Delaware
MALIC Member New Albany Industrial LLC	13-1935920		North Carolina
MM AsiaPac LP Investor LLC	13-1935920		Japan
MM Elco Yards A Member LLC	04-1590850		Delaware
MM Elco Yards D Member LLC	04-1590850		Delaware
MM New Albany Industrial Member LLC	04-1590850		North Carolina
MM CM Holding LLC	None		Delaware
MM Debt Participations LLC	81-3000420		Delaware

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

PART 1 – ORGANIZATIONAL CHART

12.12

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
Barings Capital Solutions Perpetual Fund (DE) LP	92-3857084		Delaware
Barings Capital Solutions Perpetual Fund (LUX)	None		Luxembourg
Barings Income Navigator Fund	None		Ireland
Barings Emerging Market Debt Blended Total Return Fund	None		Ireland
40 Exchange MM Member LLC*	None		Delaware
Barings Global Investment Grade Credit Fund	None		Ireland
MM MD2 Station Member LLC*	04-1590850		Delaware
MM National IOS Program Member LLC	04-1590850		Delaware
MM National Self-Storage Program Member II LLC	None		Delaware
MMV Climate Technology Fund GP*	04-1590850		Delaware
MM REED District Landco Member LLC*	None		Delaware
MM Sedona Vortex Investor LLC*	04-1590850		Delaware
MM SL Willistown LLC*	04-1590850		Delaware
MM Subline Borrower LLC	04-1590850		Delaware
MM The Gilman Member LLC	None		Delaware
MM Tokyo BTR1 LLC*	39-2502808		Delaware
MM Tokyo BTR1 LLC – Project Zeus*	39-2502808		Delaware
MMLIC Australia BAST LLC	None		Delaware
MMLIC Australia BSOT LLC	None		Delaware
SBNP SIA IV LLC	None		Delaware
Washington Pine LLC	04-1590850		Delaware
PDX SW Third Hotel Owner LLC	33-5063019		Delaware
Trailside MM Member LLC*	04-1590850		Delaware
Washington Gateway Two LLC*	83-1325764		Delaware
Washington Gateway Three LLC	32-0574045		Delaware
MALIC Debt Participations LLC	None		Delaware
MALIC Elco Yards A Member LLC	None		Delaware
Invesco Ltd	None		Bermuda
Barings US Loan Fund Series	None		Delaware
Barings Global Private Loan Fund	None		Luxembourg
KKR MM Project Vector LP	None		Delaware
Barings Developed Europe Private Loan Fund 1 SCSp	04-1590850		Luxembourg
Barings Developed Europe Real Estate Debt Fund *	None		North Carolina
Barings Umbrella Fund plc - Barings Global Investment Grade	None		Ireland
Barings CLO LTD 2018-III	None		Cayman Islands
Babson LP-II	None		Cayman Islands
Barings Loan Partners CLO-III	None		Cayman Islands
Barings CLO Ltd 2025-III	None		Cayman Islands
Barings CLO Ltd 2025-VI	None		Cayman Islands
Barings CLO Ltd 2025-VII	None		Cayman Islands
Barings CLO Romeo Warehouse	None		Cayman Islands
Barings Euro CLO 2014-II BV	None		Ireland
Barings Affililates & Funds:			
Barings China Aggregate Bond Private Securities Investment Fund	None		China

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

PART 1 – ORGANIZATIONAL CHART

12.13

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
Barings Global High Yield Fund	47-3790192		Massachusetts
Wood Creek Venture Fund LLC	04-1590850		Delaware
Barings Real Estate Affiliates & Funds:			
Barings California Mortgage Fund IV	None		California
Barings Umbrella Fund LUX SCSp SICAV RAIF*	None		Luxembourg
Cornbrook PRS Holdings LLC	82-3307907		Delaware
Cornerstone California Mortgage Fund I LLC	95-4207717		California
Cornerstone California Mortgage Fund II LLC	95-4207717		California
Cornerstone California Mortgage Fund III LLC	95-4207717		California
Cornerstone Permanent Mortgage Fund II LLC	61-1750537		Massachusetts
Cornerstone Permanent Mortgage Fund III LLC	None		Massachusetts
Cornerstone Permanent Mortgage Fund IV LLC	61-1793735		Massachusetts
Danville Riverwalk Venture, LLC	82-2783393		Delaware
Euro Real Estate Holdings LLC	04-1590850		Delaware
Fan Pier Development LLC*	20-3347091		Delaware
GIA EU Holdings LLC - Avalon Spain	04-1590850		Delaware
GIA EU Holdings LLC- GIA Italy SCSp	04-1590850		Massachusetts
GIA EU Holdings LLC	04-1590850		Delaware
Landmark Manchester Holdings LLC	81-5360103		Delaware
MMLIC Debt Participations LLC	13-1935920		Delaware
MM Brookhaven Member LLC	04-1590850		Delaware
MM Kannapolis Industrial Member LLC*	04-1590850		Delaware
MM DS Investor LLC	None		Delaware
MM East South Crossing Member LLC	04-1590850		Delaware
MM Fremont Member LLC	None		Delaware
MM Horizon Savannah Member LLC*	04-1590850		Delaware
MM Horizon Savannah Member II LLC*	04-1590850		Delaware
MM Ironhead Commerce Center*	04-1590850		Delaware
BRAVA5 MM Investor LLC	13-1935920		Delaware
BRAVA5 MALIC Investor LLC	04-1590850		Delaware
MM Ironhead Commerce Center Member LLC	None		Delaware
MM 425 Montgomery Member LLC*	None		Delaware
MM 550 Corporate Member LLC	None		Delaware
MM Ascend DS Investors LLC	None		Delaware
MM Century Square LLC	None		Delaware
MM Horizon Savannah Member III LLC*	None		Delaware
MM Liberty Centre LLC	None		Delaware
MM National Self-Storage Program Member LLC	04-1590850		Delaware
MM Park City Investor LLC*	None		North Carolina
MM ReDiscover Member LLC*	04-1590850		Delaware
MM Liberty Centre Member LLC	04-1590850		Delaware
MM Century Square Member LLC*	04-1590850		Delaware
MM Stowe Investor LLC	04-1590850		North Carolina
MM Virginian Investor LLC	04-1590850		North Carolina

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

PART 1 – ORGANIZATIONAL CHART

12.14

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
MM 10 Centennial Drive Member LLC	None		Delaware
MM 100 Congress Owner LLC	None		Delaware
MM 340 Madison Member LLC*	04-1590850		Delaware
MM 1370 AVE OF AM LLC *	04-1590850		Delaware
MM 1400 E 4th Street Member LLC	04-1590850		Delaware
Miami Douglas Four MM LLC	04-1590850		Delaware
MM Five50West Member LLC*	04-1590850		Delaware
MM Breton Village Member LLC*	04-1590850		Delaware
One Harbor Shore LLC*	80-0948028		Delaware
Salomon Brothers Commercial Mortgage Trust 2001-MM	None		Delaware
Trailside MM Member II LLC	04-1590850		Delaware
Unna, Dortmund Holding LLC	82-3250684		Delaware
Washington Gateway Apartments Venture LLC*	45-5401109		Delaware
West 37th Street Hotel LLC*	88-3861481		Delaware
MassMutual Select Funds:			
MassMutual Select Small Capital Value Equity Fund	02-0769954		Massachusetts
MML Series Investment Funds II:			
MML Series II Dynamic Bond Fund	47-3529636		Massachusetts
MassMutual RetireSMART Funds:			
MassMutual ishares 60/40 Allocation Fund	45-1618046		Massachusetts
MassMutual Blue Chip Growth Fund	04-3556992		Massachusetts
MassMutual Diversified Value Fund	01-0821120		Massachusetts
MassMutual Inflation-Protected and Income Fund	03-0532475		Massachusetts
MassMutual Mid Cap Growth Fund	04-3512596		Massachusetts
MassMutual Premier Diversified Bond Fund	04-3464165		Massachusetts
MassMutual Select Overseas Fund	04-3557000		Massachusetts
MassMutual High Yield Fund	04-3520009		Massachusetts
MML Vip American Funds 80/20 Allocation Fund	41-5125534		Massachusetts
MML Barings Core Bond Fund	04-3277549		Massachusetts

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STATEMENT AS OF JUNE 30, 2026 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

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

1	2	3	4	5	6	7	8	9	10	11	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Percen- tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Yes/No)	16 *
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi- ciliary Loca- tion	Rela- tion- ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)					
. 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 ...							CML Special Situations Investor LLC	.. DE.....	... NIA.....	C.M. Life Insurance Company	Ownership.....	.. 100.000 ..	MMLIC .....	.....	.....
. 0000 ...							CM Life Mortgage Lending LLC	.. DE.....	... NIA.....	C.M. Life Insurance Company	Ownership.....	.. 100.000 ..	MMLIC .....	.....	.....
. 0000 ...							CML Global Capabilities LLC	.. DE.....	... NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000 ..	MMLIC .....	.....	.....
. 0000 ...							MM Global Capabilities I LLC	.. DE.....	... NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000 ..	MMLIC .....	.....	.....
. 0000 ...							MassMutual Global Business Services India LLP	.. IND.....	... NIA.....	MM Global Capabilities I LLC	Ownership.....	.. 100.000 ..	MMLIC .....	.....	.....
. 0000 ...							MM Global Capabilities (Netherlands) B.V. ...	.. NLD.....	... NIA.....	MM Global Capabilities I LLC	Ownership.....	.. 100.000 ..	MMLIC .....	.....	.....
. 0000 ...							MassMutual Global Business Services Romania S.R.L.	.. ROU.....	... NIA.....	MM Global Capabilities (Netherlands) B.V.	Ownership.....	.. 100.000 ..	MMLIC .....	.....	.....
. 0000 ...							MM Global Capabilities II LLC	.. DE.....	... NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000 ..	MMLIC .....	.....	.....
. 0000 ...							MM Global Capabilities III LLC	.. DE.....	... NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000 ..	MMLIC .....	.....	.....
. 0000 ...							MM/Barings Multifamily TEBS 2020 LLC	.. DE.....	... NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000 ..	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	Berkshire Way LLC	.. DE.....	... NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000 ..	MMLIC .....	.....	.....
. 0000 ...							MML Special Situations Investor LLC	.. DE.....	... NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000 ..	MMLIC .....	.....	.....
. 0000 ...			47-5322979 ..	.....	.....	.....	Timberland Forest Holding LLC	.. DE.....	... NIA.....	Company	Ownership.....	.. 100.000 ..	MMLIC .....	.....	.....
. 0000 ...			47-5322979 ..	.....	.....	.....	Timberland Forest Holding LLC	.. DE.....	... NIA.....	C.M. Life Insurance Company	Influence.....	.....	MMLIC .....	.....	.....
. 0000 ...			47-5322979 ..	.....	.....	.....	Timberland Forest Holding LLC	.. DE.....	... NIA.....	Wood Creek Capital Management LLC	Management.....	.....	MMLIC .....	.....	.....
. 0000 ...							Lyme Adirondack Forest Company, LLC	.. DE.....	... NIA.....	Timberland Forest Holding LLC	Ownership.....	.. 100.000 ..	MMLIC .....	.....	.....
. 0000 ...							Lyme Adirondack Timberlands I, LLC	.. DE.....	... NIA.....	Lyme Adirondack Forest Company, LLC	Ownership.....	.. 100.000 ..	MMLIC .....	.....	.....
. 0000 ...							Lyme Adirondack Timberlands II, LLC	.. DE.....	... NIA.....	Lyme Adirondack Forest Company, LLC	Ownership.....	.. 100.000 ..	MMLIC .....	.....	.....
. 0000 ...							Lyme Adirondack Timber Sales, LLC	.. DE.....	... NIA.....	Lyme Adirondack Forest Company, LLC	Ownership.....	.. 100.000 ..	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	Insurance Road LLC	.. DE.....	... NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000 ..	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MassMutual Trad Private Equity LLC	.. DE.....	... NIA.....	Insurance Road LLC	Ownership.....	.. 100.000 ..	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MassMutual Intellectual Property LLC	.. DE.....	... NIA.....	Insurance Road LLC	Ownership.....	.. 100.000 ..	MMLIC .....	.....	.....
. 0000 ...							Trad Investments I LLC	.. DE.....	... NIA.....	Insurance Road LLC	Ownership.....	.. 100.000 ..	MMLIC .....	.....	.....
. 0000 ...							EM Opportunities LLC	.. DE.....	... NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000 ..	MMLIC .....	.....	.....
. 0000 ...							MassMutual MCAM Insurance Company, Inc.	.. VT.....	... NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000 ..	MMLIC .....	.....	.....
. 0000 ...							MassMutual Ventures US IV GP, LLC	.. DE.....	... NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 99.000 ..	MMLIC .....	.....	.....
. 0000 ...							MassMutual Ventures US IV GP, LLC	.. DE.....	... NIA.....	MassMutual Ascend Life Insurance Company .	Ownership.....	.. 1.000 ..	MMLIC .....	.....	.....
. 0000 ...							MassMutual Ventures US IV, L.P.	.. DE.....	... NIA.....	MassMutual Ventures US IV GP, LLC	Management.....	.....	MMLIC .....	.....	.....
. 0000 ...							MassMutual Ventures US IV, LLC	.. DE.....	... NIA.....	MassMutual Ventures US IV, L.P.	Ownership.....	.. 100.000 ..	MMLIC .....	.....	.....
. 0000 ...							MassMutual Ventures Europe/APAC I GP, LLC ..	.. DE.....	... NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 50.000 ..	MMLIC .....	.....	.....
. 0000 ...							MassMutual Ventures Europe/APAC I GP, L.P.	.. CYM.....	... NIA.....	MassMutual Ventures Europe/APAC I GP, LLC ..	Management.....	.....	MMLIC .....	.....	.....

STATEMENT AS OF JUNE 30, 2026 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0000							MassMutual Ventures Europe/APAC I L.P.	..CYM....	..NIA.....	MassMutual Ventures Europe/APAC I GP, L.P.	Management.....		MMLIC		
.0000							MassMutual Ventures Southeast Asia III LLC ..	..DE....	..NIA.....	MassMutual Ventures Europe/APAC I L.P.	Ownership.....	100.000	MMLIC		
							MassMutual Ventures Southeast Asia III LLC			MassMutual Ventures Southeast Asia III LLC					
.0000							MMV Digital I LLC	..CYM....	..NIA.....		Ownership.....	100.000	MMLIC		
							Massachusetts Mutual Life Insurance			Massachusetts Mutual Life Insurance					
.0000							Counterpointe Sustainable Advisors LLC	..DE....	..NIA.....	Company	Ownership.....	80.250	MMLIC		
.0000							CSA Intermediate Holdco LLC	..DE....	..NIA.....	Counterpointe Sustainable Advisors LLC	Ownership.....	100.000	MMLIC		
.0000							Counterpointe Trust Services LLC	..DE....	..NIA.....	CSA Intermediate Holdco LLC	Ownership.....	100.000	MMLIC		
.0000							CP PACE LLC	..DE....	..NIA.....	CSA Intermediate Holdco LLC	Ownership.....	100.000	MMLIC		
.0000							Counterpointe Titling Trust	..DE....	..NIA.....	CP PACE LLC	Ownership.....	100.000	MMLIC		
.0000							CSA Employee Services Company LLC	..DE....	..NIA.....	CSA Intermediate Holdco LLC	Ownership.....	100.000	MMLIC		
							Counterpointe Sustainable Real Estate II LLC								
.0000								..DE....	..NIA.....	CSA Intermediate Holdco LLC	Ownership.....	100.000	MMLIC		
.0000							Counterpointe Energy Solutions II LLC	..DE....	..NIA.....	CSA Intermediate Holdco LLC	Ownership.....	100.000	MMLIC		
.0000			27-0105644				Counterpointe Energy Solutions (CA) II LLC ..	..DE....	..NIA.....	Counterpointe Energy Solutions II LLC	Ownership.....	100.000	MMLIC		
.0000							Counterpointe Energy Solutions (FL) II LLC ..	..DE....	..NIA.....	Counterpointe Energy Solutions II LLC	Ownership.....	100.000	MMLIC		
.0000							Counterpointe Energy Solutions (IL) LLC	..DE....	..NIA.....	Counterpointe Energy Solutions II LLC	Ownership.....	100.000	MMLIC		
.0000							Loop-Counterpointe PACE LLC	..DE....	..NIA.....	Counterpointe Energy Solutions (IL) LLC ...	Ownership.....	50.000	MMLIC		
.0000							Counterpointe Energy Services LLC	..DE....	..NIA.....	CSA Intermediate Holdco LLC	Ownership.....	100.000	MMLIC		
.0000							Counterpointe Investment Management LLC	..DE....	..NIA.....	CSA Intermediate Holdco LLC	Ownership.....	100.000	MMLIC		
.0000							CSA Incentive Holdco LLC	..DE....	..NIA.....	Counterpointe Sustainable Advisors LLC	Ownership.....	100.000	MMLIC		
							Massachusetts Mutual Life Insurance								
.0000			27-0105644				Jefferies Finance LLC	..DE....	..NIA.....	Company	Ownership.....	50.000	MMLIC		1
.0000							JFIN GP Adviser LLC	..DE....	..NIA.....	Jefferies Finance LLC	Ownership.....	100.000	MMLIC		
.0000							Jefferies MM Lending LLC	..DE....	..NIA.....	Jefferies Finance LLC	Ownership.....	100.000	MMLIC		
.0000							Jefferies Credit Partners LLC	..DE....	..NIA.....	Jefferies Finance LLC	Ownership.....	100.000	MMLIC		
.0000							Apex Credit Partners LLC	..DE....	..NIA.....	Jefferies Credit Partners LLC	Ownership.....	100.000	MMLIC		
.0000							Green SPE LLC	..DE....	..NIA.....	Apex Credit Partners LLC	Ownership.....	100.000	MMLIC		
.0000							Green SPE 2025 LLC	..DE....	..NIA.....	Apex Credit Partners LLC	Ownership.....	100.000	MMLIC		
.0000							Apex GP I LLC	..DE....	..NIA.....	Apex Credit Partners LLC	Ownership.....	100.000	MMLIC		
.0000							Apex Securitized Income Fund LP	..DE....	..NIA.....	Apex GP I LLC	Ownership.....	100.000	MMLIC		
.0000							Apex Credit CLO 13 Ltd.	..DE....	..NIA.....	Apex Credit Partners LLC	Ownership.....	54.340	MMLIC		
							Jefferies Credit Partners Investments								
.0000							Holdings LLC	..DE....	..NIA.....	Jefferies Credit Partners LLC	Ownership.....	100.000	MMLIC		
							Jefferies Credit Partners Investments								
.0000							Jefferies Credit Partners Investments LLC ...	..DE....	..NIA.....	Holdings LLC	Ownership.....	100.000	MMLIC		
.0000							Jefferies Credit Management LLC	..DE....	..NIA.....	Jefferies Credit Partners LLC	Ownership.....	100.000	MMLIC		
.0000							JCM GP I LLC	..DE....	..NIA.....	Jefferies Credit Management LLC	Ownership.....	100.000	MMLIC		
.0000							JCM H-2 Credit Fund GP LLC	..DE....	..NIA.....	Jefferies Credit Management LLC	Ownership.....	100.000	MMLIC		
.0000							JCP Direct Lending CLO 2022 LLC	..DE....	..NIA.....	Jefferies Credit Partners LLC	Ownership.....	9.900	MMLIC		
							Jefferies Direct Lending Europe SCSp SICAV-								
.0000							RAIF	..LUX....	..NIA.....	Jefferies Credit Partners LLC	Ownership.....	9.900	MMLIC		
.0000							Jefferies Credit Management Holdings LLC	..DE....	..NIA.....	Jefferies Credit Partners LLC	Ownership.....	9.900	MMLIC		
.0000							JDLF GP (Europe) S.a.r.l	..LUX....	..NIA.....	Jefferies Credit Partners LLC	Ownership.....	100.000	MMLIC		
.0000							JFAM GP LLC	..DE....	..NIA.....	Jefferies Credit Partners LLC	Ownership.....	100.000	MMLIC		
.0000							JFAM GP LP	..DE....	..NIA.....	Jefferies Credit Partners LLC	Ownership.....	100.000	MMLIC		
.0000							Jefferies Direct Lending Fund C LP	..DE....	..NIA.....	JFAM GP LP	Ownership.....	100.000	MMLIC		
.0000							Jefferies DLF C Holdings LLC	..DE....	..NIA.....	Jefferies Direct Lending Fund C LLC	Ownership.....	100.000	MMLIC		
.0000							Jefferies Direct Lending Fund C SPE LLC	..DE....	..NIA.....	Jefferies DLF C Holdings LLC	Ownership.....	100.000	MMLIC		

STATEMENT AS OF JUNE 30, 2026 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0000							JDLF II GP LLC	..DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JDLF II GP LP	..DE	NIA	JDLF II GP LLC	Ownership	100.000	MMLIC		
.0000							Jefferies Direct Lending Fund II C LP	..DE	NIA	JDLF II GP LP	Ownership	100.000	MMLIC		
.0000							Jefferies DLF 2 C Holdings LLC	..DE	NIA	Jefferies Direct Lending Fund II C LP	Ownership	100.000	MMLIC		
.0000							Jefferies Direct Lending Fund II C SPE LLC	..DE	NIA	Jefferies DLF 2 C Holdings LLC	Ownership	100.000	MMLIC		
.0000							Jefferies DLF2 C Holdings-2 LLC	..DE	NIA	Jefferies Direct Lending Fund II C LP	Ownership	100.000	MMLIC		
.0000							Jefferies Direct Lending Fund II C SPE-2 LLC	..DE	NIA						
.0000								..DE	NIA	Jefferies DLF2 C Holdings-2 LLC	Ownership	100.000	MMLIC		
.0000							JDLF III GP LLC	..DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JDLF III GP LP	..DE	NIA	JDLF III GP LLC	Ownership	100.000	MMLIC		
.0000							Jefferies Direct Lending Fund III C LP	..DE	NIA	JDLF III GP LP	Ownership	100.000	MMLIC		
.0000							Jefferies DLF3 C Holdings LLC	..DE	NIA	Jefferies Direct Lending Fund III C LP	Ownership	100.000	MMLIC		
.0000							Jefferies Direct Lending Fund III C SPE LLC	..DE	NIA	Jefferies DLF3 C Holdings LLC	Ownership	100.000	MMLIC		
.0000							JCP Direct Lending CLO 2023-1 LLC	..DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JCP Direct Lending CLO 2023 Ltd.	..JEY	NIA	JCP Direct Lending CLO 2023 Ltd.	Ownership	100.000	MMLIC		
.0000							JCP GP I LLC	..DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							Jefferies M Super Private Credit Fund GP LLC	..DE	NIA						
.0000								..DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							Jefferies Credit Partners Europe Limited	..GBR	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							Jefferies Credit Partners (Luxembourg) GP S.à r.l	..LUX	NIA	Jefferies Credit Partners Europe Limited	Ownership	100.000	MMLIC		
.0000							Jefferies Credit Partners (Luxembourg) S.C.A. SICAV-RAIF	..LUX	NIA	Jefferies Credit Partners (Luxembourg) GP S.à r.l	Ownership	100.000	MMLIC		
.0000							JCP Congaree Credit Fund GP LLC	..DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JCP Solaris Credit Fund GP LLC	..DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							Jefferies Credit Partners Structured Solutions Fund GP LLC	..DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JCP Acacia Fund GP LLC	..DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JCP Funding 2024 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 Business Credit LLC	Ownership	100.000	MMLIC		
.0000							JFIN Funding 2021 LLC	..DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JSPCS MM 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 2018 Ltd.	..CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2019 Ltd.	..CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2019-II Ltd.	..CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2020 Ltd.	..CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2021-II Ltd.	..CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2021-V Ltd.	..CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2022-II Ltd.	..CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2022-III Ltd.	..CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2022-IV Ltd.	..CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2024-I Ltd.	..DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Per-centage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0000							JFIN Revolver CLO 2025-I Ltd.	..DE....	NIA.....	Jefferies Finance LLC	Ownership.....	100.000 ...	MMLIC		
.0000							JFIN Revolver CLO 2025-II Ltd.	..DE....	NIA.....	Jefferies Finance LLC	Ownership.....	100.000 ...	MMLIC		
.0000							JFIN Revolver CLO 2026-I Ltd.	..DE....	NIA.....	Jefferies Finance LLC	Ownership.....	100.000 ...	MMLIC		
.0000							JFIN Revolver CLO 2026-II Holdings LLC	..DE....	NIA.....	Jefferies Finance LLC	Ownership.....	100.000 ...	MMLIC		
.0000							JFIN Revolver CLO 2026-II LLC	..DE....	NIA.....	JFIN Revolver CLO 2026-II Holdings LLC ...	Ownership.....	100.000 ...	MMLIC		
.0000							JFIN Revolver CLO 2022-IV LLC	..CYM....	NIA.....	Jefferies Finance LLC	Ownership.....	100.000 ...	MMLIC		
.0000							JFIN Revolver Fund, L.P.	..DE....	NIA.....	Jefferies Finance LLC	Ownership.....	57.950 ...	MMLIC		
.0000							JFIN Revolver Funding 2021 Ltd.	..DE....	NIA.....	Jefferies Finance LLC	Ownership.....	100.000 ...	MMLIC		
.0000							JFIN Revolver Funding 2021-III Ltd.	..DE....	NIA.....	Jefferies Finance LLC	Ownership.....	100.000 ...	MMLIC		
.0000							JFIN Revolver Funding 2021-IV Ltd.	..DE....	NIA.....	Jefferies Finance LLC	Ownership.....	100.000 ...	MMLIC		
.0000							JFIN Revolver Funding 2022-I Ltd.	..BMU....	NIA.....	Jefferies Finance LLC	Ownership.....	100.000 ...	MMLIC		
.0000							JFIN Revolver SPE1 2022 LLC	..DE....	NIA.....	Jefferies Finance LLC	Ownership.....	100.000 ...	MMLIC		
.0000							JFIN Revolver SPE3 2022 LLC	..DE....	NIA.....	Jefferies Finance LLC	Ownership.....	100.000 ...	MMLIC		
.0000							JFIN Revolver SPE4 2022 LLC	..DE....	NIA.....	Jefferies Finance LLC	Ownership.....	100.000 ...	MMLIC		
.0000							JFIN Revolver SPE4 2022 Ltd.	..DE....	NIA.....	Jefferies Finance LLC	Ownership.....	100.000 ...	MMLIC		
.0000							JCP Private Loan Management GP LLC	..DE....	NIA.....	Jefferies Finance LLC	Ownership.....	100.000 ...	MMLIC		
.0000							JCP Private Loan Management LP	..DE....	NIA.....	JCP Private Loan Management GP LLC	Ownership.....	100.000 ...	MMLIC		
.0000							JF CEI Holdings 1 LLC	..DE....	NIA.....	Jefferies Finance LLC	Ownership.....	100.000 ...	MMLIC		
.0000							JF CEI Holdings 2 LLC	..DE....	NIA.....	JF CEI Holdings 1 LLC	Ownership.....	100.000 ...	MMLIC		
.0000							Apex Credit CLO 2024-I Ltd.	..NY....	NIA.....	Jefferies Finance LLC	Ownership.....	100.000 ...	MMLIC		
.0000							Apex Credit Holdings LLC	..DE....	NIA.....	Jefferies Finance LLC	Ownership.....	100.000 ...	MMLIC		
.0000							Custom Ecology Holdco, LLC	..DE....	NIA.....	Jefferies Finance LLC	Ownership.....	100.000 ...	MMLIC		
.0000							Massachusetts Mutual Life Insurance Company			Massachusetts Mutual Life Insurance Company					
.0435	Massachusetts Mut Life Ins Co	63312	86-2294635 ..				Glidepath Holdings Inc.	..DE....	UIP.....	Company	Ownership.....	100.000 ...	MMLIC		
.0435	Massachusetts Mut Life Ins Co	93661	13-1935920 ..				MassMutual Ascend Life Insurance Company	..OH....	UDP.....	Glidepath Holdings Inc.	Ownership.....	100.000 ...	MMLIC		
.0000			31-1021738 ..				Annuity Investors Life Insurance Company	..OH....	RE.....	MassMutual Ascend Life Insurance Company .	Ownership.....	100.000 ...	MMLIC		
.0000			31-1395344 ..				MM Ascend Life Investor Services, LLC	..OH....	NIA.....	MassMutual Ascend Life Insurance Company .	Ownership.....	100.000 ...	MMLIC		
.0000			04-1590850 ..				MM Ascend Mortgage Lending LLC	..DE....	NIA.....	MassMutual Ascend Life Insurance Company .	Ownership.....	100.000 ...	MMLIC		
.0000							MM Vine Street LLC	..DE....	NIA.....	MassMutual Ascend Life Insurance Company .	Ownership.....	100.000 ...	MMLIC		
.0000							Counterpointe Ascend Mortgage Lending LLC ..	..DE....	NIA.....	MassMutual Ascend Life Insurance Company .	Ownership.....	100.000 ...	MMLIC		
.0000							MALIC 10 Centennial Drive Member LLC	..DE....	NIA.....	MassMutual Ascend Life Insurance Company .	Ownership.....	100.000 ...	MMLIC		
.0000			26-3260520 ..				Manhattan National Holding, LLC	..OH....	NIA.....	MassMutual Ascend Life Insurance Company .	Ownership.....	100.000 ...	MMLIC		
.0435	Massachusetts Mut Life Ins Co	67083	45-0252531 ..				Manhattan National Life Insurance Company ...	..OH....	IA.....	Manhattan National Holding, LLC	Ownership.....	100.000 ...	MMLIC		
.0000							MassMutual Mortgage Lending LLC	..DE....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC		
.0000			04-1590850 ..				MM Copper Hill Road LLC	..DE....	NIA.....	Company	Ownership.....	100.000 ...	MMLIC		
.0000							MMV CTF I GP LLC	..DE....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC		
.0000							MassMutual Ventures Climate Technology Fund I LP	..DE....	NIA.....	Company	Management.....		MMLIC		
.0000							DPI-ACRES Capital LLC	..DE....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC		
.0000							DPI-ARES Mortgage Lending LLC	..DE....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC		
.0000							MM Investment Holding	..CYM....	NIA.....	Company	Ownership.....	100.000 ...	MMLIC		
.0000							MMIH Bond Holdings LLC	..DE....	NIA.....	MM Investment Holding	Ownership.....	99.610 ...	MMLIC		
.0000			26-0073611 ..				MassMutual Asset Finance LLC	..DE....	NIA.....	C.M. Life Insurance Company	Ownership.....	0.400 ...	MMLIC		
.0000			26-0073611 ..				MassMutual Asset Finance LLC	..DE....	NIA.....	MM Investment Holding	Ownership.....	99.600 ...	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? (Yes/No)	*
.0000							MMAF Equipment Finance LLC 2019-B	..DE	..NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000							MMAF Equipment Finance LLC 2020-A	..DE	..NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000							MMAF Equipment Finance LLC 2023-A	..DE	..NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000							MMAF Equipment Finance LLC 2024-A	..DE	..NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000							Barings Equipment Finance LLC 2025-A	..DE	..NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000							Barings Equipment Finance LLC 2025-B	..DE	..NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000							Barings Equipment Finance LLC 2026-A	..DE	..NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000			04-2443240				MML Management Corporation	..MA	..NIA	MM Investment Holding	Ownership	100.000	MMLIC	..YES	
.0000			04-3548444				MassMutual International Holding MSC, Inc.	..MA	..NIA	MML Management Corporation	Ownership	100.000	MMLIC		
.0000			04-3341767				MassMutual Holding MSC, Inc.	..MA	..NIA	MML Management Corporation	Ownership	100.000	MMLIC		
.0000										Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MML CM LLC	..DE	..NIA	MML CM LLC	Ownership	100.000	MMLIC		
.0000							Flourish Holding Company LLC	..DE	..NIA	Flourish Holding Company LLC	Ownership	100.000	MMLIC		
.0000							Flourish Insurance Agency LLC	..DE	..NIA	Flourish Holding Company LLC	Ownership	100.000	MMLIC		
.0000							SoraFinance, Inc.	..DE	..NIA	Flourish Holding Company LLC	Ownership	100.000	MMLIC		
.0000							Flourish Financial LLC	..DE	..NIA	Flourish Holding Company LLC	Ownership	100.000	MMLIC		
.0000							Flourish Technologies LLC	..DE	..NIA	Flourish Holding Company LLC	Ownership	100.000	MMLIC		
.0000			04-3356880				MML Distributors LLC	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.000	MMLIC		
.0000			04-3356880				MML Distributors LLC	..MA	..NIA	MassMutual Holding LLC	Ownership	1.000	MMLIC		
.0000										Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			46-3238013				MML Investment Advisers, LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MML Strategic Distributors, LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			06-1563535	2881445			MassMutual Private Wealth & Trust, FSB	..CT	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	..YES	
.0000			04-1590850				MML Private Placement Investment Company I, LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-1590850							Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-1590850				MML Private Equity Fund Investor LLC	..DE	..NIA	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							Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			45-2738137				MM Private Equity Intercontinental LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-2854319	2392316			Pioneers Gate LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			37-1732913				MassMutual Holding LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	..YES	
.0000							Fern Street LLC	..DE	..NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000							Low Carbon Energy Holding	..GBR	..NIA	MassMutual Holding LLC	Ownership	32.200	MMLIC		
.0000							Steeper Street LLC	..DE	..NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			82-2932156				GASL Holdings LLC	..DE	..NIA	MassMutual Holding LLC	Ownership	73.370	MMLIC		
.0000			82-2932156				GASL Holdings LLC	..DE	..NIA	Barings LLC	Board		MMLIC		
.0000			36-4868350				Barings Asset-Based Income Fund (US) LP	..DE	..NIA	MassMutual Holding LLC	Ownership/Influence	11.423	MMLIC		
.0000			36-4868350				Barings Asset-Based Income Fund (US) LP	..DE	..NIA	C.M. Life Insurance Company	Ownership/Influence	1.120	MMLIC		
.0000			36-4868350				Barings Asset-Based Income Fund (US) LP	..DE	..NIA	Barings LLC	Management		MMLIC		
.0000							Barings Perpetual European Direct Lending Fund	..LUX	..NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	50.535	MMLIC		
.0000							Barings Perpetual European Direct Lending Fund	..LUX	..NIA	Barings LLC	Influence		MMLIC		
.0000			88-0916548				Barings Emerging Generation Fund II	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	29.632	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 Loca- tion	Rela- tion- ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)					
.0000			88-0916548				Barings Emerging Generation Fund II	.DE	NIA	Barings LLC	Influence		MLIC		
.0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	.DE	NIA	MassMutual Holding LLC	Ownership/Influence	23.875	MLIC		
.0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	.DE	NIA	C.M. Life Insurance Company	Ownership	1.520	MLIC		
.0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	.DE	NIA	Barings LLC	Management		MLIC		
.0000			82-3867745				Barings Global Real Assets Fund LP	.DE	NIA	MassMutual Holding LLC	Ownership/Influence	32.422	MLIC		
.0000			82-3867745				Barings Global Real Assets Fund LP	.DE	NIA	C.M. Life Insurance Company	Ownership	6.240	MLIC		
.0000			82-3867745				Barings Global Real Assets Fund LP	.DE	NIA	Barings LLC	Management		MLIC		
.0000							Barings Global Special Situations Credit Fund 3	.LUX	NIA	MassMutual Holding LLC	Ownership/Influence	15.978	MLIC		
.0000							Barings Global Special Situations Credit Fund 3	.LUX	NIA	Barings LLC	Management		MLIC		
.0000			06-1597528				MassMutual Assignment Company	.NC	NIA	MassMutual Holding LLC	Ownership	100.000	MLIC		
.0000			04-1590850				MassMutual Capital Partners LLC	.DE	NIA	MassMutual Holding LLC	Ownership	100.000	MLIC		
.0000							Intermodal Holding II LLC	.DE	NIA	MassMutual Holding LLC	Ownership	100.000	MLIC		
.0000							MassMutual Ventures Holding LLC	.DE	NIA	MassMutual Holding LLC	Ownership	100.000	MLIC		
.0000							Crane Venture Partners LLP	.GBR	NIA	MassMutual Ventures Holding LLC	Ownership	16.660	MLIC		
.0000							MassMutual Ventures Management LLC	.DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MLIC		
.0000							MassMutual Ventures SEA Management Private Limited	.SGP	NIA	MassMutual Ventures Management LLC	Ownership	100.000	MLIC		
.0000							MassMutual Ventures SEA Management Private Limited	.GBR	NIA	MassMutual Ventures SEA Management Private Limited	Ownership	100.000	MLIC		
.0000							MassMutual Ventures SEA Management Private Limited	.IND	NIA	MassMutual Ventures SEA Management Private Limited	Ownership	100.000	MLIC		
.0000							MassMutual Ventures Southeast Asia I LLC	.DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MLIC		
.0000							MassMutual Ventures Southeast Asia II LLC	.DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MLIC		
.0000							MassMutual Ventures UK LLC	.DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MLIC		
.0000			47-1296410				MassMutual Ventures US I LLC	.DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MLIC		
.0000							MassMutual Ventures US II LLC	.DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MLIC		
.0000							MassMutual Ventures US III LLC	.DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MLIC		
.0000							Crane APAC I LP	.GBR	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MLIC		
.0000							MM Catalyst Fund LLC	.DE	NIA	MassMutual Holding LLC	Ownership	100.000	MLIC		
.0000							MM Catalyst Fund II LLC	.DE	NIA	MassMutual Holding LLC	Ownership	100.000	MLIC		
.0000			04-1590850				MM Rothesay Holdco US LLC	.DE	NIA	MassMutual Holding LLC	Ownership	100.000	MLIC		
.0000							Rothesay Limited	.GBR	NIA	MM Rothesay Holdco US LLC	Ownership	47.600	MLIC		
.0000							Riverton Home Finance Limited	.GBR	NIA	Rothesay Limited	Ownership	100.000	MLIC		
.0000							Rothesay Life Plc	.GBR	NIA	Rothesay Limited	Ownership	100.000	MLIC		
.0000							Rothesay MA No.1 Limited	.GBR	NIA	Rothesay Life PLC	Ownership	100.000	MLIC		
.0000							Rothesay MA No.3 Limited	.GBR	NIA	Rothesay Life PLC	Ownership	100.000	MLIC		
.0000							Rothesay MA No.4 Limited	.GBR	NIA	Rothesay Life PLC	Ownership	100.000	MLIC		
.0000							LT Mortgage Financing Limited	.GBR	NIA	Rothesay Life PLC	Ownership	100.000	MLIC		
.0000							Rothesay Property Partnership 1 LLP	.GBR	NIA	Rothesay Life PLC	Ownership	99.900	MLIC		
.0000							Rothesay Property Partnership 1 LLP	.GBR	NIA	Rothesay MA No.4 Limited	Ownership	0.100	MLIC		
.0000							Rothesay Property Partnership 2 LLP	.GBR	NIA	Rothesay Life PLC	Ownership	99.900	MLIC		
.0000							Rothesay Property Partnership 2 LLP	.GBR	NIA	Rothesay MA No.4 Limited	Ownership	0.100	MLIC		
.0000							Rothesay Property Company 1 Limited	.GBR	NIA	Rothesay Life PLC	Ownership	100.000	MLIC		
.0000							Rothesay Mortgages Partnership 1 LLP	.GBR	NIA	Rothesay Life PLC	Ownership	99.900	MLIC		
.0000							Rothesay Mortgages Partnership 1 LLP	.GBR	NIA	Rothesay MA No.4 Limited	Ownership	0.100	MLIC		

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.0000							Rothesay Foundation	.GBR	NIA	Rothesay Limited	Ownership	100.000	MLLIC		
.0000							Rothesay Pensions Management Limited	.GBR	NIA	Rothesay Limited	Ownership	100.000	MLLIC		
.0000							Rothesay Asset Management UK Limited	.GBR	NIA	Rothesay Limited	Ownership	100.000	MLLIC		
.0000							Rothesay Asset Management Australia Pty Ltd	.AUS	NIA	Rothesay Asset Management UK Limited	Ownership	100.000	MLLIC		
.0000							Rothesay Asset Management North America LLC	.DE	NIA	Rothesay Asset Management UK Limited	Ownership	100.000	MLLIC		
.0000			04-1590850				MML Investors Services, LLC	.MA	NIA	MassMutual Holding LLC	Ownership	100.000	MLLIC		
.0000			04-1590850				MML Insurance Agency, LLC	.MA	NIA	MML Investors Services, LLC	Ownership	100.000	MLLIC		
.0000			47-1466022				LifeScore Labs, LLC	.MA	NIA	MassMutual Holding LLC	Ownership	100.000	MLLIC		
.0000			45-4000072				MM Asset Management Holding LLC	.DE	NIA	MassMutual Holding LLC	Ownership	100.000	MLLIC		
.0000			51-0504477				Barings LLC	.DE	NIA	MM Asset Management Holding LLC	Ownership	81.500	MLLIC		
.0000			51-0504477				Barings LLC	.DE	NIA	C.M. Life Insurance Company	Ownership	0.500	MLLIC		
.0000			98-0524271				Baring Asset Management (Asia) Holdings Limited	.HKG	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000			98-0457463				Baring Asset Management (Asia) Limited	.HKG	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MLLIC		
.0000							Baring Asset Management Korea Limited	.KOR	NIA	Baring Asset Management (Asia) Limited	Ownership	100.000	MLLIC		
.0000							Barings Investment Management (Shanghai) Limited	.HKG	NIA	Baring Asset Management (Asia) Limited	Ownership	100.000	MLLIC		
.0000							Barings Overseas Investment Fund Management (Shanghai) Limited	.HKG	NIA	Barings Investment Management (Shanghai) Limited	Ownership	100.000	MLLIC		
.0000			98-0457707				Baring SICE (Taiwan) Limited	.TWN	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MLLIC		
.0000							Barings Singapore Pte. Ltd.	.SGP	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MLLIC		
.0000							Barings Real Estate Investment Japan Limited	.JPN	NIA	Barings Singapore Pte. Ltd.	Ownership	100.000	MLLIC		
.0000			98-0236449				Barings Japan Limited	.JPN	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MLLIC		
.0000							Barings Australia Holding Company Pty Ltd	.AUS	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MLLIC		
.0000							Barings Australia Pty Ltd	.AUS	NIA	Barings Australia Holding Company Pty Ltd	Ownership	100.000	MLLIC		
.0000							Barings Australia Real Estate Holdings Pty Ltd	.AUS	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000			14-0045656				Barings Australia Real Estate Pty Ltd	.AUS	NIA	Barings Australia Real Estate Holdings Pty Ltd	Ownership	100.000	MLLIC		
.0000			98-0457456				Barings Australia Property Holdings Pty Ltd	.AUS	NIA	Barings Australia Real Estate Pty Ltd	Ownership	100.000	MLLIC		
.0000							Barings Australia Asset Management Pty Ltd	.AUS	NIA	Barings Australia Property Holdings Pty Ltd	Ownership	100.000	MLLIC		
.0000							Barings Australia Property Pty Ltd	.AUS	NIA	Barings Australia Property Holdings Pty Ltd	Ownership	100.000	MLLIC		
.0000							Barings Australia Structured Finance Holdings Pty Ltd	.AUS	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000							Barings Australia Structured Finance Pty Ltd	.AUS	NIA	Barings Australia Structured Finance Holdings Pty Ltd	Ownership	100.000	MLLIC		
.0000							Gryphon Capital Partners Pty Ltd	.AUS	NIA	Barings Australia Structured Finance Pty Ltd	Ownership	100.000	MLLIC		
.0000							Gryphon Capital Management Pty Ltd	.AUS	NIA	Gryphon Capital Partners Pty Ltd	Ownership	100.000	MLLIC		
.0000							Gryphon Capital Investments Pty Ltd	.AUS	NIA	Gryphon Capital Partners Pty Ltd	Ownership	100.000	MLLIC		
.0000							Barings Real Estate Holdings LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000							Artemis Real Estate Partners, LLC	.DE	NIA	Barings Real Estate Holdings LLC	Ownership	100.000	MLLIC		
.0000							Artemis Real Estate Advisors, LLC	.DE	NIA	Artemis Real Estate Partners, LLC	Ownership	100.000	MLLIC		

STATEMENT AS OF JUNE 30, 2026 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0000							Artemis Real Estate Partners Acquisitions I, LLC	.DE	NIA	Artemis Real Estate Partners, LLC	Ownership	100.000	MMIC		
.0000							Artemis Industrial Development Member, LLC	.DE	NIA	Artemis Real Estate Partners Acquisitions I, LLC	Ownership	100.000	MMIC		
.0000			80-0875475				Barings Finance LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMIC		
.0000							BCF Europe Funding Limited	.IRL	NIA	Barings Finance LLC	Ownership	100.000	MMIC		
.0000							BCF Senior Funding I LLC	.DE	NIA	Barings Finance LLC	Ownership	100.000	MMIC		
.0000							BCF Senior Funding I Designated Activity Company	.IRL	NIA	Barings Finance LLC	Ownership	100.000	MMIC		
.0000							Barings Real Estate Acquisitions LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMIC		
.0000			04-3238351				Barings Securities LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMIC		
.0000			98-0437588				Barings Guernsey Limited	.GGY	NIA	Barings LLC	Ownership	100.000	MMIC		
.0000							Barings Europe Limited	.GBR	NIA	Barings Guernsey Limited	Ownership	100.000	MMIC		
.0000							Barings Asset Management Spain SL	.ESP	NIA	Barings Europe Limited	Ownership	100.000	MMIC		
.0000							Baring France SAS	.FRA	NIA	Barings Europe Limited	Ownership	100.000	MMIC		
.0000							Baring International Fund Managers (Ireland) Limited	.IRL	NIA	Barings Europe Limited	Ownership	100.000	MMIC		
.0000							Barings GmbH	.DEU	NIA	Barings Europe Limited	Ownership	100.000	MMIC		
.0000							Barings Italy S.r.l.	.ITA	NIA	Barings Europe Limited	Ownership	100.000	MMIC		
.0000							Barings Sweden AB	.SWE	NIA	Barings Europe Limited	Ownership	100.000	MMIC		
.0000							Barings Netherlands B.V.	.NLD	NIA	Barings Europe Limited	Ownership	100.000	MMIC		
.0000			98-0432153				Barings (U.K.) Limited	.GBR	NIA	Barings Europe Limited	Ownership	100.000	MMIC		
.0000							Barings Switzerland Sàrl	.CHE	NIA	Barings Europe Limited	Ownership	100.000	MMIC		
.0000			98-0241935				Baring Asset Management Limited	.GBR	NIA	Barings Europe Limited	Ownership	100.000	MMIC		
.0000			98-0457328				Baring International Investment Limited	.GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMIC		
.0000			98-0457586				Baring Fund Managers Limited	.GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMIC		
.0000							BCGSS 2 GP LLP	.GBR	NIA	Baring Fund Managers Limited	Ownership	100.000	MMIC		
.0000			98-0457578				Baring Investment Services Limited	.GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMIC		
.0000							Barings Core Fund Feeder I GP S.à.r.l.	.LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMIC		
.0000							Barings Investment Fund (LUX) GP S.à. r.l.	.LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMIC		
.0000							Barings BME GP S.à.r.l.	.GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMIC		
.0000							Barings GPC GP S.à. r.l.	.LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMIC		
.0000							Barings European Core Property Fund GP Sàrl	.GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMIC		
.0000							Barings Umbrella Fund (LUX) GP S.à.r.l.	.LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMIC		
.0000							GPLF4(S) GP S.à r. l	.LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMIC		
.0000							PREIF Holdings Limited Partnership	.GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMIC		
.0000							BMC Holdings DE LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMIC		
.0000			04-3238351	3456895			Barings Real Estate Advisers Inc.	.DE	NIA	Barings LLC	Ownership	100.000	MMIC		
.0000							Massachusetts Mutual Life Insurance Company				Ownership/Influence	65.180	MMIC		
.0000			81-4065378				Remington L & W Holdings LLC	.DE	NIA	Barings LLC	Influence		MMIC		
.0000			81-4065378				Remington L & W Holdings LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMIC		
.0000							Aland Royalty GP, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMIC		
.0000							Alaska Future Fund GP, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMIC		
.0000							BAI Funds SLP, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMIC		
.0000							BAI GP, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMIC		
.0000							Baring Asset-Based Income Fund (US) GP, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMIC		
.0000							Barings Infiniti Fund Management LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMIC		
.0000							Barings Infrastructure CLO Equity Partnership GP LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMIC		

STATEMENT AS OF JUNE 30, 2026 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

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

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. 0000							Barings Infrastructure Secondaries & Solutions Fund II Managing Member LLC	.. DE	 NIA	Barings LLC	Ownership	100.000	MMLIC		
. 0000							Barings NAPLF IV Rated Feeder, L.P.	.. DE	 NIA	Massachusetts Mutual Life Insurance Company	Ownership	43.480	MMLIC		
. 0000							Barings New Jersey Emerging Manager Program GP, LLC	.. DE	 NIA	Barings LLC	Ownership	100.000	MMLIC		
. 0000							Barings New Jersey Emerging Manager Program II GP, LLC	.. DE	 NIA	Barings LLC	Ownership	100.000	MMLIC		
. 0000							Barings Blue Ridge Fund GP LLC	.. DE	 NIA	Barings LLC	Ownership	100.000	MMLIC		
. 0000							Barings Blue Ridge Fund, L.P.	.. DE	 NIA	Barings LLC	Ownership	100.000	MMLIC		
. 0000							Barings Specialty Asset Based Finance Fund GP LLC	.. DE	 NIA	Barings LLC	Ownership	100.000	MMLIC		
. 0000							Barings Hotel Opportunity Venture I GP, LLC	.. DE	 NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC		
. 0000							Barings Hotel Opportunity Venture II GP, LLC	.. DE	 NIA	Barings LLC	Ownership	25.000	MMLIC		
. 0000							Baring Investment Series LLC	.. DE	 NIA	Barings LLC	Ownership	100.000	MMLIC		
. 0000							Barings Emerging Generation Fund GP, LLC	.. DE	 NIA	Barings LLC	Ownership	100.000	MMLIC		
. 0000							Barings Emerging Generation Fund GP II, LLC	.. DE	 NIA	Barings LLC	Ownership	100.000	MMLIC		
. 0000							Barings ERS PE Emerging Manager III GP, LLC	.. DE	 NIA	Barings LLC	Ownership	100.000	MMLIC		
. 0000							Barings FC III LLC	.. DE	 NIA	Barings LLC	Ownership	100.000	MMLIC		
. 0000			04-1590850				Barings Global Investment Funds (U.S.) Management LLC	.. DE	 NIA	Barings LLC	Ownership	100.000	MMLIC		
. 0000							Barings QLO Investment Partners GP, LLC	.. DE	 NIA	Barings LLC	Ownership	100.000	MMLIC		
. 0000							Barings QLO Investment Partners (Cayman) LP	.. CYM	 NIA	Barings LLC	Ownership	100.000	MMLIC		
. 0000							Barings QLO Investment Partners (Mini-Master) LP	.. DE	 NIA	Barings LLC	Ownership	99.910	MMLIC		
. 0000							Barings Core Property Fund GP LLC	.. DE	 NIA	Barings LLC	Ownership	100.000	MMLIC		
. 0000							Barings Direct Lending GP Ltd.	.. CYM	 NIA	Barings LLC	Ownership	100.000	MMLIC		
. 0000							Barings Direct Investments LLC	.. DE	 NIA	Barings LLC	Ownership	100.000	MMLIC		
. 0000							Barings Diversified Residential Fund GP LLC	.. DE	 NIA	Barings LLC	Ownership	100.000	MMLIC		
. 0000							Barings Global Energy Infrastructure Advisors, LLC	.. DE	 NIA	Barings LLC	Ownership	100.000	MMLIC		
. 0000							Barings Centre Street QLO Equity Partnership GP, LLC	.. DE	 NIA	Barings LLC	Ownership	100.000	MMLIC		
. 0000			88-3792609				Barings Centre Street QLO Equity Partnership L.P.	.. DE	 NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	22.957	MMLIC		
. 0000			88-3792609				Barings Centre Street QLO Equity Partnership L.P.	.. DE	 NIA	Barings LLC	Management		MMLIC		
. 0000							Barings Global Real Assets Fund GP, LLC	.. DE	 NIA	Barings LLC	Ownership	100.000	MMLIC		
. 0000							Barings GPSF LLC	.. DE	 NIA	Barings LLC	Ownership	100.000	MMLIC		
. 0000							Barings North American Private Loan Fund Management, LLC	.. DE	 NIA	Barings LLC	Ownership	100.000	MMLIC		
. 0000							Barings North American Private Loan Fund II Management, LLC	.. DE	 NIA	Barings LLC	Ownership	100.000	MMLIC		
. 0000							Barings North American Private Loan Fund III Management, LLC	.. DE	 NIA	Barings LLC	Ownership	100.000	MMLIC		
. 0000							Barings North American Private Loan Fund IV (Cayman)-A, L.P.	.. CYM	 NIA	Barings LLC	Ownership	100.000	MMLIC		
. 0000							Barings North American Private Loan Fund IV Management, LLC	.. DE	 NIA	Barings LLC	Ownership	100.000	MMLIC		

STATEMENT AS OF JUNE 30, 2026 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

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

1	2	3	4	5	6	7	8	9	10	11	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Percen- tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Yes/No)	16 *
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi- ciliary Loca- tion	Relation- ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)					
. 0000 ...							Barings Portfolio Finance Investment Grade Fund GP LLC	.. DE.....	 NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000 ..	MMLIC .....	.....	.....
. 0000 ...							Barings Portfolio Finance IG Issuer I, LLC ..	.. DE.....	 NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000 ..	MMLIC .....	.....	.....
. 0000 ...							Barings Real Asset Special Servicer LLC	.. DE.....	 NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000 ..	MMLIC .....	.....	.....
. 0000 ...							Barings Global Special Situations Credit Fund 4 GP (Delaware) LLC	.. DE.....	 NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000 ..	MMLIC .....	.....	.....
. 0000 ...							Barings – MM Revolver Fund GP LLC	.. DE.....	 NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000 ..	MMLIC .....	.....	.....
. 0000 ...							Barings Real Estate European Value Add Fund II Feeder LLC	.. CYM.....	 NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000 ..	MMLIC .....	.....	.....
. 0000 ...							Barings SBIC II GP, LLC	.. DE.....	 NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000 ..	MMLIC .....	.....	.....
. 0000 ...							Barings SEM GP LLC	.. DE.....	 NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000 ..	MMLIC .....	.....	.....
. 0000 ...							BMT RE Debt Fund GP LLC	.. 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 Massachusetts Mutual Life Insurance Company	Ownership.....	..30.310 ..	MMLIC .....	.....	.....
. 0000 ...			84-5063008 ..	.....	.....	.....	Barings Small Business Fund LLC	.. DE.....	 NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Management.....	.....	MMLIC .....	.....	.....
. 0000 ...							Barings TYIDF2 Rated Feeder GP LLC	.. DE.....	 NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000 ..	MMLIC .....	.....	.....
. 0000 ...							Barings TYIDF2 Rated Feeder, L.P.	.. DE.....	 NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000 ..	MMLIC .....	.....	.....
. 0000 ...							Barings Active Passive Equity Direct EAFE LLC	.. DE.....	 NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000 ..	MMLIC .....	.....	.....
. 0000 ...							BCLF GP LLC	.. DE.....	 NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000 ..	MMLIC .....	.....	.....
. 0000 ...							BDAE Private Fund GP	.. DE.....	 NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000 ..	MMLIC .....	.....	.....
. 0000 ...							BDAE Private Fund, LP	.. DE.....	 NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000 ..	MMLIC .....	.....	.....
. 0000 ...			98-0536233 ..	.....	.....	.....	Benton Street Advisors, Inc.	.. CYM.....	 NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000 ..	MMLIC .....	.....	.....
. 0000 ...							BHDVI Incentive LLC	.. DE.....	 NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000 ..	MMLIC .....	.....	.....
. 0000 ...							BIG Real Estate Incentive I LLC	.. DE.....	 NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000 ..	MMLIC .....	.....	.....
. 0000 ...							BIG Real Estate Incentive II LLC	.. DE.....	 NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000 ..	MMLIC .....	.....	.....
. 0000 ...							BRECS VII GP LLC	.. DE.....	 NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000 ..	MMLIC .....	.....	.....
. 0000 ...							BREDIF GP LLC	.. DE.....	 NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000 ..	MMLIC .....	.....	.....
. 0000 ...							CPF Springing Member, LLC	.. DE.....	 NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000 ..	MMLIC .....	.....	.....
. 0000 ...							CREA-MA Reorganization Trust	.. DE.....	 NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000 ..	MMLIC .....	.....	.....
. 0000 ...							CREF X GP LLC	.. DE.....	 NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000 ..	MMLIC .....	.....	.....
. 0000 ...							Lake Jackson LLC	.. DE.....	 NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000 ..	MMLIC .....	.....	.....
. 0000 ...							Martello Re GP LLC	.. DE.....	 NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000 ..	MMLIC .....	.....	.....
. 0000 ...							Barings Emerging Markets Blended Fund I GP, LLC	.. DE.....	 NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000 ..	MMLIC .....	.....	.....
. 0000 ...							Barings Emerging Generation Fund III GP, LLC	.. DE.....	 NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000 ..	MMLIC .....	.....	.....
. 0000 ...							Barings Emerging Generation Fund III, LP	.. DE.....	 NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000 ..	MMLIC .....	.....	.....
. 0000 ...							Barings EPLF4 Rated Feeder GP LLC	.. DE.....	 NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000 ..	MMLIC .....	.....	.....
. 0000 ...			41-2280126 ..	.....	.....	.....	Mezzco III LLC	.. DE.....	 NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	..99.300 ..	MMLIC .....	.....	.....
. 0000 ...			80-0920285 ..	.....	.....	.....	Mezzco IV LLC	.. DE.....	 NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	..99.300 ..	MMLIC .....	.....	.....
. 0000 ...							Mezzco Australia II LLC	.. DE.....	 NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000 ..	MMLIC .....	.....	.....
. 0000 ...							NAPLF (Cayman)-A Senior Funding IV LLC	.. DE.....	 NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000 ..	MMLIC .....	.....	.....
. 0000 ...							RECSA-NY GP LLC	.. DE.....	 NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000 ..	MMLIC .....	.....	.....
. 0000 ...							Terrapin Middle Market Infrastructure Fund, L.P.	.. DE.....	 NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000 ..	MMLIC .....	.....	.....
. 0000 ...			98-1624360 ..	.....	.....	.....	Barings CLO 2022-I	.. CYM.....	 NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Influence.....	.....	MMLIC .....	.....	.....

STATEMENT AS OF JUNE 30, 2026 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
. 0000 ...							Barings QLO 2022-II	..CYM.....	..NIA.....	Barings LLC	Influence.....		MMLIC		
. 0000 ...							Amherst Long Term Holdings, LLC	..DE.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..24.500	MMLIC		
. 0000 ...							Enroll Confidently, Inc.	..DE.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..22.400	MMLIC		
. 0000 ...							Imbiba Growth LLP	..GBR.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..20.000	MMLIC		
. 0000 ...							Yunfeng Financial Group Limited	..HKG.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..23.650	MMLIC		
. 0000 ...							Yingda Taihe Life Insurance Co., Ltd.	..CHN.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..19.900	MMLIC		
. 0000 ...			27-3576835 ..				MassMutual External Benefits Group LLC	..DE.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC		
. 0000 ...							Stillings Street LLC	..DE.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000	MMLIC		
. 0000 ...							Eclipse Business Capital Holdings LLC	..DE.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Board	..7.000	MMLIC		
. 0000 ...							Port 51 Lending Holdings LLC	..DE.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..90.200	MMLIC		
. 0000 ...							Port 51 Lending LLC	..DE.....	..NIA.....	Port 51 Lending Holdings LLC	Ownership.....	..100.000	MMLIC		
. 0000 ...							Port 51 Commercial LLC	..DE.....	..NIA.....	Port 51 Lending Holdings LLC	Ownership.....	..100.000	MMLIC		
. 0000 ...							Counterpointe MM Mortgage Lending LLC	..DE.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000	MMLIC		
. 0000 ...							LNL MM, LLC	..DE.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..71.250	MMLIC		
. 0000 ...							LNL MM D Core, LLC	..DE.....	..NIA.....	LNL MM, LLC	Ownership.....	..100.000	MMLIC		
. 0000 ...							LNL MM D, LLC	..DE.....	..NIA.....	LNL MM, LLC	Ownership.....	..100.000	MMLIC		
. 0000 ...							Corten Real Estate Credit Fund I LLC	..DE.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..73.500	MMLIC		
. 0000 ...							Corten Real Estate Credit Fund I LLC	..DE.....	..NIA.....	MassMutual Ascend Life Insurance Company	Ownership.....	..24.500	MMLIC		
. 0000 ...							CapSec LLC	..DE.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000	MMLIC		
. 0000 ...							LNL MM 2, LLC	..DE.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..85.500	MMLIC		
. 0000 ...			04-1590850 ..				100 w. 3rd Street LLC	..DE.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC		
. 0000 ...			82-2432216 ..				300 South Tryon Hotel 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 ...			82-3468147 ..				Barings Affordable Housing Mortgage Fund I LLC	..DE.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000	MMLIC		
. 0000 ...			82-3468147 ..				Barings Affordable Housing Mortgage Fund I LLC	..DE.....	..NIA.....	Barings LLC	Management.....		MMLIC		
. 0000 ...			61-1902329 ..				Barings Affordable Housing Mortgage Fund II LLC	..DE.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000	MMLIC		
. 0000 ...			61-1902329 ..				Barings Affordable Housing Mortgage Fund II LLC	..DE.....	..NIA.....	Barings LLC	Management.....		MMLIC		
. 0000 ...			85-3036663 ..				Barings Affordable Housing Mortgage Fund III LLC	..DE.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000	MMLIC		
. 0000 ...			85-3036663 ..				Barings Affordable Housing Mortgage Fund III LLC	..DE.....	..NIA.....	Barings LLC	Management.....		MMLIC		

STATEMENT AS OF JUNE 30, 2026 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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.0000							Barings Capital Solutions Perpetual Fund (CA), L.P.	..CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..35.000	MMLIC		
.0000							Barings Capital Solutions Perpetual Fund (CA), L.P.	..CYM	NIA	Barings LLC	Influence		MMLIC		
.0000							Barings Construction Lending Fund LP	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..53.720	MMLIC		
.0000							Barings Construction Lending Fund LP	..DE	NIA	MassMutual Ascend Life Insurance Company	Management		MMLIC		
.0000							12-18 West 55th Street Predevelopment, LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..90.200	MMLIC		
.0000							21 West 86th LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..96.240	MMLIC		
.0000							Barings Diversified Residential Fund LP	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC		
.0000							Barings Emerging Generation Fund II LP	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..39.380	MMLIC		
.0000			84-3784245				Barings Emerging Generation Fund, LP	..DE	NIA	Company	Ownership	..33.160	MMLIC		
.0000			84-3784245				Barings Emerging Generation Fund, LP	..DE	NIA	Barings LLC	Management		MMLIC		
.0000							Barings Emerging Markets Corporate Bond Fund	..IRL	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
.0000							Barings Emerging Markets Corporate Bond Fund	..IRL	NIA	Company			MMLIC		
.0000			99-4893321				Barings Small Business Fund II, L.P.	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..42.977	MMLIC		
.0000			99-4893321				Barings Small Business Fund II, L.P.	..DE	NIA	Barings LLC	Management		MMLIC		
.0000							Barings Euro CLO 2025-1 DAC	..IRL	NIA	Barings LLC	Influence		MMLIC		
.0000							Barings Hotel Opportunity Venture I LP	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..65.000	MMLIC		
.0000							Barings Hotel Opportunity Venture I LP	..DE	NIA	Barings LLC	Management		MMLIC		
.0000							Barings Hotel Opportunity Venture II LP	..DE	NIA	Barings LLC	Ownership/Influence	..50.000	MMLIC		
.0000							Barings Miller Investment Trust	..AUS	NIA	MassMutual Ascend Life Insurance Company	Influence		MMLIC		
.0000							Barings Miller Investment Trust	..AUS	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..70.210	MMLIC		
.0000			85-3449260				Barings Real Estate Debt Income Fund LP	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..24.619	MMLIC		
.0000			85-3449260				Barings Real Estate Debt Income Fund LP	..DE	NIA	C.M. Life Insurance Company	Influence		MMLIC		
.0000			85-3449260				Barings Real Estate Debt Income Fund LP	..DE	NIA	Barings LLC	Management		MMLIC		
.0000							Barings Real Estate European Value Add I SCSp	..LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..43.900	MMLIC		
.0000							Barings Real Estate European Value Add I SCSp	..LUX	NIA	Company			MMLIC		
.0000							Barings Real Estate European Value Add I SCSp	..LUX	NIA	C.M. Life Insurance Company	Ownership	..4.880	MMLIC		
.0000							Barings Real Estate European Value Add I SCSp	..LUX	NIA	Barings LLC	Management		MMLIC		
.0000			04-1590850				Barings Real Estate European Value Add Fund 3 SCSp	..LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..99.466	MMLIC		
.0000			04-1590850				Barings Real Estate European Value Add Fund 3 SCSp	..LUX	NIA	Company			MMLIC		
.0000			04-1590850				Barings Real Estate European Value Add Fund 3 SCSp	..LUX	NIA	C.M. Life Insurance Company	Influence		MMLIC		
.0000			04-1590850				Barings Real Estate European Value Add Fund 3 SCSp	..LUX	NIA	Barings LLC	Management		MMLIC		
.0000							Barings Small Business Fund, L.P.	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..33.600	MMLIC		

STATEMENT AS OF JUNE 30, 2026 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Percen- tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Yes/No)	16 *
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi- ciliary Loca- tion	Relation- ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)					
.0000			04-1590850				Barings Storage Operations Trust	..AUS...	..NIA...	Massachusetts Mutual Life Insurance Company	Ownership	..87.760	MMLIC		
.0000			04-1590850				Barings Storage Operations Trust	..AUS...	..NIA...	MassMutual Ascend Life Insurance Company	Ownership	..7.740	MMLIC		
.0000							Barings U.S. Core Bond Fund	..DE...	..NIA...	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC		
.0000							Barings-MM Revolver Fund LP	..DE...	..NIA...	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..86.000	MMLIC		
.0000							Barings-MM Revolver Fund LP	..DE...	..NIA...	MassMutual Ascend Life Insurance Company	Ownership/Influence	..14.000	MMLIC		
.0000			04-1590850				Barings Australia Storage Trust	..AUS...	..NIA...	Massachusetts Mutual Life Insurance Company	Ownership	..87.760	MMLIC		
.0000			04-1590850				Barings Australia Storage Trust	..AUS...	..NIA...	MassMutual Ascend Life Insurance Company	Ownership	..7.740	MMLIC		
.0000							Beauty Brands Acquisition LLC	..DE...	..NIA...	Massachusetts Mutual Life Insurance Company	Ownership	..32.630	MMLIC		
.0000							Beauty Brands Acquisition Intermediate LLC	..DE...	..NIA...	Beauty Brands Acquisition LLC	Ownership	..100.000	MMLIC		
.0000							Forma Brands, LLC	..DE...	..NIA...	Beauty Brands Acquisition Intermediate LLC	Ownership	..100.000	MMLIC		
.0000			45-2632610				Cornerstone Permanent Mortgage Fund LLC	..MA...	..NIA...	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC		
.0000			45-2632610				Cornerstone Permanent Mortgage Fund LLC	..MA...	..NIA...	Barings LLC	Management		MMLIC		
.0000							CREA Ridge Apartments, LLC	..DE...	..NIA...	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC		
.0000							Euro Real Estate Holdings Herleshausen LLC	..DE...	..NIA...	Massachusetts Mutual Life Insurance Company	Ownership	..47.500	MMLIC		
.0000							London Office JV Holdings LLC	..DE...	..NIA...	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC		
.0000							MALIC AsiaPac LP Investor LLC	..DE...	..NIA...	MassMutual Ascend Life Insurance Company	Ownership	..100.000	MMLIC		
.0000							MALIC BAM LLC	..DE...	..NIA...	MassMutual Ascend Life Insurance Company	Ownership	..100.000	MMLIC		
.0000							MALIC Elco Yards D Member LLC	..DE...	..NIA...	MassMutual Ascend Life Insurance Company	Ownership	..100.000	MMLIC		
.0000							MALIC Maret LLC	..DE...	..NIA...	MassMutual Ascend Life Insurance Company	Ownership	..100.000	MMLIC		
.0000							End-to-End JPM Affordable Housing Fund LLC	..DE...	..NIA...	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC		
.0000							MM BAM LLC	..DE...	..NIA...	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC		
.0000							MM Maret LLC	..DE...	..NIA...	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC		
.0000							MM New Albany Industrial LLC	..DE...	..NIA...	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC		
.0000							MM One Harbor Shore Member	..DE...	..NIA...	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC		
.0000							MALIC Australia BSOT LLC	..DE...	..NIA...	MassMutual Ascend Life Insurance Company	Ownership	..100.000	MMLIC		
.0000							Riverwalk MM Member, LLC	..DE...	..NIA...	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC		
.0000			83-0560183				Aland Royalty Holdings LP	..DE...	..NIA...	MassMutual Holding LLC	Ownership/Influence	..26.856	MMLIC		
.0000			83-0560183				Aland Royalty Holdings LP	..DE...	..NIA...	Barings LLC	Management		MMLIC		
.0000			81-2244465				Chassis Acquisition Holding LLC	..DE...	..NIA...	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..30.000	MMLIC		
.0000							EIP Holdings I, LLC	..DE...	..NIA...	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..29.000	MMLIC		
.0000			46-0687392				Validus Holding Company LLC	..DE...	..NIA...	Barings LLC	Ownership	..40.440	MMLIC		
.0000							SBNP SIA III LLC	..DE...	..NIA...	Barings LLC	Ownership	..100.000	MMLIC		
.0000							MM Speedway El Paso Member LLC	..DE...	..NIA...	Massachusetts Mutual Life Insurance Company	Ownership	..82.600	MMLIC		

STATEMENT AS OF JUNE 30, 2026 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
. 0000 ...							MM Speedway El Paso Member LLC	.. DE.....	 NIA.....	MassMutual Ascend Life Insurance Company . Massachusetts Mutual Life Insurance Company	Ownership.....	..12.400	MM LIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM Speedway El Paso Member II LLC	.. DE.....	 NIA.....	MassMutual Ascend Life Insurance Company . Massachusetts Mutual Life Insurance Company	Ownership	..86.950	MM LIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM Speedway El Paso Member II LLC	.. DE.....	 NIA.....	MassMutual Ascend Life Insurance Company . Massachusetts Mutual Life Insurance Company	Ownership.....	..12.050	MM LIC .....	.....	.....
. 0000 ...							Barings European Real Estate Debt Income Fund	.. LUX.....	 NIA.....	MassMutual Ascend Life Insurance Company . Massachusetts Mutual Life Insurance Company	Ownership/Influence	..40.533	MM LIC .....	.....	.....
. 0000 ...							Barings European Real Estate Debt Income Fund	.. LUX.....	 NIA.....	Barings LLC	Influence.....	.....	MM LIC .....	.....	.....
. 0000 ...			13-1935920 ..	.....	.....	.....	Martello Member New Albany Industrial LLC ...	.. NC.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..44.820	MM LIC .....	.....	.....
. 0000 ...							Barings US High Yield Bond Fund	.. IRL.....	 NIA.....	Barings LLC	Management.....	.....	MM LIC .....	.....	.....
. 0000 ...							Barings US High Yield Fund	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..20.256	MM LIC .....	.....	.....
. 0000 ...							Barings US High Yield Fund	.. DE.....	 NIA.....	C.M. Life Insurance Company	Ownership.....	..2.986	MM LIC .....	.....	.....
. 0000 ...							Barings US High Yield Fund	.. DE.....	 NIA.....	Barings LLC	Influence.....	.....	MM LIC .....	.....	.....
. 0000 ...			39-3814745 ..	.....	.....	.....	Barings US Core Bond Fund	.. NC.....	 NIA.....	Barings LLC	Influence.....	.....	MM LIC .....	.....	.....
. 0000 ...			39-3814745 ..	.....	.....	.....	Barings US Core Bond Fund	.. NC.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000	MM LIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	Barings Infrastructure Secondaries & Solutions Fund II LLC	.. NC.....	 NIA.....	Barings LLC	Influence.....	.....	MM LIC .....	.....	.....
. 0000 ...			39-3891881 ..	.....	.....	.....	Capital Solutions DE Rated Feeder	.. NC.....	 NIA.....	Barings LLC	Influence.....	.....	MM LIC .....	.....	.....
. 0000 ...							Babson CLO Ltd. 2015-I	.. CYM.....	 NIA.....	Barings LLC	Influence.....	.....	MM LIC .....	.....	.....
. 0000 ...			98-1473665 ..	.....	.....	.....	Barings CLO 2019-II	.. CYM.....	 NIA.....	Barings LLC	Influence.....	.....	MM LIC .....	.....	2
. 0000 ...							Barings CLO 2019-III	.. CYM.....	 NIA.....	Barings LLC	Influence.....	.....	MM LIC .....	.....	.....
. 0000 ...							Barings CLO 2019-IV	.. CYM.....	 NIA.....	Barings LLC	Influence.....	.....	MM LIC .....	.....	.....
. 0000 ...							Barings CLO 2020-I	.. CYM.....	 NIA.....	Barings LLC	Influence.....	.....	MM LIC .....	.....	.....
. 0000 ...							Barings CLO 2020-III	.. CYM.....	 NIA.....	Barings LLC	Influence.....	.....	MM LIC .....	.....	.....
. 0000 ...							Barings CLO 2020-IV	.. CYM.....	 NIA.....	Barings LLC	Influence.....	.....	MM LIC .....	.....	.....
. 0000 ...							Barings CLO 2021-II	.. CYM.....	 NIA.....	Barings LLC	Influence.....	.....	MM LIC .....	.....	.....
. 0000 ...							Barings CLO 2021-III	.. CYM.....	 NIA.....	Barings LLC	Influence.....	.....	MM LIC .....	.....	.....
. 0000 ...							Barings CLO 2021-III	.. CYM.....	 NIA.....	Barings LLC	Influence.....	.....	MM LIC .....	.....	.....
. 0000 ...							Barings CLO 2024-II	.. CYM.....	 NIA.....	Barings LLC	Influence.....	.....	MM LIC .....	.....	.....
. 0000 ...							Babson Euro CLO 2015-I BV	.. NLD.....	 NIA.....	Barings LLC	Influence.....	.....	MM LIC .....	.....	.....
. 0000 ...			36-037260H ..	.....	.....	.....	Barings Euro CLO 2019-I BV	.. IRL.....	 NIA.....	Barings LLC	Influence.....	.....	MM LIC .....	.....	.....
. 0000 ...							Barings Euro CLO 2019-II BV	.. IRL.....	 NIA.....	Barings LLC	Influence.....	.....	MM LIC .....	.....	.....
. 0000 ...							Barings Euro CLO 2020-I DAC	.. IRL.....	 NIA.....	Barings LLC	Influence.....	.....	MM LIC .....	.....	.....
. 0000 ...			37-15576VH ..	.....	.....	.....	Barings Euro CLO 2021-I DAC	.. IRL.....	 NIA.....	Barings LLC	Influence.....	.....	MM LIC .....	.....	.....
. 0000 ...			37-50378QH ..	.....	.....	.....	Barings Euro CLO 2021-II DAC	.. IRL.....	 NIA.....	Barings LLC	Influence.....	.....	MM LIC .....	.....	.....
. 0000 ...							Barings Euro CLO 2021-III DAC	.. IRL.....	 NIA.....	Barings LLC	Influence.....	.....	MM LIC .....	.....	.....
. 0000 ...							Barings Euro CLO 2023-II DAC	.. IRL.....	 NIA.....	Barings LLC	Influence.....	.....	MM LIC .....	.....	.....
. 0000 ...			42-78301GH ..	.....	.....	.....	Barings Euro CLO 2024-II	.. IRL.....	 NIA.....	Barings LLC	Influence .....	.....	MM LIC .....	.....	.....
. 0000 ...							Barings CLO 2025 - IV	.. CYM.....	 NIA.....	Barings LLC	Influence .....	.....	MM LIC .....	.....	.....
. 0000 ...			98-1332384 ..	.....	.....	.....	Barings Global Energy Infrastructure Fund I LP	.. CYM.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..94.253	MM LIC .....	.....	.....
. 0000 ...							Barings Joondalup Trust	.. AUS.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..49.720	MM LIC .....	.....	.....
. 0000 ...							Barings Joondalup Trust	.. AUS.....	 NIA.....	MassMutual Ascend Life Insurance Company . Massachusetts Mutual Life Insurance Company	Ownership/Influence	..9.500	MM LIC .....	.....	.....
. 0000 ...							Barings Joondalup Trust	.. AUS.....	 NIA.....	Barings LLC	Influence.....	.....	MM LIC .....	.....	.....
. 0000 ...			93-4219244 ..	.....	.....	.....	Barings Construction Lending Fund	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..100.000	MM LIC .....	.....	.....
. 0000 ...			93-4219244 ..	.....	.....	.....	Barings Construction Lending Fund	.. DE.....	 NIA.....	Barings LLC	Influence.....	.....	MM LIC .....	.....	.....

STATEMENT AS OF JUNE 30, 2026 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

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

1	2	3	4	5	6	7	8	9	10	11	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Percent- age	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Yes/No)	16 *
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi- ciliary Loca- tion	Relation- ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)					
.0000							Barings Liquidity Investment Strategy	..DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	9.821	MLLIC		
.0000							Barings Liquidity Investment Strategy	..DE.....	NIA.....	Barings LLC	Influence.....		MLLIC		
.0000			82-4059427				Artemis Real Estate Income and Growth Fund II LP	..DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	19.306	MLLIC		
.0000			82-4059427				Artemis Real Estate Income and Growth Fund II LP	..DE.....	NIA.....	Barings LLC	Influence.....		MLLIC		
.0000			99-1828090				Artemis EM Strategy Sponsor Investor, LLC ..	..DE.....	NIA.....	Barings LLC	Management.....		MLLIC		
.0000			85-1465973				Barings Global Special Situations Credit 4 Delaware	..DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	62.070	MLLIC		
.0000			85-1465973				Barings Global Special Situations Credit 4 Delaware	..DE.....	NIA.....	C.M. Life Insurance Company	Ownership.....	3.270	MLLIC		
.0000			85-1465973				Barings Global Special Situations Credit 4 Delaware	..DE.....	NIA.....	Barings LLC	Management.....		MLLIC		
.0000			98-1570693				Barings Global Special Situations Credit 4 LUX	..LUX.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	11.895	MLLIC		
.0000			98-1570693				Barings Global Special Situations Credit 4 LUX	..LUX.....	NIA.....	C.M. Life Insurance Company	Ownership.....	0.630	MLLIC		
.0000			98-1570693				Barings Global Special Situations Credit 4 LUX	..LUX.....	NIA.....	Barings LLC	Management		MLLIC		
.0000							Barings Europe Select Fund	..IRL.....	NIA.....	Barings LLC	Management.....		MLLIC		
.0000			87-0977058				Barings Hotel Opportunity Venture	..CT.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	49.479	MLLIC		
.0000			87-0977058				Barings Hotel Opportunity Venture	..CT.....	NIA.....	Barings LLC	Management.....		MLLIC		
.0000			86-3661023				Barings Innovations & Growth Real Estate Fund	..DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	34.090	MLLIC		
.0000			86-3661023				Barings Innovations & Growth Real Estate Fund	..DE.....	NIA.....	C.M. Life Insurance Company	Ownership.....	0.430	MLLIC		
.0000							Barings Middle Market CLO 2017-I Ltd & LLC ..	..CYM.....	NIA.....	Barings LLC	Influence.....		MLLIC		
.0000			98-1612604				Barings Middle Market CLO Ltd 2021-I	..CYM.....	NIA.....	Barings LLC	Influence.....		MLLIC		
.0000							Barings Middle Market CLO Ltd 2023-I	..BMU.....	NIA.....	Barings LLC	Influence.....		MLLIC		
.0000							Barings Middle Market CLO Ltd 2023-II	..BMU.....	NIA.....	Barings LLC	Influence.....		MLLIC		
.0000							Barings Euro Middle Market CLO 2024-1 DAC ..	..IRL.....	NIA.....	Barings LLC	Influence.....		MLLIC		
.0000							Barings Middle Market Loan Partners 1	..CYM.....	NIA.....	Barings LLC	Influence.....		MLLIC		
.0000							Barings Middle Market Loan Partners 2	..CYM.....	NIA.....	Barings LLC	Influence.....		MLLIC		
.0000							Barings Loan Partners 5	..CYM.....	NIA.....	Barings LLC	Influence.....		MLLIC		
.0000							Barings Loan Partners 4	..CYM.....	NIA.....	Barings LLC	Influence.....		MLLIC		
.0000			98-1332384				Barings RE Credit Strategies VII LP	..DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	30.381	MLLIC		
.0000			98-1332384				Barings RE Credit Strategies VII LP	..DE.....	NIA.....	Baring Asset Management Limited	Management.....		MLLIC		
.0000			98-1567942				Barings Target Yield Infrastructure Debt Fund ..	..LUX.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	18.484	MLLIC		
.0000			98-1567942				Barings Target Yield Infrastructure Debt Fund ..	..LUX.....	NIA.....	Baring Asset Management Limited	Management.....		MLLIC		
.0000			81-0841854				Barings CLO Investment Partners LP	..DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	94.997	MLLIC		
.0000			81-0841854				Barings CLO Investment Partners LP	..DE.....	NIA.....	Barings LLC	Management.....		MLLIC		
.0000							Barings Euro Value Add II (BREEVA II)	..LUX.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	25.520	MLLIC		
.0000							Barings Euro Value Add II (BREEVA II)	..LUX.....	NIA.....	C.M. Life Insurance Company	Ownership	2.220	MLLIC		
.0000							Barings Euro Value Add II (BREEVA II)	..LUX.....	NIA.....	Barings LLC	Management.....		MLLIC		

STATEMENT AS OF JUNE 30, 2026 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Per-centage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
. 0000 ...			87-1262754 ..	.....	.....	.....	Barings Transportation Fund LP	.. DE.....	.. NIA.....	MassMutual Holding LLC	Ownership/Influence	..13.435 ...	MMLIC .....	.....	.....
. 0000 ...			87-1262754 ..	.....	.....	.....	Barings Transportation Fund LP	.. DE.....	.. NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 8.148 ...	MMLIC .....	.....	.....
. 0000 ...							Braemar Energy Ventures I, L.P.	.. DE.....	.. NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..98.520 ...	MMLIC .....	.....	.....
. 0000 ...							Braemar Energy Ventures I, L.P.	.. DE.....	.. NIA.....	C.M. Life Insurance Company	Ownership	..1.480 ...	MMLIC .....	.....	.....
. 0000 ...							Braemar Energy Ventures I, L.P.	.. DE.....	.. NIA.....	Barings LLC	Management.....	.....	MMLIC .....	.....	.....
. 0000 ...							Barings European Core Property Fund SCSp	..LUX.....	.. NIA.....	MassMutual Holding LLC	Ownership/Influence	..11.410 ...	MMLIC .....	.....	.....
. 0000 ...							Barings European Core Property Fund SCSp	..LUX.....	.. NIA.....	C.M. Life Insurance Company	Ownership.....	.. 0.732 ...	MMLIC .....	.....	.....
. 0000 ...							Barings European Core Property Fund SCSp	..LUX.....	.. NIA.....	Barings Real Estate Advisers LLC	Management.....	.....	MMLIC .....	.....	.....
. 0000 ...			46-5001122 ..	.....	.....	.....	Barings European Private Loan Fund III A	..LUX.....	.. NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..45.036 ...	MMLIC .....	.....	.....
. 0000 ...			38-4059932 ..	.....	.....	.....	Benchmark 2018-B2 Mortgage Trust	.. NY.....	.. NIA.....	Barings LLC	Influence.....	.....	MMLIC .....	.....	.....
. 0000 ...							Benchmark 2018-B4	.. NY.....	.. NIA.....	Barings LLC	Influence.....	.....	MMLIC .....	.....	.....
. 0000 ...			38-4096530 ..	.....	.....	.....	Benchmark 2018-B8	.. NY.....	.. NIA.....	Barings LLC	Influence.....	.....	MMLIC .....	.....	.....
. 0000 ...			20-5578089 ..	.....	.....	.....	Barings Core Property Fund LP	.. DE.....	.. NIA.....	MassMutual Holding LLC	Influence.....	.....	MMLIC .....	.....	.....
. 0000 ...			20-5578089 ..	.....	.....	.....	Barings Core Property Fund LP	.. DE.....	.. NIA.....	Barings Real Estate Advisers LLC	Management.....	.....	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	DPI Acres Capital SPV LLC	.. DE.....	.. NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	..100.000 ...	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	DPI-ARES Mortgage Lending SPV, LLC	.. DE.....	.. NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	..100.000 ...	MMLIC .....	.....	.....
. 0000 ...							E2E Affordable Housing Debt Fund LLC	.. DE.....	.. NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..100.000 ...	MMLIC .....	.....	.....
. 0000 ...			98-1607033 ..	.....	.....	.....	GIA EU Holdings – Emerson JV Sarl	..LUX.....	.. NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..91.988 ...	MMLIC .....	.....	.....
. 0000 ...			98-1607033 ..	.....	.....	.....	GIA EU Holdings – Emerson JV Sarl	..LUX.....	.. NIA.....	Barings LLC	Management.....	.....	MMLIC .....	.....	.....
. 0000 ...			38-4041011 ..	.....	.....	.....	JPMCC Commercial Mortgage Securities Trust 2017-JP7	.. NY.....	.. NIA.....	Barings LLC	Influence.....	.....	MMLIC .....	.....	.....
. 0000 ...			38-4032059 ..	.....	.....	.....	JPMDB Commercial Mortgage Securities Trust 2017-C5	.. NY.....	.. NIA.....	Barings LLC	Influence.....	.....	MMLIC .....	.....	.....
. 0000 ...							Martello Re Feeder LP	.. DE.....	.. NIA.....	MassMutual Holding LLC	Ownership.....	..58.050 ...	MMLIC .....	.....	.....
. 0000 ...							Martello Re LP	.. DE.....	.. NIA.....	Martello Re Feeder LP	Ownership.....	..25.800 ...	MMLIC .....	.....	.....
. 0000 ...							Martello Re Holding Limited LLC	.. DE.....	.. NIA.....	Martello Re LP	Ownership.....	..100.000 ...	MMLIC .....	.....	.....
. 0000 ...							Martello Re Limited	..BMU.....	.. NIA.....	Martello Re Holding Limited LLC	Ownership.....	..100.000 ...	MMLIC .....	.....	.....
. 0000 ...							Martello Re Services Company .....	.....	.. NIA.....	Martello Re Holding Limited LLC	Ownership.....	..100.000 ...	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	Miami Douglas Three MM, LLC	.. DE.....	.. NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..50.000 ...	MMLIC .....	.....	.....
. 0000 ...			87-4021641 ..	.....	.....	.....	MM BIG Peninsula Co-Invest Member LLC	.. DE.....	.. NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..26.510 ...	MMLIC .....	.....	.....
. 0000 ...			87-4021641 ..	.....	.....	.....	MM BIG Peninsula Co-Invest Member LLC	.. DE.....	.. NIA.....	C.M. Life Insurance Company	Ownership.....	.. 0.820 ...	MMLIC .....	.....	.....
. 0000 ...							MM Mezzanine Investor III LLC	.. DE.....	.. NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..11.100 ...	MMLIC .....	.....	.....
. 0000 ...							Red Lake Ventures LLC	.. DE.....	.. NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..31.500 ...	MMLIC .....	.....	.....
. 0000 ...							Tamiami Citrus LLC	.. DE.....	.. NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..15.900 ...	MMLIC .....	.....	.....
. 0000 ...			13-1935920 ..	.....	.....	.....	MALIC Member New Albany Industrial LLC	.. NC.....	.. NIA.....	MassMutual Ascend Life Insurance Company	Ownership.....	..1.610 ...	MMLIC .....	.....	.....
. 0000 ...			13-1935920 ..	.....	.....	.....	MM AsiaPac LP Investor LLC	..JPN.....	.. NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000 ...	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM Elco Yards A Member LLC	.. DE.....	.. NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000 ...	MMLIC .....	.....	.....

STATEMENT AS OF JUNE 30, 2026 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
. 0000 ...			04-1590850 ..	.....	.....	.....	MM Elco Yards D Member LLC	.. DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM New Albany Industrial Member LLC	.. NC.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	98.390	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	Influence.....	.....	MMLIC .....	.....	.....
. 0000 ...			81-3000420 ..	.....	.....	.....	MM Debt Participations LLC	.. DE.....	NIA.....	Barings LLC	Management.....	.....	MMLIC .....	.....	.....
. 0000 ...			92-3857084 ..	.....	.....	.....	Barings Capital Solutions Perpetual Fund (DE) LP	.. DE.....	NIA.....	Barings LLC	Influence.....	.....	MMLIC .....	.....	.....
. 0000 ...							Barings Capital Solutions Perpetual Fund (LUX)	.. LUX.....	NIA.....	Barings LLC	Influence.....	.....	MMLIC .....	.....	.....
. 0000 ...							Barings Income Navigator Fund	.. IRL.....	NIA.....	Barings LLC	Influence.....	.....	MMLIC .....	.....	.....
. 0000 ...							Barings Emerging Market Debt Blended Total Return Fund	.. IRL.....	NIA.....	Barings LLC	Influence.....	.....	MMLIC .....	.....	.....
. 0000 ...							40 Exchange MM Member LLC	.. DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	88.350	MMLIC .....	.....	.....
. 0000 ...							40 Exchange MM Member LLC	.. DE.....	NIA.....	MassMutual Ascend Life Insurance Company	Ownership.....	6.650	MMLIC .....	.....	.....
. 0000 ...							Barings Global Investment Grade Credit Fund	.. IRL.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	45.904	MMLIC .....	.....	.....
. 0000 ...							Barings Global Investment Grade Credit Fund	.. IRL.....	NIA.....	Barings LLC	Management.....	.....	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM MD2 Station Member LLC	.. DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	47.000	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM MD2 Station Member LLC	.. DE.....	NIA.....	C.M. Life Insurance Company	Ownership.....	3.100	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM National IOS Program Member LLC	.. DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC .....	.....	.....
. 0000 ...							MM National Self-Storage Program Member II LLC	.. DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MMV Climate Technology Fund GP	.. DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	99.000	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MMV Climate Technology Fund GP	.. DE.....	NIA.....	MassMutual Ascend Life Insurance Company	Ownership.....	1.000	MMLIC .....	.....	.....
. 0000 ...							MM REED District Landco Member LLC	.. DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	76.800	MMLIC .....	.....	.....
. 0000 ...							MM REED District Landco Member LLC	.. DE.....	NIA.....	C.M. Life Insurance Company	Ownership.....	3.200	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM Sedona Vortex Investor LLC	.. DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	76.290	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM Sedona Vortex Investor LLC	.. DE.....	NIA.....	MassMutual Ascend Life Insurance Company	Ownership.....	18.710	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM SL Willistown LLC	.. DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	89.670	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM SL Willistown LLC	.. DE.....	NIA.....	C.M. Life Insurance Company	Ownership.....	10.330	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM Subline Borrower LLC	.. DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC .....	.....	.....
. 0000 ...							MM The Gilman Member LLC	.. DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	45.000	MMLIC .....	.....	.....
. 0000 ...			39-2502808 ..	.....	.....	.....	MM Tokyo BTR1 LLC	.. DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	70.000	MMLIC .....	.....	.....
. 0000 ...			39-2502808 ..	.....	.....	.....	MM Tokyo BTR1 LLC	.. DE.....	NIA.....	MassMutual Ascend Life Insurance Company	Ownership.....	30.000	MMLIC .....	.....	.....
. 0000 ...			39-2502808 ..	.....	.....	.....	MM Tokyo BTR1 LLC Project Zeus	.. DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	70.000	MMLIC .....	.....	.....
. 0000 ...			39-2502808 ..	.....	.....	.....	MM Tokyo BTR1 LLC Project Zeus	.. DE.....	NIA.....	MassMutual Ascend Life Insurance Company	Ownership.....	30.000	MMLIC .....	.....	.....

STATEMENT AS OF JUNE 30, 2026 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
. 0000							MMLIC Australia BAST LLC	.. DE	 NIA	Massachusetts Mutual Life Insurance Company	Ownership	.. 100.000	MMLIC		
. 0000							MMLIC Australia BSOT LLC	.. DE	 NIA	Massachusetts Mutual Life Insurance Company	Ownership	.. 100.000	MMLIC		
. 0000							SBNP SIA IV LLC	.. DE	 NIA	Massachusetts Mutual Life Insurance Company	Ownership	.. 99.000	MMLIC		
. 0000			04-1590850				Washington Pine LLC	.. DE	 NIA	Massachusetts Mutual Life Insurance Company	Ownership	.. 100.000	MMLIC		
. 0000			33-5063019				PDX SW Third Hotel Owner LLC	.. DE	 NIA	Massachusetts Mutual Life Insurance Company	Ownership	.. 100.000	MMLIC		
. 0000			04-1590850				Trailside MM Member LLC	.. DE	 NIA	Company	Ownership	.. 59.590	MMLIC		
. 0000			04-1590850				Trailside MM Member LLC	.. DE	 NIA	C.M. Life Insurance Company	Ownership	.. 7.370	MMLIC		
. 0000			83-1325764				Washington Gateway Two LLC	.. DE	 NIA	Massachusetts Mutual Life Insurance Company	Ownership	.. 66.810	MMLIC		
. 0000			83-1325764				Washington Gateway Two LLC	.. DE	 NIA	C.M. Life Insurance Company	Ownership	.. 28.190	MMLIC		
. 0000			32-0574045				Washington Gateway Three LLC	.. DE	 NIA	Massachusetts Mutual Life Insurance Company	Ownership	.. 83.781	MMLIC		
. 0000							MALIC Debt Participations LLC	.. DE	 NIA	Company	Ownership	.. 100.000	MMLIC		
. 0000							MALIC Elco Yards A Member LLC	.. DE	 NIA	MassMutual Ascend Life Insurance Company	Ownership	.. 100.000	MMLIC		
. 0000							Invesco Ltd	.. BMJ	 NIA	MM Asset Management Holding LLC	Ownership	.. 18.200	MMLIC		
. 0000							Barings US Loan Fund Series	.. DE	 NIA	Barings LLC	Ownership	.. 0.028	MMLIC		
. 0000							Barings Global Private Loan Fund	.. LUX	 NIA	Barings LLC	Ownership	.. 13.475	MMLIC		
. 0000							KKR MM Project Vector LP	.. DE	 NIA	Massachusetts Mutual Life Insurance Company	Ownership	.. 90.000	MMLIC		
. 0000			04-1590850				Barings Developed Europe Private Loan Fund 1	.. LUX	 NIA	Massachusetts Mutual Life Insurance Company	Ownership	.. 100.000	MMLIC		
. 0000							SCSp	.. NC	 NIA	Company	Ownership	.. 68.671	MMLIC		
. 0000							Barings Developed Europe Real Estate Debt Fund	.. NC	 NIA	Massachusetts Mutual Life Insurance Company	Ownership	.. 31.330	MMLIC		
. 0000							Barings Developed Europe Real Estate Debt Fund	.. NC	 NIA	MassMutual Ascend Life Insurance Company	Ownership	.. 40.010	MMLIC		
. 0000							Barings Umbrella Fund plc – Barings Global Investment Grade	.. IRL	 NIA	Massachusetts Mutual Life Insurance Company	Ownership	.. 40.010	MMLIC		
. 0000							Barings CLO LTD 2018-III	.. CYM	 NIA	Barings LLC	Influence		MMLIC		
. 0000							Babson LP-II	.. CYM	 NIA	Barings LLC	Influence		MMLIC		
. 0000							Barings Loan Partners CLO-III	.. CYM	 NIA	Barings LLC	Influence		MMLIC		
. 0000							Barings CLO Ltd 2025-III	.. CYM	 NIA	Barings LLC	Influence		MMLIC		
. 0000							Barings CLO Ltd 2025-VI	.. CYM	 NIA	Barings LLC	Influence		MMLIC		
. 0000							Barings CLO Ltd 2025-VII	.. CYM	 NIA	Barings LLC	Influence		MMLIC		
. 0000							Barings CLO Ltd 2025-VII	.. CYM	 NIA	Barings LLC	Influence		MMLIC		
. 0000							Barings CLO Romeo Warehouse	.. CYM	 NIA	Barings LLC	Influence		MMLIC		
. 0000							Barings Euro CLO 2014-II BV	.. IRL	 NIA	Barings LLC	Influence		MMLIC		
. 0000							Barings China Aggregate Bond Private Securities Investment Fund	.. CHN	 NIA	Barings LLC	Management		MMLIC		
. 0000			47-3790192				Barings Global High Yield Fund	.. MA	 NIA	Barings LLC	Management		MMLIC		
. 0000			04-1590850				Wood Creek Venture Fund LLC	.. DE	 NIA	Massachusetts Mutual Life Insurance Company	Ownership	.. 40.000	MMLIC		
. 0000							Barings California Mortgage Fund IV	.. CA	 NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	.. 98.942	MMLIC		
. 0000							Barings California Mortgage Fund IV	.. CA	 NIA	Barings LLC	Influence		MMLIC		

STATEMENT AS OF JUNE 30, 2026 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Per-cent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
. 0000 ...							Barings Umbrella Fund LUX SCSp SICAV RAIF ...	..LUX.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..22.972 ...	MMLIC .....	.....	.....
. 0000 ...							Barings Umbrella Fund LUX SCSp SICAV RAIF ...	..LUX.....	..NIA.....	C.M. Life Insurance Company	Ownership.....	..1.997 ...	MMLIC .....	.....	.....
. 0000 ...			82-3307907 ..	.....	.....	.....	Cornbrook PRS Holdings LLC	..DE.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..96.080 ...	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 ...			61-1750537 ..	.....	.....	.....	Cornerstone Permanent Mortgage Fund II LLC ..	..MA.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000 ...	MMLIC .....	.....	.....
. 0000 ...			61-1750537 ..	.....	.....	.....	Cornerstone Permanent Mortgage Fund II LLC ..	..MA.....	..NIA.....	Barings LLC	Management.....	.....	MMLIC .....	.....	.....
. 0000 ...							Cornerstone Permanent Mortgage Fund III LLC	..MA.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..98.472 ...	MMLIC .....	.....	.....
. 0000 ...			61-1793735 ..	.....	.....	.....	Cornerstone Permanent Mortgage Fund IV LLC ..	..MA.....	..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.....	..93.860 ...	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	Euro Real Estate Holdings LLC	..DE.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..50.000 ...	MMLIC .....	.....	.....
. 0000 ...			20-3347091 ..	.....	.....	.....	Fan Pier Development LLC	..DE.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..59.150 ...	MMLIC .....	.....	.....
. 0000 ...			20-3347091 ..	.....	.....	.....	Fan Pier Development LLC	..DE.....	..NIA.....	C.M. Life Insurance Company	Ownership.....	..5.850 ...	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	GIA EU Holdings LLC - Avalon Spain	..DE.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000 ...	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	GIA EU Holdings LLC- GIA Italy SCSp	..MA.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000 ...	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	GIA EU Holdings LLC	..DE.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..95.000 ...	MMLIC .....	.....	.....
. 0000 ...			81-5360103 ..	.....	.....	.....	Landmark Manchester Holdings LLC	..DE.....	..NIA.....	Company	Ownership.....	..100.000 ...	MMLIC .....	.....	.....
. 0000 ...			13-1935920 ..	.....	.....	.....	MMLIC Debt Participations LLC	..DE.....	..NIA.....	MassMutual Ascend Life Insurance Company ..	Ownership.....	..100.000 ...	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM Brookhaven Member LLC	..DE.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..97.010 ...	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM Kannapolis Industrial Member LLC	..DE.....	..NIA.....	Company	Ownership.....	..87.080 ...	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM Kannapolis Industrial Member LLC	..DE.....	..NIA.....	MassMutual Ascend Life Insurance Company ..	Ownership.....	..12.920 ...	MMLIC .....	.....	.....
. 0000 ...							MM DS Investor LLC	..DE.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000 ...	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM East South Crossing Member LLC	..DE.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..95.000 ...	MMLIC .....	.....	.....
. 0000 ...							MM Fremont Member LLC	..DE.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000 ...	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM Horizon Savannah Member LLC	..DE.....	..NIA.....	Company	Ownership.....	..84.270 ...	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM Horizon Savannah Member LLC	..DE.....	..NIA.....	C.M. Life Insurance Company	Ownership.....	..3.510 ...	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM Horizon Savannah Member II LLC	..DE.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..88.710 ...	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM Horizon Savannah Member II LLC	..DE.....	..NIA.....	C.M. Life Insurance Company	Ownership.....	..3.690 ...	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM Horizon Savannah Member II LLC	..DE.....	..NIA.....	MassMutual Ascend Life Insurance Company ..	Ownership.....	..7.600 ...	MMLIC .....	.....	.....

STATEMENT AS OF JUNE 30, 2026 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

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

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.0000			04-1590850				MM Ironhead Commerce Center	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..75.210	MM LIC		
.0000			04-1590850				MM Ironhead Commerce Center	..DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	..19.790	MM LIC		
.0000			13-1935920				BRAVA5 MM Investor LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MM LIC		
.0000			04-1590850				BRAVA5 MALIC Investor LLC	..DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	..100.000	MM LIC		
.0000							MM Ironhead Commerce Center Member LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MM LIC		
.0000							MM 425 Montgomery Member LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..78.355	MM LIC		
.0000							MM 425 Montgomery Member LLC	..DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	..21.645	MM LIC		
.0000							MM 550 Corporate Member LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MM LIC		
.0000							MM Ascend DS Investors LLC	..DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	..100.000	MM LIC		
.0000							MM Century Square LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MM LIC		
.0000							MM Horizon Savannah Member III LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..88.710	MM LIC		
.0000							MM Horizon Savannah Member III LLC	..DE	NIA	C.M. Life Insurance Company	Ownership	..3.690	MM LIC		
.0000							MM Horizon Savannah Member III LLC	..DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	..7.600	MM LIC		
.0000							MM Liberty Centre LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MM LIC		
.0000			04-1590850				MM National Self-Storage Program Member LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..98.000	MM LIC		
.0000							MM Park City Investor LLC	..NC	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..92.880	MM LIC		
.0000							MM Park City Investor LLC	..NC	NIA	MassMutual Ascend Life Insurance Company	Ownership	..7.120	MM LIC		
.0000			04-1590850				MM ReDiscover Member LLC	..DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	..6.560	MM LIC		
.0000			04-1590850				MM ReDiscover Member LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..88.450	MM LIC		
.0000			04-1590850				MM Liberty Centre Member LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..82.000	MM LIC		
.0000			04-1590850				MM Century Square Member LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..68.560	MM LIC		
.0000			04-1590850				MM Century Square Member LLC	..DE	NIA	C.M. Life Insurance Company	Ownership	..3.120	MM LIC		
.0000			04-1590850				MM Stowe Investor LLC	..NC	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MM LIC		
.0000			04-1590850				MM Virginian Investor LLC	..NC	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MM LIC		
.0000							MM 10 Centennial Drive Member LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MM LIC		
.0000							MM 100 Congress Owner LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MM LIC		
.0000			04-1590850				MM 340 Madison Member LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..96.721	MM LIC		
.0000			04-1590850				MM 340 Madison Member LLC	..DE	NIA	C.M. Life Insurance Company	Ownership	..3.279	MM LIC		
.0000			04-1590850				MM 1370 AVE OF AM LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..90.000	MM LIC		
.0000			04-1590850				MM 1370 AVE OF AM LLC	..DE	NIA	C.M. Life Insurance Company	Ownership	..3.330	MM LIC		
.0000			04-1590850				MM 1400 E 4th Street Member LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..86.100	MM LIC		

STATEMENT AS OF JUNE 30, 2026 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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. 0000 ...			04-1590850 ..				Miami Douglas Four MM LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000	MMLIC		
. 0000 ...			04-1590850 ..	.....	.....	.....	MM Five50West Member LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 52.990	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM Five50West Member LLC	.. DE.....	 NIA.....	C.M. Life Insurance Company	Ownership.....	.. 6.720	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM Breton Village Member LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 81.130	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM Breton Village Member LLC	.. DE.....	 NIA.....	MassMutual Ascend Life Insurance Company	Ownership.....	.. 18.870	MMLIC .....	.....	.....
. 0000 ...			80-0948028 ..	.....	.....	.....	One Harbor Shore LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 86.440	MMLIC .....	.....	.....
. 0000 ...			80-0948028 ..	.....	.....	.....	Salomon Brothers Commercial Mortgage Trust 2001-MM	.. DE.....	 NIA.....	C.M. Life Insurance Company	Ownership.....	.. 8.550	MMLIC .....	.....	.....
. 0000 ...								.. DE.....	 NIA.....	Barings Real Estate Advisers LLC	Influence.....	.....	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	Trailside MM Member II LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 47.120	MMLIC .....	.....	.....
. 0000 ...			82-3250684 ..	.....	.....	.....	Unna, Dortmund Holding LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 50.000	MMLIC .....	.....	.....
. 0000 ...			45-5401109 ..	.....	.....	.....	Washington Gateway Apartments Venture LLC ...	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 91.000	MMLIC .....	.....	.....
. 0000 ...			45-5401109 ..	.....	.....	.....	Washington Gateway Apartments Venture LLC ...	.. DE.....	 NIA.....	C.M. Life Insurance Company	Ownership.....	.. 4.800	MMLIC .....	.....	.....
. 0000 ...			88-3861481 ..	.....	.....	.....	West 37th Street Hotel LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 93.800	MMLIC .....	.....	.....
. 0000 ...			88-3861481 ..	.....	.....	.....	West 37th Street Hotel LLC	.. DE.....	 NIA.....	C.M. Life Insurance Company	Ownership.....	.. 6.200	MMLIC .....	.....	.....
. 0000 ...			02-0769954 ..	.....	916053	QO	MassMutual Select Small Capital Value Equity Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Influence.....	.....	MMLIC .....	.....	.....
. 0000 ...			47-3529636 ..	.....	.....	.....	MML Series II Dynamic Bond Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Influence.....	.....	MMLIC .....	.....	.....
. 0000 ...			45-1618046 ..	.....	916053	QO	MassMutual ishares 60/40 Allocation Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 37.805	MMLIC .....	.....	.....
. 0000 ...			04-3556992 ..	.....	916053	QO	MassMutual Blue Chip Growth Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 61.909	MMLIC .....	.....	.....
. 0000 ...			01-0821120 ..	.....	916053	QO	MassMutual Diversified Value Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000	MMLIC .....	.....	.....
. 0000 ...			03-0532475 ..	.....	916053	QO	MassMutual Inflation-Protected and Income Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 38.091	MMLIC .....	.....	.....
. 0000 ...			04-3512596 ..	.....	916053	QO	MassMutual Mid Cap Growth Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000	MMLIC .....	.....	.....
. 0000 ...			04-3464165 ..	.....	916053	QO	MassMutual Premier Diversified Bond Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000	MMLIC .....	.....	.....
. 0000 ...			04-3557000 ..	.....	916053	QO	MassMutual Select Overseas Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000	MMLIC .....	.....	.....
. 0000 ...			04-3520009 ..	.....	916053	QO	MassMutual High Yield Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 18.616	MMLIC .....	.....	.....
. 0000 ...			41-5125534 ..	.....	.....	QO	MML Vip American Funds 80/20 Allocation Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 97.610	MMLIC .....	.....	.....
. 0000 ...			04-3277549 ..	.....	916053	QO	MML Barings Core Bond Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 11.754	MMLIC .....	.....	.....

Asterisk	Explanation
1	Massachusetts Mutual Life Insurance Company owns 14.23% of the affiliated debt of Jefferies Finance LLC

STATEMENT AS OF JUNE 30, 2026 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

Asterisk	Explanation
2	Debt investors own .5% and includes only Great Lakes III, L.P.

STATEMENT AS OF JUNE 30, 2026 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

AUGUST FILING

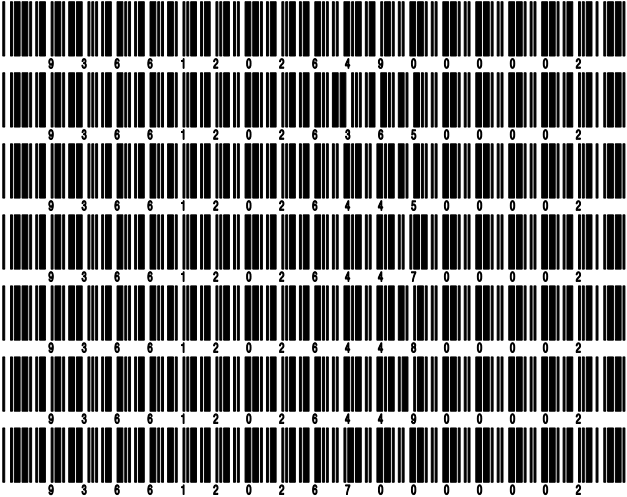
9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting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

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
8.

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]
8. Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700]



STATEMENT AS OF JUNE 30, 2026 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4 December 31 Prior Year Net Admitted Assets
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504.	Other assets	440,266	418,766	21,500	21,499
2597.	Summary of remaining write-ins for Line 25 from overflow page	440,266	418,766	21,500	21,499

SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

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

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	12,366,438	7,843,548
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		0
2.2 Additional investment made after acquisition		8,241,576
3. Capitalized deferred interest and other		0
4. Accrual of discount	8,836	374,716
5. Unrealized valuation increase/(decrease)	(37,540)	(94,393)
6. Total gain (loss) on disposals	100,738	294,615
7. Deduct amounts received on disposals	298,867	4,181,178
8. Deduct amortization of premium, depreciation and proportional amortization	362,499	112,446
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)	11,777,106	12,366,438
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	11,777,106	12,366,438

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	1,242,382,090	1,637,943,050
2. Cost of bonds and stocks acquired	325,818,775	166,478,522
3. Accrual of discount	1,494,282	5,154,485
4. Unrealized valuation increase/(decrease)	(378,439)	974,949
5. Total gain (loss) on disposals	1,888,932	(2,969,475)
6. Deduct consideration for bonds and stocks disposed of	158,821,724	561,250,007
7. Deduct amortization of premium	1,851,710	3,164,931
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	(141)	784,503
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	1,410,532,347	1,242,382,090
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	1,410,532,347	1,242,382,090

STATEMENT AS OF JUNE 30, 2026 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
ISSUER CREDIT OBLIGATIONS (ICO)								
1. NAIC 1 (a)	572,834,273	64,937,605	58,777,497	(189,988)	572,834,273	578,804,393	0	561,329,140
2. NAIC 2 (a)	637,714,279	535,820,989	532,922,594	1,859,759	637,714,279	642,472,432	0	738,696,394
3. NAIC 3 (a)	20,403,903			(14,575)	20,403,903	20,389,328	0	7,130,966
4. NAIC 4 (a)	2,648,710		15,098	65	2,648,710	2,633,677	0	1,827,458
5. NAIC 5 (a)	1,158,419		501,080	1,661	1,158,419	659,000	0	2,656,066
6. NAIC 6 (a)	0				0	0	0	0
7. Total ICO	1,234,759,584	600,758,594	592,216,269	1,656,922	1,234,759,584	1,244,958,830	0	1,311,640,025
ASSET-BACKED SECURITIES (ABS)								
8. NAIC 1	302,296,987		20,939,659	134,904	302,296,987	281,492,233	0	242,978,156
9. NAIC 2	15,103,338		1,565,852	43,099	15,103,338	13,580,585	0	14,911,646
10. NAIC 3	905,309		51,640	(146,641)	905,309	707,028	0	1,240,324
11. NAIC 4	738,001		12,841	162,249	738,001	887,409	0	229,486
12. NAIC 5	2,963,975		19,977	(306,970)	2,963,975	2,637,029	0	3,114,595
13. NAIC 6	0				0	0	0	0
14. Total ABS	322,007,610	0	22,589,969	(113,357)	322,007,610	299,304,284	0	262,474,207
PREFERRED STOCK								
15. NAIC 1	2,581,468		0	0	2,581,468	2,581,468	0	2,581,468
16. NAIC 2	16,472,566		2,000,000	49,795	16,472,566	14,522,360	0	16,625,346
17. NAIC 3	0		0	0	0	0	0	0
18. NAIC 4	0		0	0	0	0	0	0
19. NAIC 5	0		0	0	0	0	0	0
20. NAIC 6	0		0	0	0	0	0	0
21. Total Preferred Stock	19,054,034	0	2,000,000	49,795	19,054,034	17,103,828	0	19,206,814
22. Total ICO, ABS & Preferred Stock	1,575,821,228	600,758,594	616,806,238	1,593,359	1,575,821,228	1,561,366,943	0	1,593,321,046

(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 \$ 31,971,906 ; NAIC 2 \$ 118,862,699 ; NAIC 3 \$ NAIC 4 \$; NAIC 5 \$ 0 ; NAIC 6 \$ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
7709999999 Totals	1,999,887	xxx	1,999,803	35,000	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	13,934,076	19,773,853
2. Cost of short-term investments acquired	45,531,407	100,919,655
3. Accrual of discount	525,735	1,557,241
4. Unrealized valuation increase/(decrease)	0	0
5. Total gain (loss) on disposals	257	143
6. Deduct consideration received on disposals	57,991,588	108,316,816
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other than temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,999,887	13,934,076
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	1,999,887	13,934,076

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)	3,458,337
2.	Cost paid/(consideration received) on additions	3,470,491
3.	Unrealized valuation increase/(decrease)	
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	5,887,463
6.	Considerations received/(paid) on terminations	5,887,463
7.	Amortization	(3,474,115)
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)	3,454,713
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	3,454,713

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.....	3,454,713
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)	3,454,713
4.	Part D, Section 1, Column 6	14,298,872
5.	Part D, Section 1, Column 7	(10,844,159)
6.	Total (Line 3 minus Line 4 minus Line 5)	0
		Fair Value Check
7.	Part A, Section 1, Column 16	9,335,476
8.	Part B, Section 1, Column 13	
9.	Total (Line 7 plus Line 8)	9,335,476
10.	Part D, Section 1, Column 9	9,335,476
11.	Part D, Section 1, Column 10	0
12.	Total (Line 9 minus Line 10 minus Line 11)	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21	0
14.	Part B, Section 1, Column 20	
15.	Part D, Section 1, Column 12	0
16.	Total (Line 13 plus Line 14 minus Line 15)	0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	339,021,132	303,252,292
2. Cost of cash equivalents acquired	1,847,673,498	6,193,049,131
3. Accrual of discount	4,094,854	16,866,482
4. Unrealized valuation increase/(decrease)		0
5. Total gain (loss) on disposals	642	4,361
6. Deduct consideration received on disposals	2,039,932,846	6,174,151,135
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)	150,857,280	339,021,132
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	150,857,280	339,021,132

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

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

N O N E

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

N O N E

SCHEDULE BA - PART 2

[illegible]

SCHEDULE BA - PART 3

[illegible]

STATEMENT AS OF JUNE 30, 2026 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	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
00287Y-EF-2	AbbVie Inc-SENIOR UNSECURED	..04/23/2026	GOLDMAN .....	.....	4,944,700	5,000,000	30,556	1.G FE
034863-AW-0	Anglo American Capital P-SENIOR UNSECURE	..06/23/2026	CITIGROUP GLOBAL MAR .....	.....	6,621,506	6,450,000	83,648	2.B FE
053332-BD-3	AutoZone Inc-SENIOR UNSECURED	..04/15/2026	BOFAMLSEC .....	.....	4,977,500	5,000,000	49,479	2.B FE
120568-BS-8	Bunge Ltd Finance Corp-SENIOR UNSECURED	..04/23/2026	WELLS FARGO .....	.....	4,998,950	5,000,000	23,333	2.A FE
25245B-AC-1	Diageo Investment Corp-SENIOR UNSECURED	..06/23/2026	CITIGROUP GLOBAL MAR .....	.....	4,056,560	4,000,000	73,458	1.G FE
286181-AP-7	Element Fleet Management-SENIOR UNSECURE	..06/23/2026	BARCLAYS CAPITAL INC .....	.....	9,991,975	9,939,000	123,766	2.A FE
36274F-AA-7	Gabx Leasing LLC-SENIOR UNSECURED	..04/23/2026	BARCLAYS CAPITAL INC .....	.....	2,982,150	3,000,000	16,188	2.A FE
36828A-AA-9	GE Vernova Inc-SENIOR UNSECURED	..04/23/2026	GOLDMAN .....	.....	1,594,688	1,600,000	15,111	2.B FE
404119-DJ-5	HCA Inc-SENIOR UNSECURED	..04/27/2026	BOFAMLSEC .....	.....	1,997,120	2,000,000	0	2.C FE
404119-DK-2	HCA Inc-SENIOR UNSECURED	..04/27/2026	BARCLAYS CAPITAL INC .....	.....	2,494,500	2,500,000	0	2.C FE
457187-AC-6	Ingredion Inc-SENIOR UNSECURED	..06/23/2026	BARCLAYS CAPITAL INC .....	.....	3,297,126	3,530,000	6,540	2.B FE
56585A-BK-7	Marathon Petroleum Corp-SENIOR UNSECURED	..06/23/2026	JP MORGAN SECURITIES .....	.....	12,408,368	12,253,000	198,073	2.B FE
67103H-AL-1	O'Reilly Automotive Inc-SENIOR UNSECURED	..04/15/2026	BARCLAYS CAPITAL INC .....	.....	2,009,440	2,000,000	31,594	2.B FE
68902V-AK-3	Otis Worldwide Corp-SENIOR UNSECURED	..06/23/2026	MORGAN .....	.....	3,064,809	3,000,000	30,331	2.B FE
785592-AX-4	Sabine Pass Liquefaction-FIRST LIEN	..06/23/2026	VARIOUS .....	.....	9,893,600	10,000,000	48,750	2.A FE
931142-FT-5	Walmart Inc-SENIOR UNSECURED	..04/27/2026	CITIGROUP GLOBAL MAR .....	.....	1,995,720	2,000,000	0	1.C FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					77,328,712	77,572,000	730,827	XXX
40139L-BQ-5	Guardian Life Global Fun-SECURED	..04/27/2026	DEUTSCHE BANK SECURI .....	.....	10,000,000	10,000,000	0	1.B FE
74368C-CE-2	Protective Life Global F-SECURED	..04/08/2026	CITIGROUP GLOBAL MAR .....	.....	5,000,000	5,000,000	0	1.D FE
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					15,000,000	15,000,000	0	XXX
74340X-CU-3	Prologis LP-SENIOR UNSECURED	..04/20/2026	BOFAMLSEC .....	.....	1,984,620	2,000,000	0	1.F FE
90265E-AT-7	UDR Inc-SENIOR UNSECURED	..04/28/2026	VARIOUS .....	.....	3,717,231	4,353,000	21,455	2.A FE
92936U-AM-1	WP Carey Inc-SENIOR UNSECURED	..04/23/2026	BARCLAYS CAPITAL INC .....	.....	1,050,254	1,034,000	17,600	2.A FE
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					6,752,105	7,387,000	39,055	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					99,080,817	99,959,000	769,882	XXX
0499999999. Total - issuer credit obligations (affiliated)					0	0	0	XXX
0509999997. Total - issuer credit obligations - Part 3					99,080,817	99,959,000	769,882	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					99,080,817	99,959,000	769,882	XXX
1889999999. Total - asset-backed securities (unaffiliated)					0	0	0	XXX
1899999999. Total - asset-backed securities (affiliated)					0	0	0	XXX
1909999997. Total - asset-backed securities - Part 3					0	0	0	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					0	0	0	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					99,080,817	99,959,000	769,882	XXX
4509999997. Total - preferred stocks - Part 3					0	XXX	0	XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks					0	XXX	0	XXX
5989999997. Total - common stocks - Part 3					0	XXX	0	XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - common stocks					0	XXX	0	XXX
5999999999. Total - preferred and common stocks					0	XXX	0	XXX
6009999999 - Totals					99,080,817	XXX	769,882	XXX

STATEMENT AS OF JUNE 30, 2026 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	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 (10 + 11 - 12)	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
..690353-XM-4	United States Internatio-SENIOR UNSECURE	.06/15/2026 .	SINKING PAYMENT .....	.....	28,565	28,571	28,571	28,571	0	0	0	0	0	28,567	0	0	0	513	XXX	1
0019999999	Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)				28,565	28,571	28,571	28,571	0	0	0	0	0	28,567	0	0	0	513	XXX	XXX
..594612-BC-6	State of Michigan-GENERAL OBLIGATION UNL	.05/15/2026 .	MATURITY .....	.....	910,000	910,000	907,052	909,883	0	117	0	117	0	910,000	0	0	0	13,650	1	.....
..604160-HA-5	Minnesota Housing Financ-REVENUE BONDS	.06/01/2026 .	CALL 100 .....	.....	17,833	17,833	17,833	17,833	0	0	0	0	0	17,833	0	0	0	236	1	.....
..604160-HJ-6	Minnesota Housing Financ-REVENUE BONDS	.06/01/2026 .	CALL 100 .....	.....	2,833	2,833	2,833	2,833	0	0	0	0	0	2,833	0	0	0	43	1	.....
..686053-GG-8	Oregon School Boards Ass-GENERAL OBLIGAT	.06/30/2026 .	SINKING PAYMENT .....	.....	467,283	467,283	517,020	478,420	0	(11,137)	0	(11,137)	0	467,283	0	0	0	0	1	.....
..92812U-Q3-5	Virginia Housing Develop-REVENUE BONDS	.06/25/2026 .	CALL 100 .....	.....	5,108	5,108	5,108	5,108	0	0	0	0	0	5,108	0	0	0	98	1	.....
..92812U-Q4-3	Virginia Housing Develop-REVENUE BONDS	.06/25/2026 .	CALL 100 .....	.....	18,945	18,945	18,945	18,945	0	0	0	0	0	18,945	0	0	0	296	1	.....
..92812U-Q6-8	Virginia Housing Develop-REVENUE BONDS	.06/25/2026 .	CALL 100 .....	.....	15,643	15,643	15,643	15,640	0	0	0	0	0	15,640	0	1	1	214	1	.....
..92812U-Q7-6	Virginia Housing Develop-REVENUE BONDS	.06/25/2026 .	CALL 100 .....	.....	12,254	12,254	12,254	12,254	0	0	0	0	0	12,254	0	0	0	137	1	.....
..92813T-EE-6	Virginia Housing Develop-REVENUE BONDS	.06/25/2026 .	CALL 100 .....	.....	8,250	8,250	8,250	8,246	0	0	0	0	0	8,246	0	4	4	115	1	.....
0049999999	Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)				1,458,149	1,458,149	1,504,938	1,469,162	0	(11,020)	0	(11,020)	0	1,458,142	0	5	5	14,789	XXX	XXX
..130795-Z6-7	California Statewide Com-REVENUE BONDS	.05/15/2026 .	CALL 100 .....	.....	40,000	40,000	55,350	50,889	0	(194)	0	(194)	0	50,695	0	(10,695)	(10,695)	1,510	1	.....
..196479-F9-5	Colorado Housing and Fin-REVENUE BONDS	.06/01/2026 .	CALL 100 .....	.....	7,194	7,194	7,408	7,231	0	(8)	0	(8)	0	7,223	0	(29)	(29)	97	1	.....
..442435-SB-5	HOUSTON TX UTILITY SYS R-REVENUE BONDS	.05/15/2026 .	CALL 100 .....	.....	520,000	520,000	520,000	520,000	0	0	0	0	0	520,000	0	0	0	9,953	1	.....
..452227-JN-2	State of Illinois-REVENUE BONDS	.06/15/2026 .	SINKING PAYMENT .....	.....	133,333	133,333	133,333	133,333	0	0	0	0	0	133,333	0	0	0	3,080	1	.....
..649902-T2-9	NEW YORK ST DORM AUTH ST-REVENUE BONDS	.04/01/2026 .	CALL 101.972 .....	.....	1,673,413	1,641,052	1,966,699	1,748,920	0	(66,505)	0	(66,505)	0	1,682,415	0	(9,002)	(9,002)	46,132	1	.....
..677377-2P-7	Ohio Housing Finance Age-REVENUE BONDS	.06/01/2026 .	CALL 100 .....	.....	30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	331	1	.....
..88275F-NJ-9	Texas Department of Hous-REVENUE BONDS	.06/01/2026 .	CALL 100 .....	.....	5,000	5,000	5,000	5,001	0	(1)	0	(1)	0	5,000	0	0	0	120	1	.....
..914455-JZ-4	University of Michigan-REVENUE BONDS	.04/01/2026 .	CALL 100 .....	.....	10,000	10,000	12,623	10,792	0	(43)	0	(43)	0	10,749	0	(749)	0	276	1	.....
..91754R-PR-2	Utah State Board of Rege-REVENUE BONDS	.06/11/2026 .	VARIOUS .....	.....	832,159	820,000	1,098,800	888,006	0	(34,700)	0	(34,700)	0	853,306	0	(21,147)	(21,147)	33,436	1	.....
0059999999	Subtotal - issuer credit obligations - municipal bonds - special revenue				3,251,099	3,206,579	3,829,213	3,394,172	0	(101,451)	0	(101,451)	0	3,292,721	0	(41,622)	(41,622)	94,935	XXX	XXX
..14040H-BK-0	Capital One Financial Co-SUBORDINATED	.06/29/2026 .	CALL 100 .....	.....	4,500,000	4,500,000	4,409,125	4,493,402	0	5,566	0	5,566	0	4,498,968	0	1,032	1,032	155,156	2	.....
..20030N-CT-6	Comcast Corp-SENIOR UNSECURED	.06/05/2026 .	CALL 99.784 .....	.....	1,995,680	2,000,000	1,999,000	1,999,668	0	52	0	52	0	1,999,720	0	(4,040)	(4,040)	53,028	1	.....
..25466A-AJ-0	Discover Bank-SENIOR UNSECURED	.04/27/2026 .	CALL 100 .....	.....	1,000,000	1,000,000	998,910	999,913	0	20	0	20	0	999,933	0	67	67	25,875	2	.....
..335720-AB-4	First National of Nebras-SUBORDINATED	.04/01/2026 .	CALL 100 .....	.....	2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	57,496	2	.....
..347466-AE-4	Fort Irwin Land LLC-UNSECURED	.06/15/2026 .	SINKING PAYMENT .....	.....	57,587	57,587	54,241	55,888	0	1,699	0	1,699	0	57,587	0	0	0	1,526	1	.....
..487836-BP-2	Kellogg Co-SENIOR UNSECURED	.04/01/2026 .	MATURITY .....	.....	2,000,000	2,000,000	1,997,920	1,999,882	0	118	0	118	0	2,000,000	0	0	0	32,500	1	.....
..62854A-AN-4	MYLAN NV-SENIOR UNSECURED	.06/15/2026 .	MATURITY .....	.....	3,000,000	3,000,000	2,976,930	2,998,699	0	1,301	0	1,301	0	3,000,000	0	0	0	59,250	2	.....
..741503-AZ-9	Booking Holdings Inc-SENIOR UNSECURED	.06/01/2026 .	MATURITY .....	.....	3,000,000	3,000,000	2,994,210	2,999,660	0	340	0	340	0	3,000,000	0	0	0	54,000	1	.....
..780907-BA-8	Natwest Group PLC-SENIOR UNSECURED	.04/05/2026 .	MATURITY .....	.....	6,000,000	6,000,000	6,186,880	6,006,532	0	(6,532)	0	(6,532)	0	6,006,000	0	0	0	144,000	1	.....
..891906-AC-3	Global Payments Inc-SENIOR UNSECURED	.04/01/2026 .	MATURITY .....	.....	2,000,000	2,000,000	1,994,600	1,999,705	0	295	0	295	0	2,000,000	0	0	0	48,000	2	.....
..90351D-AF-4	UBS GROUP FUNDING-SENIOR UNSECURED	.04/15/2026 .	MATURITY .....	.....	4,000,000	4,000,000	4,004,520	4,000,014	0	(14)	0	(14)	0	4,000,000	0	0	0	82,500	1	.....
..91159H-HM-5	US Bancorp-SUBORDINATED	.04/27/2026 .	MATURITY .....	.....	5,000,000	5,000,000	4,996,150	4,999,737	0	263	0	263	0	5,000,000	0	0	0	77,500	1	.....
..92343V-ER-1	Verizon Communications I-SENIOR UNSECURE	.06/20/2026 .	CALL 100 .....	.....	2,144,000	2,144,000	2,117,329	2,135,835	0	1,316	0	1,316	0	2,137,151	0	6,849	6,849	69,353	2	.....
..93100P-AA-6	Wake Forest University B-UNSECURED	.06/01/2026 .	MATURITY .....	.....	2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	30,930	1	.....
..94974B-FY-1	Wells Fargo & Co-SUBORDINATED	.06/03/2026 .	MATURITY .....	.....	2,300,000	2,300,000	2,297,631	2,299,843	0	157	0	157	0	2,300,000	0	0	0	47,150	2	.....
..961214-CX-9	Westpac Banking Corp-SENIOR UNSECURED	.05/13/2026 .	MATURITY .....	.....	2,000,000	2,000,000	1,992,240	1,999,640	0	360	0	360	0	2,000,000	0	0	0	28,500	1	.....
..96928*-CR-6	William Blair & Company, Trust Certificat	.06/15/2026 .	SINKING PAYMENT .....	.....	15,098	15,098	15,098	15,098	0	0	0	0	0	15,098	0	0	0	419	4	.....
..984851-AD-7	YARA INTERNATIONAL ASA-SENIOR UNSECURED	.06/06/2026 .	MATURITY .....	.....	2,000,000	2,000,000	1,991,920	1,999,549	0	451	0	451	0	2,000,000	0	0	0	38,000	2	.....
..98655*-AA-2	TPG Partner Holdings, L. Senior Note Ser	.04/09/2026 .	CA CASH CLOSE .....	.....	491,076	491,076	491,076	491,076	0	0	0	0	0	491,076	0	0	0	7,292	1	.....
0089999999	Subtotal - issuer credit obligations - corporate bonds (unaffiliated)				45,503,441	45,507,761	45,517,780	45,494,141	0	5,392	0	5,392	0	45,499,533	0	3,908	3,908	1,012,475	XXX	XXX
..126650-AW-0	CVS Pass-Through Trust-FIRST LIEN	.06/10/2026 .	SINKING PAYMENT .....	.....	24,775	24,775	24,775	24,776	0	0	0	0	0	24,775	0	0	0	547	2	.....
..46849L-SQ-5	Jackson National Life GI-SECURED	.04/29/2026 .	MATURITY		5,000,000	5,000,000	4,979,050	4,999,092	0	908	0	908	0	5,000,000	0	0	0	76,250	1	

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..90932L-AA-5	UNITED AIR 2015-1 AA PTT-FIRST LIEN	.06/01/2026	SINKING PAYMENT		72,530	72,530	72,530	72,535	0	(5)	0	(5)	0	72,530	0	0	0	1,251		1
..90932P-AA-6	United Airlines 2014-1 C-SECURED NOTE	.04/11/2026	SINKING PAYMENT		428,907	428,907	428,907	428,907	0	0	0	0	0	428,907	0	0	0	8,578		1
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					5,526,212	5,526,212	5,505,262	5,525,310	0	903	0	903	0	5,526,212	0	0	0	86,626	XXX	XXX
..44106M-AW-2	Service Properties Trust-SENIOR UNSECURE	.05/02/2026	CALL 100.216		501,080	500,000		499,267	0	198	0	198	0	499,464	0	1,616	1,616	17,669		5
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					501,080	500,000	494,770	499,267	0	198	0	198	0	499,464	0	1,616	1,616	17,669	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					56,268,546	56,227,272	56,880,534	56,410,623	0	(105,978)	0	(105,978)	0	56,304,639	0	(36,093)	(36,093)	1,227,007	XXX	XXX
0499999999. Total - issuer credit obligations (affiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
0509999997. Total - issuer credit obligations - Part 4					56,268,546	56,227,272	56,880,534	56,410,623	0	(105,978)	0	(105,978)	0	56,304,639	0	(36,093)	(36,093)	1,227,007	XXX	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					56,268,546	56,227,272	56,880,534	56,410,623	0	(105,978)	0	(105,978)	0	56,304,639	0	(36,093)	(36,093)	1,227,007	XXX	XXX
..3133N3-U9-3	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6	.06/01/2026	PAYDOWN		2,742	2,742	2,788	2,761	0	(18)	0	(18)	0	2,742	0	0	0	40		1
..3133N3-X2-5	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6	.06/01/2026	PAYDOWN		52,903	52,903	52,556	52,607	0	296	0	296	0	52,903	0	0	0	454		1
..3133N3-X3-3	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6	.06/01/2026	PAYDOWN		25,147	25,147	25,752	25,641	0	(494)	0	(494)	0	25,147	0	0	0	271		1
..3133N3-XX-7	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6	.06/01/2026	PAYDOWN		116,659	116,659	115,565	115,732	0	927	0	927	0	116,659	0	0	0	960		1
..3138S3-RS-1	Fannie Mae Pool-POOL #511797	.06/01/2026	PAYDOWN		43	43	42	42	0	1	0	1	0	43	0	0	0	1		1
..31406J-2L-6	Fannie Mae Pool-POOL #811779	.06/01/2026	PAYDOWN		148	148	150	116	0	32	0	32	0	148	0	0	0	3		1
..3140HN-LY-6	Fannie Mae Pool-POOL #BK8442	.06/01/2026	PAYDOWN		30,384	30,384	30,460	30,443	0	(59)	0	(59)	0	30,384	0	0	0	252		1
..3140KO-EL-8	Fannie Mae Pool-POOL #B04638	.06/01/2026	PAYDOWN		4,232	4,232	4,240	4,235	0	(2)	0	(2)	0	4,232	0	0	0	53		1
..3140QB-N5-3	Fannie Mae Pool-POOL #CA4011	.06/01/2026	PAYDOWN		1,849	1,849	1,878	1,859	0	(10)	0	(10)	0	1,849	0	0	0	24		1
..3140OC-DT-0	Fannie Mae Pool-POOL #CA4613	.06/01/2026	PAYDOWN		8,180	8,180	8,310	8,231	0	(51)	0	(51)	0	8,180	0	0	0	103		1
..31418D-YR-7	Fannie Mae Pool-POOL #MA4319	.06/01/2026	PAYDOWN		99,466	99,466	99,101	99,155	0	311	0	311	0	99,466	0	0	0	825		1
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					341,753	341,753	340,842	340,822	0	933	0	933	0	341,753	0	0	0	2,986	XXX	XXX
..02147W-AT-6	Alternative Loan Trust 2-CWALT 2006-26CB	.06/01/2026	PAYDOWN		6,634	7,658	5,209	4,130	0	3,224	0	3,224	0	6,634	0	0	0	224		4
..02660L-AA-8	American Home Mortgage A-AHMA 2006-4 1A1	.06/25/2026	PAYDOWN		170	170	127	92	0	78	0	78	0	170	0	0	0	3		1
..05533N-AJ-3	BCAP LLC 2010-RR12 Trust-BCAP 2010-RR12	.05/01/2026	PAYDOWN		1,144	1,144	1,002	945	196	2	0	198	0	1,144	0	0	0	17		4
..058931-AD-8	Banc of America Funding -BAFC 2006-3 2A1	.06/01/2026	PAYDOWN		2,346	2,800	2,284	2,125	0	598	0	598	0	2,346	0	0	0	70		1
..058931-AT-3	Banc of America Funding -BAFC 2006-3 4A1	.06/01/2026	PAYDOWN		304	801	686	686	0	52	0	52	0	304	0	0	0	19		2
..05949A-HB-6	Banc of America Mortgage-BOAMS 2005-A 2A	.06/01/2026	PAYDOWN		904	904	874	904	0	0	0	0	0	904	0	0	0	18		1
..05949A-H9-4	Banc of America Mortgage-BOAMS 2005-A 2A	.06/01/2026	PAYDOWN		791	791	770	791	0	0	0	0	0	791	0	0	0	16		1
..05949C-GW-0	Banc of America Mortgage-BOAMS 2005-B A9	.06/01/2026	PAYDOWN		598	851	818	835	0	13	0	13	0	598	0	0	0	20		5
..05949C-HM-1	Banc of America Mortgage-BOAMS 2005-I 1A	.06/01/2026	PAYDOWN		2,114	2,114	1,816	1,927	0	186	0	186	0	2,114	0	0	0	55		1
..05949C-KS-4	Banc of America Mortgage-BOAMS 2005-J 2A	.06/01/2026	PAYDOWN		85	85	83	88	0	(3)	0	(3)	0	85	0	0	0	2		1
..05949T-AX-7	Banc of America Funding -BAFC 2006-1 1A2	.06/01/2026	PAYDOWN		1,919	1,919	2,094	2,059	0	(140)	0	(140)	0	1,919	0	0	0	46		1
..05951F-AB-0	Banc of America Funding -BAFC 2007-1 TA1	.06/01/2026	PAYDOWN		1,133	1,133	1,076	904	0	234	0	234	0	1,133	0	0	0	24		1
..05951U-AC-5	Banc of America Funding -BAFC 2006-8T2 A	.06/01/2026	PAYDOWN		257	257	243	191	0	66	0	66	0	257	0	0	0	4		1
..059522-AU-6	Banc of America Funding -BAFC 2007-C 1A2	.06/01/2026	PAYDOWN		10,554	11,611	9,892	10,496	0	714	0	714	0	10,554	0	0	0	210		1
..05953Y-AH-4	Banc of America Funding -BAFC 2007-4 TA1	.06/01/2026	PAYDOWN		709	709	619	594	0	114	0	114	0	709	0	0	0	13		1
..05990H-AH-6	Banc of America Funding -BAFC 2010-R2 1A	.06/01/2026	PAYDOWN		7,654	8,150	5,157	5,852	0	2,107	0	2,107	0	7,654	0	0	0	202		1
..05990H-AQ-6	Banc of America Funding -BAFC 2010-R2 3A	.06/01/2026	PAYDOWN		30,580	30,580	29,730	30,170	0	411	0	411	0	30,580	0	0	0	592		1
..06744D-AA-7	Barclays Mortgage Loan T-BARC 2022-NQM1	.06/01/2026	PAYDOWN		60,025	60,025	58,905	59,830	0	195	0	195	0	60,025	0	0	0	968		1
..06744D-AB-5	Barclays Mortgage Loan T-BARC 2022-NQM1	.06/01/2026	PAYDOWN		59,837	59,837	57,567	59,414	0	423	0	423	0	59,837	0	0	0	965		1
..07384M-S7-8	Bear Stearns ARM Trust 2-BSARM 2004-5 2A	.06/01/2026	PAYDOWN		1,475	1,475	1,482	1,446	0	29	0	29	0	1,475	0	0	0	42		1
..07384Y-KF-2	Bear Stearns Asset Backe-BSABS 2003-AC4	.06/01/2026	PAYDOWN		8,051	8,051	7,177	7,211	0	840	0	840	0	8,051	0	0	0	165		1

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									10	11	12	13	14							
CUSIP Ident- ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..07386X-AH-9	Bear Stearns ALT-A Trust-BALTA 2007-1 21	06/01/2026	PAYDOWN		36,295	36,295	18,907	19,684	0	16,611	0	16,611	0	36,295	0	0	0	1,050		1
..125431-AH-9	CHL Mortgage Pass-Through-CIHL 2006-HYB4	06/01/2026	PAYDOWN		637	637	623	490	0	148	0	148	0	637	0	0	0	13		1
..12544H-BF-6	CHL Mortgage Pass-Through-CIHL 2007-HY7 A	06/01/2026	PAYDOWN		12	9	11	0	0	12	0	12	0	12	0	0	0	0		1
..12564E-AA-0	CIM Trust 2021-J2-CIM 2021-J2 A1	06/01/2026	PAYDOWN		60,873	60,873	61,558	61,452	0	(580)	0	(580)	0	60,873	0	0	0	599		1
..12564K-AA-6	CIM Trust 2021-J1-CIM 2021-J1 A1	06/01/2026	PAYDOWN		20,125	20,125	20,653	20,577	0	(452)	0	(452)	0	20,125	0	0	0	207		1
..12566U-AE-4	CitiMortgage Alternative-CMALT 2007-A2 1	06/01/2026	PAYDOWN		8,683	10,537	8,569	9,231	0	999	0	999	0	8,683	0	0	0	1		1
..12566U-AN-4	CitiMortgage Alternative-CMALT 2007-A2 1	06/01/2026	PAYDOWN		17,925	22,416	17,033	19,285	0	1,965	0	1,965	0	17,925	0	0	0	435		1
..12628L-AD-2	CSAB Mortgage-Backed Tru-CSAB 2006-4 A2A	06/01/2026	PAYDOWN		6,562	6,562	1,013	1,049	0	5,512	0	5,512	0	6,562	0	0	0	18		1
..12638P-AB-5	CSMC Mortgage-Backed Tru-CSMC 2007-3 1A1	06/01/2026	PAYDOWN		4,036	4,036	890	939	0	3,096	0	3,096	0	4,036	0	0	0	18		1
..12641T-AB-2	CSMC Series 2009-SR-CSMC 2009-SR 1A2	06/01/2026	PAYDOWN		25,200	25,200	19,211	20,617	0	4,583	0	4,583	0	25,200	0	0	0	546		1
..12646U-AK-4	CSMC Trust 2013-IVR1-CSMC 2013-IVR1 A2	06/01/2026	PAYDOWN		2,970	2,970	2,777	2,824	0	146	0	146	0	2,970	0	0	0	37		1
..12647P-AK-4	CSMC Trust 2013-7-CSMC 2013-7 A6	06/01/2026	PAYDOWN		7,974	7,974	7,685	7,707	0	267	0	267	0	7,974	0	0	0	101		1
..126670-JP-4	CHL Mortgage Pass-Through-CIHL 2005-HYB9	06/01/2026	PAYDOWN		1,425	1,428	1,114	1,270	0	158	0	158	0	1,425	0	0	0	29		1
..126673-DR-0	CWABS Asset-Backed Certi-CIWL 2004-7 MF2	06/01/2026	PAYDOWN		32,266	32,266	32,992	31,918	0	348	0	348	0	32,266	0	0	0	465		1
..12667F-4N-2	Alternative Loan Trust 2-CWALT 2005-7CB	06/01/2026	PAYDOWN		9,482	12,210	9,916	10,082	0	1,579	0	1,579	0	9,482	0	0	0	283		1
..12667F-5E-1	Alternative Loan Trust 2-CWALT 2005-6CB	06/01/2026	PAYDOWN		7,933	7,489	6,491	6,655	0	886	0	886	0	7,933	0	0	0	157		2
..12667G-AC-7	Alternative Loan Trust 2-CWALT 2005-13CB	06/01/2026	PAYDOWN		6,140	6,162	5,089	5,353	0	821	0	821	0	6,140	0	0	0	139		1
..12668A-PC-3	Alternative Loan Trust 2-CWALT 2005-54CB	06/01/2026	PAYDOWN		6,915	6,538	5,007	5,214	0	1,396	0	1,396	0	6,915	0	0	0	171		1
..126694-4F-2	CHL Mortgage Pass-Through-CIHL 2006-HYB3	06/01/2026	PAYDOWN		2,029	2,029	1,948	2,043	0	(14)	0	(14)	0	2,029	0	0	0	34		1
..126694-D7-0	CHL Mortgage Pass-Through-CIHL 2006-HYB2	06/01/2026	PAYDOWN		29,748	29,748	27,149	32,024	0	(2,276)	0	(2,276)	0	29,748	0	0	0	483		1
..126694-HP-6	CHL Mortgage Pass-Through-CIHL 2005-25 A1	06/01/2026	PAYDOWN		1,788	1,779	875	821	0	963	0	963	0	1,788	0	0	0	43		1
..126694-LC-0	CHL Mortgage Pass-Through-CIHL 2005-24 A3	06/01/2026	PAYDOWN		663	663	338	335	0	328	0	328	0	663	0	0	0	17		1
..12669D-US-5	CHL Mortgage Pass-Through-CIHL 2002-39 A1	06/01/2026	PAYDOWN		1,040	1,040	1,029	1,013	0	0	0	0	0	1,012	0	28	28	25		1
..12669G-3S-8	CHL Mortgage Pass-Through-CIHL 2005-16 A2	06/01/2026	PAYDOWN		534	534	342	336	0	198	0	198	0	534	0	0	0	12		1
..12669G-4K-4	CHL Mortgage Pass-Through-CIHL 2005-J3 1A	06/01/2026	PAYDOWN		4,659	4,637	3,367	3,321	0	1,321	0	1,321	0	4,659	0	0	0	122		1
..12669G-R4-5	CHL Mortgage Pass-Through-CIHL 2005-15 A8	06/01/2026	PAYDOWN		473	473	270	264	0	197	0	197	0	473	0	0	0	11		4
..152314-KJ-8	Centex Home Equity Loan -CXHE 2004-C AF5	06/01/2026	PAYDOWN		49,585	49,585	49,461	49,150	0	434	0	434	0	49,585	0	0	0	908		1
..161546-CW-4	Chase Funding Trust Seri-CFAB 2002-3 1A5	06/01/2026	PAYDOWN		9,335	9,335	9,334	9,319	0	16	0	16	0	9,335	0	0	0	237		1
..16162W-PV-5	Chase Mortgage Finance T-CHASE 2005-A2 1	06/01/2026	PAYDOWN		1,086	1,086	933	954	0	132	0	132	0	1,086	0	0	0	21		1
..16163C-AG-7	Chase Mortgage Finance T-CHASE 2006-A1 2	06/01/2026	PAYDOWN		3,012	2,548	1,879	2,238	0	428	0	428	0	3,012	0	0	0	44		1
..16165M-AG-3	ChaseFlex Trust Series 2-CFKX 2006-2 A5	06/01/2026	PAYDOWN		1,957	1,957	1,591	1,620	0	337	0	337	0	1,957	0	0	0	31		1
..17307G-ED-6	Citigroup Mortgage Loan -CMLTI 2004-HYB2	06/01/2026	PAYDOWN		9,988	9,988	8,998	9,256	0	732	0	732	0	9,988	0	0	0	188		1
..17315X-AF-8	Citigroup Mortgage Loan -CMLTI 2009-9 2A	06/01/2026	PAYDOWN		737	737	558	665	0	72	0	72	0	737	0	0	0	16		2
..17323M-AE-5	Citigroup Mortgage Loan -CMLTI 2015-A B3	06/01/2026	PAYDOWN		12,367	12,367	11,239	12,168	0	200	0	200	0	12,367	0	0	0	217		1
..19687Y-AA-3	COLT 2020-RPL1 Trust-COLT 2020-RPL1 A1	06/01/2026	PAYDOWN		68,166	68,166	68,165	68,165	0	1	0	1	0	68,166	0	0	0	392		1
..225410-FV-9	CSFB MORTGAGE-BACKED PAS-CSFB 2003-17 1A	06/01/2026	PAYDOWN		621	621	625	601	0	20	0	20	0	621	0	0	0	14		5
..22541S-PJ-1	CSFB Mortgage-Backed Tru-CSFB 2004-AR6 C	06/25/2026	PAYDOWN		2,169	2,169	1,724	2,017	0	151	0	151	0	2,169	0	0	0	43		1
..225458-2Y-3	Credit Suisse First Bost-CSFB 2005-8 9A1	06/01/2026	PAYDOWN		1,055	1,055	798	788	0	267	0	267	0	1,055	0	0	0	25		5
..225458-L5-5	Credit Suisse First Bost-CSFB 2005-7 1A1	06/01/2026	PAYDOWN		927	927	807	765	0	162	0	162	0	927	0	0	0	20		1
..225470-VF-7	CSMC Mortgage-Backed Tru-CSMC 2006-1 3A1	06/01/2026	PAYDOWN		25	25	10	10	0	15	0	15	0	25	0	0	0	1		1
..32051G-T7-0	First Horizon Alternativ-FHAMS 2006-FA1	06/01/2026	PAYDOWN		0	4	2	2	0	0	0	0	0	0	0	0	0	0		1
..32051G-XQ-3	First Horizon Mortgage P-FHASI 2005-AR5	06/01/2026	PAYDOWN		1,388	1,388	1,197	1,119	0	269	0	269	0	1,388	0	0	0	32		1
..32051G-XV-2	First Horizon Mortgage P-FHASI 2005-AR5	06/01/2026	PAYDOWN		1,272	1,272	1,239	1,254	0	34	0	34	0	1,272	0	0	0	22		1
..32052D-AG-6	First Horizon Alternativ-FHAMS 2006-FA8	06/01/2026	PAYDOWN		1	1	1	0	0	1	0	1	0	1	0	0	0	0		1
..3622EB-AB-1	GSAA Home Equity Trust 2-GSAA 2006-15 AF	06/01/2026	PAYDOWN		4,369	4,369	1,023	1,024	0	3,345	0	3,345	0	4,369	0	0	0	21		1
..362341-4A-4	GSR Mortgage Loan Trust -GSR 2006-AR1 2A	06/01/2026	PAYDOWN		1,752	1,752	1,676	1,744	0	8	0	8	0	1,752	0	0	0	33		2

STATEMENT AS OF JUNE 30, 2026 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..362341-SG-5	GSR MORTGAGE LOAN TRUST-SERIES 2005-AR6	06/01/2026	PAYDOWN	.....	37,007	37,007	33,537	32,684	0	4,323	0	4,323	0	37,007	0	0	0	747	.....	1.....
..36242D-FS-7	GSR Mortgage Loan Trust -GSR 2004-11 2A1	06/01/2026	PAYDOWN	.....	1,557	1,557	1,566	1,557	0	0	0	0	0	1,557	0	0	0	32	.....	1.....
..36242D-PG-2	GSR Mortgage Loan Trust -GSR 2004-14 3A2	06/01/2026	PAYDOWN	.....	2,314	2,314	2,276	2,304	0	0	0	10	0	2,314	0	0	0	48	.....	1.....
..36242D-VA-8	GSR Mortgage Loan Trust -GSR 2005-1F 1A6	06/01/2026	PAYDOWN	.....	9,835	9,835	9,683	9,502	0	333	0	333	0	9,835	0	0	0	198	.....	1.....
..39678W-AA-6	Greenwich Capital Struct-GCSP 2005-1 A1	06/01/2026	PAYDOWN	.....	1,892	1,892	1,882	1,919	0	(28)	0	(28)	0	1,892	0	0	0	34	.....	1.....
..43741B-AA-7	HomeBanc Mortgage Trust -HMBT 2007-1 11A	06/01/2026	PAYDOWN	.....	736	736	731	743	0	(9)	0	(9)	0	736	0	0	0	13	.....	3.....
..45254N-MZ-7	Impac CMB Trust Series 2-IMM 2005-2 1A2	06/25/2026	PAYDOWN	.....	3,545	3,545	2,978	3,442	0	103	0	103	0	3,545	0	0	0	66	.....	1.....
..45254N-NT-0	Impac CMB Trust Series 2-IMM 2005-3 M1	06/25/2026	PAYDOWN	.....	420	420	97	68	0	353	0	353	0	420	0	0	0	7	.....	1.....
..466247-RP-0	JP Morgan Mortgage Trust-JPMMT 2005-A4 2	06/01/2026	PAYDOWN	.....	862	862	765	856	0	6	0	6	0	862	0	0	0	17	.....	1.....
..466247-ZP-1	JP Morgan Mortgage Trust-JPMMT 2005-S3 1	04/08/2026	PAYDOWN	.....	(143)	(143)	5	0	0	(43)	0	(43)	0	(143)	0	0	0	0	.....	3.....
..46627M-CY-1	JP Morgan Alternative Lo-JPALT 2006-A1 3	06/01/2026	PAYDOWN	.....	9,217	9,217	7,013	7,105	0	2,112	0	2,112	0	9,217	0	0	0	214	.....	1.....
..46627M-EC-7	JP Morgan Alternative Lo-JPALT 2006-S1 1	06/01/2026	PAYDOWN	.....	1,777	1,777	904	888	0	890	0	890	0	1,777	0	0	0	41	.....	1.....
..46627M-EJ-2	JP Morgan Alternative Lo-JPALT 2006-S1 1	06/01/2026	PAYDOWN	.....	3,400	3,400	2,039	1,875	0	1,524	0	1,524	0	3,400	0	0	0	86	.....	4.....
..46628L-AB-4	JP Morgan Mortgage Trust-JPMMT 2006-A4 1	06/01/2026	PAYDOWN	.....	1,091	1,091	870	676	0	415	0	415	0	1,091	0	0	0	19	.....	1.....
..46628V-AH-9	JP Morgan Alternative Lo-JPALT 2006-S3 A	06/01/2026	PAYDOWN	.....	(4,203)	12,349	8,252	9,641	0	(1,678)	0	(1,678)	0	(4,203)	0	0	0	165	.....	1.....
..46630P-AP-0	JP Morgan Mortgage Trust-JPMMT 2007-A2 3	06/01/2026	PAYDOWN	.....	118	118	113	95	0	22	0	22	0	118	0	0	0	2	.....	1.....
..46630W-AL-4	JP Morgan Mortgage Trust-JPMMT 2007-S2 1	06/01/2026	PAYDOWN	.....	158	158	79	64	0	94	0	94	0	158	0	0	0	2	.....	1.....
..46632T-AA-3	JP Morgan Mortgage Trust-JPMMT 2008-R2 1	05/01/2026	PAYDOWN	.....	5,919	5,919	4,684	5,731	0	188	0	188	0	5,919	0	0	0	99	.....	1.....
..46634D-AX-6	JP Morgan Resecuritizati-JPMRR 2010-1 3A	06/01/2026	PAYDOWN	.....	1,824	4,310	2,035	2,797	0	278	0	278	0	1,824	0	0	0	109	.....	1.....
..46635B-AD-3	JP Morgan Resecuritizati-JPMRR 2010-7 1A	06/01/2026	PAYDOWN	.....	11,168	11,168	7,854	9,339	0	1,829	0	1,829	0	11,168	0	0	0	222	.....	1.....
..46651G-AC-3	JP Morgan Mortgage Trust-JPMMT 2019-7 A3	06/01/2026	PAYDOWN	.....	786	786	796	796	0	(9)	0	(9)	0	786	0	0	0	11	.....	1.....
..472320-AA-8	Jefferies Resecuritizati-JMAC 2008-R1 A	06/25/2026	PAYDOWN	.....	11,831	11,589	10,684	11,358	0	233	0	233	0	11,831	0	0	0	276	.....	1.....
..472321-AH-1	Jefferies Resecuritizati-JMAC 2008-R2 2A	06/01/2026	PAYDOWN	.....	320	320	88	78	0	242	0	242	0	320	0	0	0	8	.....	1.....
..472321-AK-4	Jefferies Resecuritizati-JMAC 2008-R2 3A	06/01/2026	PAYDOWN	.....	4,376	4,376	1,557	3,237	0	1,138	0	1,138	0	4,376	0	0	0	72	.....	1.....
..47233D-AB-7	Jefferies Resecuritizati-JMAC 2009-R11 1	06/01/2026	PAYDOWN	.....	2,788	3,076	770	2,648	0	(45)	0	(45)	0	2,788	0	0	0	77	.....	1.....
..525221-GM-3	LEHMAN XS TRUST-SERIES 2005-9N CLASS 1A1	06/25/2026	PAYDOWN	.....	12,181	12,181	10,388	11,504	0	678	0	678	0	12,181	0	0	0	185	.....	1.....
..525241-AL-9	Lehman XS Trust 2007-1-LXS 2007-1 WF1	06/01/2026	PAYDOWN	.....	1,671	1,671	1,079	1,210	0	460	0	460	0	1,671	0	0	0	27	.....	1.....
..57643M-LZ-5	MASTR Asset Securitizati-MASTR 2006-1 1A	06/01/2026	PAYDOWN	.....	2,002	2,002	1,123	1,097	0	905	0	905	0	2,002	0	0	0	57	.....	1.....
..585495-AA-2	Mello Mortgage Capital A-MELLO 2021-MTG1	06/01/2026	PAYDOWN	.....	53,802	53,802	54,464	54,376	0	(574)	0	(574)	0	53,802	0	0	0	557	.....	1.....
..61751D-AE-4	Morgan Stanley Mortgage -MSM 2006-17XS A	06/01/2026	PAYDOWN	.....	5,879	5,879	1,621	1,732	0	4,147	0	4,147	0	5,879	0	0	0	18	.....	1.....
..61751M-AU-8	Morgan Stanley Mortgage -MSM 2007-10XS A	06/01/2026	PAYDOWN	.....	6,522	6,522	5,942	5,669	0	853	0	853	0	6,522	0	0	0	55	.....	1.....
..61754P-AA-2	Morgan Stanley Mortgage -MSM 2007-8XS A1	06/01/2026	PAYDOWN	.....	8,177	8,177	3,497	3,782	0	4,395	0	4,395	0	8,177	0	0	0	42	.....	1.....
..61758V-AQ-0	Morgan Stanley Re-REMIC -MSRR 2010-R2 3B	04/01/2026	PAYDOWN	.....	(26)	(26)	(1)	0	0	(16)	0	(16)	0	(26)	0	0	0	0	.....	5.....
..62942K-AA-4	NRP Mortgage Trust 2013--NRPMT 2013-1 A1	06/01/2026	PAYDOWN	.....	6,342	6,342	6,056	6,109	0	233	0	233	0	6,342	0	0	0	87	.....	1.....
..643528-AB-8	New Century Alternative -NCAMT 2006-ALT1	06/01/2026	PAYDOWN	.....	155	155	31	33	0	122	0	122	0	155	0	0	0	1	.....	1.....
..643529-AC-4	New Century Alternative -NCAMT 2006-ALT2	06/01/2026	PAYDOWN	.....	1,404	1,404	255	281	0	1,122	(1)	1,123	0	1,404	0	0	0	6	.....	1.....
..643529-AD-2	New Century Alternative -NCAMT 2006-ALT2	06/01/2026	PAYDOWN	.....	702	702	467	549	0	549	0	549	0	702	0	0	0	3	.....	1.....
..65535V-SJ-8	Nomura Asset Acceptance -NAA 2006-AP2 A2	06/01/2026	PAYDOWN	.....	5,905	5,905	1,817	1,890	0	4,015	0	4,015	0	5,905	0	0	0	60	.....	1.....
..65538P-AA-6	Nomura Asset Acceptance -NAA 2007-1 1A1A	06/01/2026	PAYDOWN	.....	1,996	3,270	3,251	2,141	0	1,088	0	1,088	0	1,996	0	0	0	315	.....	1.....
..65539C-AK-2	Nomura Resecuritizati-NMRR 2011-ARA 1	06/01/2026	PAYDOWN	.....	7,110	6,228	5,174	5,616	0	777	0	777	0	7,110	0	0	0	101	.....	1.....
..67098A-AM-1	OBX 2019-INV1 Trust-OBX 2019-INV1 A12	06/01/2026	PAYDOWN	.....	5,769	5,769	5,279	5,087	0	681	0	681	0	5,769	0	0	0	100	.....	1.....
..693456-AA-3	PMT Loan Trust 2013-J1-PMTLT 2013-J1 A1	06/01/2026	PAYDOWN	.....	20,090	20,090	19,575	19,675	0	415	0	415	0	20,090	0	0	0	287	.....	1.....
..693684-AA-0	PSMC 2020-1 Trust-PSMC 2020-1 A1	06/01/2026	PAYDOWN	.....	6,045	6,045	6,180	6,251	0	(205)	0	(205)	0	6,045	0	0	0	96	.....	1.....
..69375B-AA-5	PSMC 2019-3 Trust-PSMC 2019-3 A1	06/01/2026	PAYDOWN	.....	6,515	6,515	6,610	6,660	0	(145)	0	(145)	0	6,515	0	0	0	95	.....	1.....
..74387Y-AD-5	Provident Funding Mortga-PFMT 2021-1 A2A	06/01/2026	PAYDOWN	.....	104,815	104,815	103,865	104,014	0	801	0	801	0	104,815	0	0	0	885	.....	1.....
..74923H-AQ-4	RALI Series 2007-QS4 Tru-RALI 2007 QA 3A	06/01/2026	PAYDOWN	.....	701	1,202	981	1,019	0	131	0	131	0	701	0	0	0	30	.....	1.....

STATEMENT AS OF JUNE 30, 2026 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

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									10	11	12	13	14												
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol					
..74927T-AC-5	RBSSP Resecuritization T-RBSSP 2010-9 3A	06/26/2026	PAYDOWN .....	.....	70,687	70,687	66,358	63,311	0	7,376	0	7,376	0	70,687	0	0	0	1,163	.....	1.....					
..74928D-AV-7	RBSSP Resecuritization T-RBSSP 2009-1 7A	06/01/2026	PAYDOWN .....	.....	12,419	11,903	5,498	9,535	0	2,659	0	2,659	0	12,419	0	0	0	184	.....	1.....					
..74928F-AY-6	RBSSP Resecuritization T-RBSSP 2009-3 6A	06/01/2026	PAYDOWN .....	.....	15	1,948	1,191	485	0	765	0	765	0	15	0	0	0	61	.....	1.....					
..74928U-AM-9	RBSSP Resecuritization T-RBSSP 2009-12 5	06/01/2026	PAYDOWN .....	.....	12,442	12,442	8,811	11,496	0	946	0	946	0	12,442	0	0	0	229	.....	1.....					
..749357-AA-7	RCKT Mortgage Trust 2019-RCKT 2019-1 A1	06/01/2026	PAYDOWN .....	.....	5,980	5,980	6,073	6,126	0	(145)	0	(145)	0	5,980	0	0	0	73	.....	1.....					
..749389-AA-0	RCKT Mortgage Trust 2020-RCKT 2020-1 A1	06/01/2026	PAYDOWN .....	.....	6,678	6,678	6,377	6,135	0	543	0	543	0	6,678	0	0	0	83	.....	1.....					
..74968R-AA-3	RMF Proprietary Issuance-PPIT 2019-1 A	06/25/2026	PAYDOWN .....	.....	34,607	34,607	34,339	34,607	0	0	0	0	0	34,607	0	0	0	399	.....	1.....					
..74969M-AA-3	RMF Proprietary Issuance-PPIT 2020-1 A	06/25/2026	PAYDOWN .....	.....	15,451	15,451	15,451	15,451	0	0	0	0	0	15,451	0	0	0	199	.....	1.....					
..75115D-AA-3	RALI Series 2006-QS13 Tr-RALI 2006-QS13	06/25/2026	PAYDOWN .....	.....	2,284	4,805	2,969	3,648	0	522	0	522	0	2,284	0	0	0	86	.....	5.....					
..75116C-ET-9	RESIDENTIAL ACCREDIT LOA-SERIES 2007-QS6	06/01/2026	PAYDOWN .....	.....	3,152	3,491	2,074	2,651	0	712	0	712	0	3,152	0	0	0	79	.....	1.....					
..75116F-BH-1	RALI Series 2007-QS9 Tru-RALI 2007-QS9 A	06/01/2026	PAYDOWN .....	.....	4,562	9,975	8,930	9,351	0	585	0	585	0	4,562	0	0	0	267	.....	5.....					
..759950-EM-6	Renaissance Home Equity -RAMC 2004-4 AFS	06/01/2026	PAYDOWN .....	.....	40,750	40,750	36,789	36,737	0	4,013	0	4,013	0	40,750	0	0	0	529	.....	1.....					
..761118-KH-0	RALI Series 2005-QS15 Tr-RALI 2005-QS15	06/01/2026	PAYDOWN .....	.....	(619)	1,887	1,732	1,407	0	333	0	333	0	(619)	0	0	0	45	.....	1.....					
..761118-SC-3	RALI Series 2006-QS1 Tru-RALI 2006-QS1 A	06/01/2026	PAYDOWN .....	.....	3,253	4,253	3,756	3,360	641.....0	220	0	861	0	3,253	0	0	0	98	.....	5.....					
..761118-UG-1	RALI Series 2006-QS2 Tru-RALI 2006 QS2 1	06/01/2026	PAYDOWN .....	.....	1,190	1,849	1,402	1,533	0	221	0	221	0	1,190	0	0	0	41	.....	4.....					
..761118-UQ-9	RALI Series 2006-QS2 Tru-RALI 2006-QS2 1	06/01/2026	PAYDOWN .....	.....	826	1,283	1,282	1,166	0	158	0	158	0	826	0	0	0	29	.....	5.....					
..76112B-NM-8	GMACM Mortgage Loan Trus-GMACM 2005-AA1	06/01/2026	PAYDOWN .....	.....	8,747	9,804	8,678	9,293	0	352	0	352	0	8,747	0	0	0	221	.....	1.....					
..76971E-AA-2	RMF Buyout Issuance Trus-RBIT 2020-HB1 A	06/25/2026	PAYDOWN .....	.....	34,943	34,943	34,943	35,157	0	(214)	0	(214)	0	34,943	0	0	0	236	.....	1.....					
..81743A-AA-7	SEQUOIA MORTGAGE TRUST 2-SEMT 2019-5 A1	06/01/2026	PAYDOWN .....	.....	9,858	9,858	10,030	10,049	0	(192)	0	(192)	0	9,858	0	0	0	236	.....	1.....					
..81745A-AB-3	Sequoia Mortgage Trust 2-SEMT 2013-5 A2	06/01/2026	PAYDOWN .....	.....	4,971	4,971	4,706	4,768	0	203	0	203	0	4,971	0	0	0	58	.....	1.....					
..81745J-AA-6	Sequoia Mortgage Trust 2-SEMT 2013-11 A1	06/01/2026	PAYDOWN .....	.....	4,689	4,689	4,626	4,641	0	48	0	48	0	4,689	0	0	0	69	.....	1.....					
..81745M-AA-9	Sequoia Mortgage Trust 2-SEMT 2013-2 A	06/01/2026	PAYDOWN .....	.....	7,354	7,354	6,588	6,720	0	634	0	634	0	7,354	0	0	0	59	.....	1.....					
..81748J-AA-3	Sequoia Mortgage Trust 2-SEMT 2019-4 A1	06/01/2026	PAYDOWN .....	.....	1,974	1,974	2,015	2,041	0	(67)	0	(67)	0	1,974	0	0	0	28	.....	1.....					
..81748K-AA-0	Sequoia Mortgage Trust 2-SEMT 2020-2 A1	06/01/2026	PAYDOWN .....	.....	14,930	14,930	15,298	15,534	0	(605)	0	(605)	0	14,930	0	0	0	214	.....	1.....					
..855541-AC-2	SUNTRUST ADJUSTABLE RATE-SERIES 2007-S1	06/01/2026	PAYDOWN .....	.....	621	621	439	432	0	189	0	189	0	621	0	0	0	16	.....	1.....					
..863579-VII-5	Structured Adjustable Ra-SARM 2005-17 5A	06/25/2026	PAYDOWN .....	.....	506	506	354	303	0	203	0	203	0	506	0	0	0	9	.....	3.....					
..863579-XC-7	Structured Adjustable Ra-SARM 2005 - 18	06/01/2026	PAYDOWN .....	.....	5,087	5,092	3,288	3,169	0	1,921	0	1,921	0	5,087	0	0	0	98	.....	1.....					
..86360B-AJ-7	Structured Adjustable Ra-SARM 2006-4 5A1	06/01/2026	PAYDOWN .....	.....	4,446	4,446	3,061	3,094	0	1,352	0	1,352	0	4,446	0	0	0	84	.....	1.....					
..87222E-AB-4	TBW Mortgage-Backed Trus-TBW 2007-1 A2	06/25/2026	PAYDOWN .....	.....	5,215	5,215	1,119	1,167	0	4,049	0	4,049	0	5,215	0	0	0	17	.....	1.....					
..87222E-AC-2	TBW Mortgage-Backed Trus-TBW 2007-1 A3	06/01/2026	PAYDOWN .....	.....	5,585	5,585	1,248	1,344	0	4,241	0	4,241	0	5,585	0	0	0	23	.....	1.....					
..88156E-AB-2	Terwin Mortgage Trust 20-TMTS 2006-17HE	06/25/2026	PAYDOWN .....	.....	6,377	6,377	5,443	7,169	0	(792)	0	(792)	0	6,377	0	0	0	97	.....	1.....					
..88157V-AB-3	Terwin Mortgage Trust 20-TMTS 2007-6ALT	06/25/2026	PAYDOWN .....	.....	4,227	4,227	2,198	3,258	0	969	0	969	0	4,227	0	0	0	19	.....	1.....					
..92925V-AF-7	WaMu Mortgage Pass-Throu-WAMU 2007-HY1 2	06/01/2026	PAYDOWN .....	.....	2,280	2,317	1,345	1,789	0	511	0	511	0	2,280	0	0	0	41	.....	1.....					
..933638-AA-6	WaMu Mortgage Pass-Throu-WAMU 2006-AR19	06/01/2026	PAYDOWN .....	.....	1,775	1,980	1,914	1,972	0	(6)	0	(6)	0	1,775	0	0	0	31	.....	1.....					
..93363P-AC-4	WaMu Mortgage Pass-Throu-WAMU 2006-AR14	06/01/2026	PAYDOWN .....	.....	8,195	8,503	7,985	8,863	0	(389)	0	(389)	0	8,195	0	0	0	133	.....	1.....					
..93934F-MD-1	Washington Mutual Mortga-WMALT 2006-2 2C	06/01/2026	PAYDOWN .....	.....	6,672	9,699	6,352	6,713	0	2,227	0	2,227	0	6,672	0	0	0	488	.....	5.....					
..93934N-AC-9	Washington Mutual Mortga-WMALT 2006-5 1A	06/01/2026	PAYDOWN .....	.....	132	955	802	873	0	47	0	47	0	132	0	0	0	24	.....	5.....					
..93934N-AR-6	Washington Mutual Mortga-WMALT 2006-5 2C	06/25/2026	PAYDOWN .....	.....	1,040	1,705	1,347	1,048	0	574	0	574	0	1,040	0	0	0	31	.....	1.....					
..95002F-AA-2	Wells Fargo Mortgage Bac-WFHB 2019-4 A1	06/01/2026	PAYDOWN .....	.....	43,560	43,560	44,336	44,665	0	(1,104)	0	(1,104)	0	43,560	0	0	0	648	.....	1.....					
..95002K-AA-1	Wells Fargo Mortgage Bac-WFHB 2020-1 A1	06/01/2026	PAYDOWN .....	.....	2,013	2,013	2,037	2,050	0	(37)	0	(37)	0	2,013	0	0	0	25	.....	1.....					
..97652P-AL-5	WinWater Mortgage Loan T-WIN 2014-1 A11	06/01/2026	PAYDOWN .....	.....	897	897	891	892	0	4	0	4	0	897	0	0	0	13	.....	1.....					
1059999999. Subtotal - asset-backed securities - financial					asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					1,429,606	1,481,586	1,316,678	1,349,742	837	119,718	(1)	120,556	0	1,429,578	0	28	28	23,011	XXX	XXX
..05490T-AA-0	BBCCR Trust 2015-GTP-BBCCR 2015-GTP A	05/06/2026	PAYDOWN .....	.....	41,995	41,995	43,255	42,207	0	(211)	0	(211)	0	41,995	0	0	0	694	.....	1.....					
..12434I-AA-2	BXMT 2020-FL2 LTD-BXMT 2020-FL2 A	06/15/2026	PAYDOWN .....	.....	51,643	51,643	51,643	51,643	0	0	0	0	0	51,643	0	0	0	1,290	.....	1.....					
..12646W-AH-7	CSMC Trust 2013-IVR2-CSMC 2013-IVR2 A2	06/01/2026	PAYDOWN .....	.....	6,008	6,008	5,613	5,703	0	304	0	304	0	6,008	0	0	0	75	.....	1.....					

STATEMENT AS OF JUNE 30, 2026 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident- ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
..12659J-AE-7	COLEM 2021-HLNE Mortgage-COLEM 2022-HLNE	05/26/2026	PERFTRUSTCP .....	.....	3,934,225	4,220,000	4,043,728	4,220,000	0	0	0	0	0	4,220,000	0	(285,775)	(285,775)	47,898	.....	1.
..14576A-AA-0	Cars Net Lease Mortgage -CARM 2020-1A A1	06/15/2026	PAYDOWN .....	.....	2,500	2,500	2,499	2,500	0	0	0	0	0	2,500	0	0	0	21	.....	1.
..22944P-AA-5	CSMC Trust 2013-TH1-CSMC 2013-TH1 A1	06/01/2026	PAYDOWN .....	.....	9,648	9,648	8,663	8,834	0	814	0	814	0	9,648	0	0	0	85	.....	1.
10799999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					4,046,019	4,331,794	4,155,401	4,330,887	0	907	0	907	0	4,331,794	0	(285,775)	(285,775)	50,063	XXX	XXX
..12555Q-AS-5	CIFC Funding 2020-I Ltd-CIFC 2020-1A BR	05/13/2026	PAYDOWN .....	.....	1,560,000	1,560,000	1,494,168	1,480,957	0	79,043	0	79,043	0	1,560,000	0	0	0	51,740	.....	1.
..15674A-AA-4	Cerberus Loan Funding XX-CERB 2021-2A A	04/15/2026	PAYDOWN .....	.....	121,725	121,725	121,725	121,725	0	0	0	0	0	121,725	0	0	0	3,490	.....	1.
..34962U-AC-2	Fortress Credit Opportun-FCO 2021-15A AT	05/21/2026	PAYDOWN .....	.....	1,637,029	1,637,029	1,637,029	1,637,029	0	0	0	0	0	1,637,029	0	0	0	51,097	.....	1.
..43133J-AA-6	Hildene TruPS Securitiza-HITR 2019-2A A1	05/22/2026	PAYDOWN .....	.....	25,478	25,478	25,382	25,478	0	0	0	0	0	25,478	0	0	0	734	.....	1.
..56577G-AA-7	Maranon Loan Funding 202-MNON 2020-1A A	04/15/2026	PAYDOWN .....	.....	126,012	126,012	126,012	126,012	0	0	0	0	0	126,012	0	0	0	3,823	.....	1.
..67108L-BE-2	OZLM VI Ltd-OZLM 2014-6A A2BS	04/17/2026	PAYDOWN .....	.....	491,483	491,483	491,483	491,483	0	0	0	0	0	491,483	0	0	0	11,034	.....	1.
..89822P-AA-1	TruPS Financials Note Se-2020-1A A1	04/15/2026	PAYDOWN .....	.....	41,544	41,544	41,544	41,544	0	0	0	0	0	41,544	0	0	0	1,481	.....	1.
10999999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					4,003,271	4,003,271	3,937,343	3,924,228	0	79,043	0	79,043	0	4,003,271	0	0	0	123,399	XXX	XXX
..038370-AA-0	Aqua Finance Trust 2019-AQFIT 2019-A A	06/15/2026	PAYDOWN .....	.....	4,210	4,210	4,209	4,209	0	1	0	1	0	4,210	0	0	0	55	.....	1.
..038413-AA-8	Aqua Finance Trust 2020-AQFIT 2020-AA A	06/17/2026	PAYDOWN .....	.....	10,719	10,719	10,717	10,717	0	2	0	2	0	10,719	0	0	0	85	.....	1.
..12515X-AB-6	COG Receivables Trust 20-COG 2025-1 A2	06/14/2026	PAYDOWN .....	.....	428,447	428,447	429,049	428,852	0	(405)	0	(405)	0	428,447	0	0	0	8,091	.....	1.
..12675E-AB-4	CNH Equipment Trust 2025-CNH 2025-B A2A	06/15/2026	PAYDOWN .....	.....	960,820	960,820	960,790	960,794	0	26	0	26	0	960,820	0	0	0	16,694	.....	1.
..14290F-AB-2	Carmax Auto Owner Trust -CARMX 2025-3 A2	06/15/2026	PAYDOWN .....	.....	626,762	626,762	626,742	626,750	0	11	0	11	0	626,762	0	0	0	11,399	.....	1.
..19421U-AA-2	College Ave Student Loan-CASL 2019-A A1	06/25/2026	PAYDOWN .....	.....	15,414	15,414	15,339	15,414	0	0	0	0	0	15,414	0	0	0	331	.....	1.
..20267U-AA-7	COMMONBOND STUDENT LOAN -SERIES 16-B CLA	06/25/2026	PAYDOWN .....	.....	5,007	5,007	5,006	5,007	0	0	0	0	0	5,007	0	0	0	57	.....	1.
..448979-AE-4	Hyundai Auto Receivables-HART 2023-A A4	06/15/2026	PAYDOWN .....	.....	3,264,053	3,264,053	3,265,583	3,264,797	0	(744)	0	(744)	0	3,264,053	0	0	0	62,739	.....	1.
..46616M-AA-8	J G WENTWORTH RECV XXII-ASSET BKD NT 10-	06/15/2026	PAYDOWN .....	.....	6,300	6,300	6,299	6,291	0	9	0	9	0	6,300	0	0	0	103	.....	1.
..46616P-AA-1	JGWPT XXIII LLC-HENDR 2011-1A A	06/15/2026	PAYDOWN .....	.....	14,515	14,515	14,512	14,512	0	3	0	3	0	14,515	0	0	0	285	.....	1.
..46617A-AA-3	JGWPT XXVIII LLC-ASSET BKD SERIES 2012-3	06/15/2026	PAYDOWN .....	.....	18,896	18,896	18,707	18,749	0	147	0	147	0	18,896	0	0	0	396	.....	1.
..46617F-AA-2	JGWPT XXVIII LLC-HENDR 2013-1A A	06/15/2026	PAYDOWN .....	.....	8,755	8,755	8,749	8,741	0	14	0	14	0	8,755	0	0	0	120	.....	1.
..46617J-AA-4	JGWPT XXIX LLC-HENDR 2013-2A A	06/15/2026	PAYDOWN .....	.....	14,315	14,315	14,312	14,315	0	0	0	0	0	14,315	0	0	0	235	.....	1.
..46617L-AA-9	JGWPT XXX LLC-HENDR 2013-3A A	06/15/2026	PAYDOWN .....	.....	16,513	16,513	16,499	16,502	0	11	0	11	0	16,513	0	0	0	279	.....	1.
..46617T-AA-2	JGWPT XXXI LLC-ASSET BKD SERIES 2014-1 C	06/15/2026	PAYDOWN .....	.....	8,245	8,245	8,241	8,241	0	4	0	4	0	8,245	0	0	0	139	.....	1.
..46618A-AA-2	JGWPT XXXII LLC-ASSET BKD SERIES 2014-2	06/15/2026	PAYDOWN .....	.....	21,031	21,031	20,863	20,891	0	140	0	140	0	21,031	0	0	0	308	.....	1.
..46618H-AA-7	J G WENTWORTH XXXIII LLC-ASSET BKD SER 2	06/15/2026	PAYDOWN .....	.....	24,681	24,681	24,740	24,732	0	(51)	0	(51)	0	24,681	0	0	0	336	.....	1.
..46618L-AA-8	J G WENTWORTH XXXIV LLC-ASSET BKD SER 20	06/15/2026	PAYDOWN .....	.....	71,183	71,183	70,549	71,010	0	173	0	173	0	71,183	0	0	0	933	.....	1.
..46619R-AA-4	J G WENTWORTH XXXV LLC-ASSET BKD NT 15-	06/15/2026	PAYDOWN .....	.....	17,846	17,846	17,881	17,871	0	(25)	0	(25)	0	17,846	0	0	0	289	.....	1.
..46620J-AA-9	J.G. Wentworth XXXVIII L-HENDR 2017-1A A	06/15/2026	PAYDOWN .....	.....	5,394	5,394	5,390	5,391	0	3	0	3	0	5,394	0	0	0	93	.....	1.
..83406Y-AA-9	SoFi Consumer Loan Progr-SCLP 2025-1 A	06/25/2026	PAYDOWN .....	.....	523,397	523,397	523,981	523,885	0	(488)	0	(488)	0	523,397	0	0	0	10,403	.....	1.
..869507-AA-1	SUTTONPARK STRUCTURED SE-SERIES 17-1A CL	06/15/2026	PAYDOWN .....	.....	6,056	6,056	6,053	6,054	0	2	0	2	0	6,056	0	0	0	111	.....	1.
..96041K-AB-0	Westlake Automobile Rece-WLAKE 2025-2A A	06/15/2026	PAYDOWN .....	.....	310,947	310,947	311,081	311,021	0	(74)	0	(74)	0	310,947	0	0	0	5,954	.....	1.
11199999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					6,383,506	6,383,506	6,385,292	6,384,746	0	(1,241)	0	(1,241)	0	6,383,506	0	0	0	119,435	XXX	XXX
..29375U-AB-5	Enterprise Fleet Financi-EFF 2025-3 A2	06/20/2026	PAYDOWN .....	.....	407,310	407,310	407,289	407,297	0	12	0	12	0	407,310	0	0	0	7,810	.....	1.
..67181D-AA-9	Oak Street Investment Gr-OAKIG 2020-1A A	06/20/2026	PAYDOWN .....	.....	13,713	13,713	13,713	13,712	0	0	0	0	0	13,713	0	0	0	107	.....	1.
..67181D-AB-7	Oak Street Investment Gr-SERIES 20-1A CL	06/20/2026	PAYDOWN .....	.....	13,713	13,713	13,707	13,711	0	2	0	2	0	13,713	0	0	0	127	.....	1.
..67190A-AA-4	Oak Street Investment Gr-OAKIG 2021-1A A	06/20/2026	PAYDOWN .....	.....	16,984	16,984	16,982	16,983	0	1	0	1	0	16,984	0	0	0	106	.....	1.
..67190A-AB-2	Oak Street Investment Gr-OAKIG 2021-1A A	06/20/2026	PAYDOWN .....	.....	13,587	13,587	13,586	13,587	0	2	0	2	0	13,587	0	0	0	110	.....	1.
..86212V-AA-2	Store Master Funding I-V-STR 2016-1A A1	06/20/2026	PAYDOWN .....	.....	9,475	9,475	9,470	9,475	0	0	0	0	0	9,475	0	0	0	156	.....	1.

STATEMENT AS OF JUNE 30, 2026 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	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 (10 + 11 - 12)	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
..89240M-AB-0	Toyota Lease Owner Trust-TLOT 2026-A A2A	.06/20/2026 .	PAYDOWN .....	.....	22,728	22,728	22,726	0	0	2	0	2	0	22,728	0	0	0	287	.....	1.
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					497,510	497,510	497,472	474,764	0	19	0	19	0	497,510	0	0	0	8,703	XXX	XXX
..12563L-AS-6	OLI Funding VI LLC-2020-3A A	.06/18/2026 .	PAYDOWN .....	.....	32,500	32,500	32,493	32,496	0	4	0	4	0	32,500	0	0	0	285	.....	1.
..233046-AM-3	DB Master Finance LLC-DNKN 2019-1AW A23W	.05/20/2026 .	PAYDOWN .....	.....	8,125	8,125	8,245	8,171	0	(46)	0	(46)	0	8,125	0	0	0	163	.....	1.
..47760Q-AB-9	Jimmy Johns Funding LLC-JIMMY 2017-1A A2	.04/30/2026 .	PAYDOWN .....	.....	2,000	2,000	2,000	2,000	0	0	0	0	0	2,000	0	0	0	48	.....	2.
..83546D-AL-2	Sonic Capital LLC-SONIC 2020-1AW A21W	.06/20/2026 .	PAYDOWN .....	.....	1,875	1,875	1,908	1,882	0	(7)	0	(7)	0	1,875	0	0	0	27	.....	1.
..83546D-AM-0	Sonic Capital LLC-SONIC 2020-1AW A21W	.06/20/2026 .	PAYDOWN .....	.....	3,125	3,125	3,321	3,166	0	(41)	0	(41)	0	3,125	0	0	0	36	.....	1.
..89657B-AB-0	Trinity Rail Leasing 201-TRL 2019-2A A1	.06/17/2026 .	PAYDOWN .....	.....	36,155	36,155	36,147	36,154	0	1	0	1	0	36,155	0	0	0	360	.....	1.
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					83,780	83,780	84,114	83,869	0	(89)	0	(89)	0	83,780	0	0	0	919	XXX	XXX
..50543L-AA-0	LABRADOR AVIATION FINANC-SERIES 2016-1A	.06/15/2026 .	PAYDOWN .....	.....	50,541	50,541	49,561	50,362	0	180	0	180	0	50,541	0	0	0	823	.....	3.
..97064F-AA-3	Willis Engine Structured-WESTF 2020-A A	.06/15/2026 .	PAYDOWN .....	.....	21,022	21,022	21,021	21,022	0	0	0	0	0	21,022	0	0	0	283	.....	1.
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					71,563	71,563	70,582	71,384	0	180	0	180	0	71,563	0	0	0	1,106	XXX	XXX
..62946A-AB-0	NP SPE II LLC-NPRL 2016-1A A2	.04/20/2026 .	PAYDOWN .....	.....	1,553,126	1,553,126	1,600,083	1,555,007	0	(1,881)	0	(1,881)	0	1,553,126	0	0	0	28,153	.....	2.
..89657B-AA-2	Trinity Rail Leasing 201-TRL 2019-1A A	.04/17/2026 .	PAYDOWN .....	.....	4,160,192	4,160,192	3,958,708	4,146,969	0	13,223	0	13,223	0	4,160,192	0	0	0	52,973	.....	1.
..90352W-AD-6	ITE Rail Fund Levered LP-SERIES 21-1A CL	.06/28/2026 .	PAYDOWN .....	.....	19,643	19,643	19,642	19,642	0	0	0	0	0	19,643	0	0	0	166	.....	1.
1739999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (unaffiliated)					5,732,961	5,732,961	5,578,433	5,721,618	0	11,342	0	11,342	0	5,732,961	0	0	0	81,292	XXX	XXX
1889999999. Total - asset-backed securities (unaffiliated)					22,589,969	22,927,724	22,366,157	22,682,060	837	210,812	(1)	211,650	0	22,875,716	0	(285,747)	(285,747)	410,914	XXX	XXX
1899999999. Total - asset-backed securities (affiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
1909999997. Total - asset-backed securities - Part 4					22,589,969	22,927,724	22,366,157	22,682,060	837	210,812	(1)	211,650	0	22,875,716	0	(285,747)	(285,747)	410,914	XXX	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					22,589,969	22,927,724	22,366,157	22,682,060	837	210,812	(1)	211,650	0	22,875,716	0	(285,747)	(285,747)	410,914	XXX	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					78,858,515	79,154,996	79,246,691	79,092,683	837	104,834	(1)	105,672	0	79,180,355	0	(321,840)	(321,840)	1,637,921	XXX	XXX
..949746-TD-3	Wells Fargo & Co-WFC 3.9 PERP	.04/08/2026 .	DIRECT	2,000,000,000	2,000,000	0	1,730,031	1,992,568	(262,537)	0	0	(262,537)	0	1,730,031	0	269,969	269,969	19,500	.....	2.
4019999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred					2,000,000	XXX	1,730,031	1,992,568	(262,537)	0	0	(262,537)	0	1,730,031	0	269,969	269,969	19,500	XXX	XXX
4509999997. Total - preferred stocks - Part 4					2,000,000	XXX	1,730,031	1,992,568	(262,537)	0	0	(262,537)	0	1,730,031	0	269,969	269,969	19,500	XXX	XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks					2,000,000	XXX	1,730,031	1,992,568	(262,537)	0	0	(262,537)	0	1,730,031	0	269,969	269,969	19,500	XXX	XXX
5989999997. Total - common stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - common stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - preferred and common stocks					2,000,000	XXX	1,730,031	1,992,568	(262,537)	0	0	(262,537)	0	1,730,031	0	269,969	269,969	19,500	XXX	XXX
6009999999 - Totals					80,858,515	XXX	80,976,722	81,085,251	(261,700)	104,834	(1)	(156,865)	0	80,910,386	0	(51,871)	(51,871)	1,657,421	XXX	XXX

STATEMENT AS OF JUNE 30, 2026 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - purchased options - hedging effective excluding variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - purchased options - hedging effective variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Equity Call Options - S&P 500 - Strike Price 6944.82 / 208276	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	.01/06/2026	.01/06/2027	8	5,555,856	6944.82	0	438,912	(209,810)	229,102	88,374	0	0	(209,810)	0	0	.....	.....
Equity Call Options - S&P 500 - Strike Price 6944.82 / 208284	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	.01/06/2026	.01/06/2027	9	6,250,338	6944.82	0	493,776	(236,036)	257,740	204,931	0	0	(236,036)	0	0	.....	.....
Equity Call Options - S&P 500 - Strike Price 6944.82 / 208368	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	Citibank N.A.	E570DZIWZFF32WFEA76	.01/06/2026	.01/06/2027	0	4,719,059	6944.82	0	256,245	(122,491)	133,754	93,921	0	0	(122,491)	0	0	.....	.....
Equity Call Options - S&P 500 - Strike Price 6796.86 / 209018	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	Royal Bank of Canada	ES71P3U3RHIGC71XBUI1	.01/20/2026	.01/20/2027	0	3,642,007	6796.86	0	183,921	(80,845)	103,077	76,302	0	0	(80,845)	0	0	.....	.....
Equity Call Options - S&P 500 - Strike Price 6796.86 / 209029	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	.01/20/2026	.01/20/2027	5	3,398,430	6796.86	0	282,750	(124,286)	158,464	55,410	0	0	(124,286)	0	0	.....	.....
Equity Call Options - S&P 500 - Strike Price 6796.86 / 209034	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	.01/20/2026	.01/20/2027	7	4,757,802	6796.86	0	395,850	(174,000)	221,850	147,696	0	0	(174,000)	0	0	.....	.....
Equity Call Options - S&P 500 - Strike Price 6796.86 / 209040	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	.01/20/2026	.01/20/2027	2	1,359,372	6796.86	0	113,100	(49,714)	63,386	53,685	0	0	(49,714)	0	0	.....	.....
Equity Call Options - S&P 500 - Strike Price 6932.30 / 209614	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	.02/06/2026	.02/05/2027	0	4,318,059	6932.30	0	210,329	(82,151)	128,178	84,424	0	0	(82,151)	0	0	.....	.....
Equity Call Options - S&P 500 - Strike Price 6932.30 / 209644	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	.02/06/2026	.02/05/2027	7	4,852,610	6932.30	0	401,310	(156,744)	244,566	76,277	0	0	(156,744)	0	0	.....	.....
Equity Call Options - S&P 500 - Strike Price 6932.30 / 209650	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	.02/06/2026	.02/05/2027	9	6,239,070	6932.30	0	515,970	(201,528)	314,442	181,311	0	0	(201,528)	0	0	.....	.....
Equity Call Options - S&P 500 - Strike Price 6932.30 / 209677	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	.02/06/2026	.02/05/2027	2	1,386,460	6932.30	0	114,660	(44,784)	69,876	52,468	0	0	(44,784)	0	0	.....	.....
Equity Call Options - S&P 500 - Strike Price 6909.51 / 210390	Liability Hedge	Exhibit 5 ...	Equity/Index	JPMorgan Chase Bank, N.A.	7H6GLXDRUGGFU57RNE97	.02/20/2026	.02/19/2027	0	3,952,283	6909.51	0	395,108	(138,999)	256,109	80,171	0	0	(138,999)	0	0	.....	.....
Equity Call Options - S&P 500 - Strike Price 6909.51 / 210597	Liability Hedge	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	.02/20/2026	.02/19/2027	5	3,454,755	6909.51	0	293,655	(103,308)	190,347	54,294	0	0	(103,308)	0	0	.....	.....
Equity Call Options - S&P 500 - Strike Price 6909.51 / 210599	Liability Hedge	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	.02/20/2026	.02/19/2027	7	4,836,657	6909.51	0	411,117	(144,631)	266,486	146,127	0	0	(144,631)	0	0	.....	.....
Equity Call Options - S&P 500 - Strike Price 6909.51 / 210601	Liability Hedge	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	.02/20/2026	.02/19/2027	2	1,381,902	6909.51	0	117,462	(41,323)	76,139	51,813	0	0	(41,323)	0	0	.....	.....
Equity Call Options - S&P 500 - Strike Price 6740.02 / 211372	Liability Hedge	Exhibit 5 ...	Equity/Index	Societe General ...	02RNE81BXP4R0TD8PU41	.03/06/2026	.03/05/2027	0	4,430,234	6740.02	0	163,919	(51,310)	112,609	95,257	0	0	(51,310)	0	0	.....	.....
Equity Call Options - S&P 500 - Strike Price 6740.02 / 211374	Liability Hedge	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	.03/06/2026	.03/05/2027	6	4,044,012	6740.02	0	364,368	(114,054)	250,314	65,323	0	0	(114,054)	0	0	.....	.....
Equity Call Options - S&P 500 - Strike Price 6740.02 / 211376	Liability Hedge	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	.03/06/2026	.03/05/2027	7	4,718,014	6740.02	0	425,096	(133,063)	292,033	145,079	0	0	(133,063)	0	0	.....	.....

STATEMENT AS OF JUNE 30, 2026 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 Call Options – S&P 500 – Strike Price 6740.02 / 21378	Liability Hedge	Exhibit 5 ...	Equity/Index	CB0E 529900RLNSGA90UPEH54	.03/06/2026	.03/05/2027	2	1,348,004	6740.02	0	121,456	(38,018)	83,438		54,946	0	0	(38,018)	0	0		
Equity Call Options – S&P 500 – Strike Price 6506.48 / 212071	Liability Hedge	Exhibit 5 ...	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	.03/20/2026	.03/19/2027	0	4,323,476	6506.48	0	264,164	(72,444)	191,720		91,014	0	0	(72,444)	0	0		
Equity Call Options – S&P 500 – Strike Price 6506.48 / 212069	Liability Hedge	Exhibit 5 ...	Equity/Index	CB0E 529900RLNSGA90UPEH54	.03/20/2026	.03/19/2027	6	3,903,888	6506.48	0	375,942	(103,098)	272,844		63,369	0	0	(103,098)	0	0		
Equity Call Options – S&P 500 – Strike Price 6506.48 / 212073	Liability Hedge	Exhibit 5 ...	Equity/Index	CB0E 529900RLNSGA90UPEH54	.03/20/2026	.03/19/2027	8	5,205,184	6506.48	0	501,256	(137,464)	363,792		163,888	0	0	(137,464)	0	0		
Equity Call Options – S&P 500 – Strike Price 6506.48 / 212075	Liability Hedge	Exhibit 5 ...	Equity/Index	CB0E 529900RLNSGA90UPEH54	.03/20/2026	.03/19/2027	2	1,301,296	6506.48	0	125,314	(34,366)	90,948		53,922	0	0	(34,366)	0	0		
Equity Call Options – S&P 500 – Strike Price 6611.83 / 212640	Liability Hedge	Exhibit 5 ...	Equity/Index	Societe General ... 02RNE81BXP4ROTDBPU41	.04/06/2026	.04/06/2027	0	5,252,313	6611.83	0	512,100	(118,177)	393,923		106,053	0	0	(118,177)	0	0		
Equity Call Options – S&P 500 – Strike Price 6611.83 / 212642	Liability Hedge	Exhibit 5 ...	Equity/Index	CB0E 529900RLNSGA90UPEH54	.04/06/2026	.04/06/2027	7	4,628,281	6611.83	0	427,189	(98,582)	328,607		74,978	0	0	(98,582)	0	0		
Equity Call Options – S&P 500 – Strike Price 6611.83 / 212644	Liability Hedge	Exhibit 5 ...	Equity/Index	CB0E 529900RLNSGA90UPEH54	.04/06/2026	.04/06/2027	8	5,289,464	6611.83	0	488,216	(112,665)	375,551		163,217	0	0	(112,665)	0	0		
Equity Call Options – S&P 500 – Strike Price 6611.83 / 212646	Liability Hedge	Exhibit 5 ...	Equity/Index	CB0E 529900RLNSGA90UPEH54	.04/06/2026	.04/06/2027	2	1,322,366	6611.83	0	122,054	(28,166)	93,888		53,487	0	0	(28,166)	0	0		
Equity Call Options – S&P 500 – Strike Price 7109.14 / 213184	Liability Hedge	Exhibit 5 ...	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGOFU57RNE97	.04/20/2026	.04/20/2027	0	4,491,798	7109.14	0	108,252	(20,818)	87,435		80,967	0	0	(20,818)	0	0		
Equity Call Options – S&P 500 – Strike Price 7109.14 / 213186	Liability Hedge	Exhibit 5 ...	Equity/Index	CB0E 529900RLNSGA90UPEH54	.04/20/2026	.04/20/2027	6	4,265,484	7109.14	0	366,408	(70,463)	295,945		62,028	0	0	(70,463)	0	0		
Equity Call Options – S&P 500 – Strike Price 7109.14 / 213188	Liability Hedge	Exhibit 5 ...	Equity/Index	CB0E 529900RLNSGA90UPEH54	.04/20/2026	.04/20/2027	7	4,976,398	7109.14	0	427,476	(82,207)	345,269		143,988	0	0	(82,207)	0	0		
Equity Call Options – S&P 500 – Strike Price 7109.14 / 213190	Liability Hedge	Exhibit 5 ...	Equity/Index	CB0E 529900RLNSGA90UPEH54	.04/20/2026	.04/20/2027	2	1,421,828	7109.14	0	122,136	(23,488)	98,648		55,182	0	0	(23,488)	0	0		
Equity Call Options – S&P 500 – Strike Price 7365.12 / 213745	Liability Hedge	Exhibit 5 ...	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	.05/06/2026	.05/06/2027	0	5,257,481	7365.12	0	262,874	(38,998)	223,876		82,810	0	0	(38,998)	0	0		
Equity Call Options – S&P 500 – Strike Price 7365.12 / 213747	Liability Hedge	Exhibit 5 ...	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	.05/06/2026	.05/06/2027	0	4,790,325	7365.12	0	424,902	(63,035)	361,867		64,041	0	0	(63,035)	0	0		
Equity Call Options – S&P 500 – Strike Price 7365.12 / 213749	Liability Hedge	Exhibit 5 ...	Equity/Index	CB0E 529900RLNSGA90UPEH54	.05/07/2026	.05/06/2027	7	5,155,584	7365.12	0	442,351	(65,624)	376,728		134,287	0	0	(65,624)	0	0		
Equity Call Options – S&P 500 – Strike Price 7365.12 / 213751	Liability Hedge	Exhibit 5 ...	Equity/Index	CB0E 529900RLNSGA90UPEH54	.05/07/2026	.05/06/2027	2	1,473,024	7365.12	0	126,386	(18,750)	107,636		47,465	0	0	(18,750)	0	0		
Equity Call Options – S&P 500 – Strike Price 7432.97 / 214284	Liability Hedge	Exhibit 5 ...	Equity/Index	CB0E 529900RLNSGA90UPEH54	.05/20/2026	.05/20/2027	5	3,716,485	7432.97	0	339,685	(37,328)	302,357		48,734	0	0	(37,328)	0	0		
Equity Call Options – S&P 500 – Strike Price 7432.97 / 214285	Liability Hedge	Exhibit 5 ...	Equity/Index	CB0E 529900RLNSGA90UPEH54	.05/20/2026	.05/20/2027	2	1,486,594	7432.97	0	135,874	(14,931)	120,943		52,895	0	0	(14,931)	0	0		

STATEMENT AS OF JUNE 30, 2026 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Equity Call Options – S&P 500 – Strike Price 7432.97 / 214286	Liability Hedge	Exhibit 5 ...	Equity/Index	CB0E	529900RLNSGA90UPEH54	.05/20/2026	.05/20/2027	6	4,459,782	7432.97	0	407,622	(44,794)	.....	.....362,828	.....	.....115,368	0	(44,794)	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 7432.97 / 214289	Liability Hedge	Exhibit 5 ...	Equity/Index	Citibank N.A.	E570DZVZ7FF32TWEFA76	.05/20/2026	.05/20/2027	0	5,095,092	7432.97	0	126,358	(13,886)	.....	.....112,473	.....	.....79,379	0	(13,886)	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 7383.74 / 215009	Liability Hedge	Exhibit 5 ...	Equity/Index	CB0E	529900RLNSGA90UPEH54	.06/05/2026	.06/04/2027	3	2,215,122	7383.74	0	194,931	(11,879)	.....	.....183,052	.....	.....27,492	0	(11,879)	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 7383.74 / 215010	Liability Hedge	Exhibit 5 ...	Equity/Index	CB0E	529900RLNSGA90UPEH54	.06/05/2026	.06/04/2027	4	2,953,496	7383.74	0	259,908	(15,839)	.....	.....244,069	.....	.....39,175	0	(15,839)	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 7383.74 / 215015	Liability Hedge	Exhibit 5 ...	Equity/Index	CB0E	529900RLNSGA90UPEH54	.06/05/2026	.06/04/2027	7	5,168,618	7383.74	0	454,839	(27,719)	.....	.....427,120	.....	.....131,301	0	(27,719)	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 7383.74 / 215016	Liability Hedge	Exhibit 5 ...	Equity/Index	CB0E	529900RLNSGA90UPEH54	.06/05/2026	.06/04/2027	4	2,953,496	7383.74	0	259,908	(15,839)	.....	.....244,069	.....	.....90,191	0	(15,839)	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 7383.74 / 215017	Liability Hedge	Exhibit 5 ...	Equity/Index	Wells Fargo Bank, N.A.	KB1H1DSPRFMYMCJFXT09	.06/05/2026	.06/04/2027	0	6,405,489	7383.74	0	336,929	(20,533)	.....	.....316,396	.....	.....101,076	0	(20,533)	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 7500.58 / 215508	Liability Hedge	Exhibit 5 ...	Equity/Index	CB0E	529900RLNSGA90UPEH54	.06/18/2026	.06/17/2027	7	5,250,406	7500.58	0	454,160	(10,092)	.....	.....444,068	.....	.....140,237	0	(10,092)	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 7500.58 / 215511	Liability Hedge	Exhibit 5 ...	Equity/Index	CB0E	529900RLNSGA90UPEH54	.06/18/2026	.06/17/2027	5	3,750,290	7500.58	0	324,400	(7,209)	.....	.....317,191	.....	.....45,849	0	(7,209)	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 7500.58 / 215513	Liability Hedge	Exhibit 5 ...	Equity/Index	CB0E	529900RLNSGA90UPEH54	.06/18/2026	.06/17/2027	3	2,250,174	7500.58	0	194,640	(4,325)	.....	.....190,315	.....	.....25,593	0	(4,325)	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 7500.58 / 215514	Liability Hedge	Exhibit 5 ...	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	.06/18/2026	.06/17/2027	0	5,042,674	7500.58	0	259,193	(5,760)	.....	.....253,434	.....	.....67,404	0	(5,760)	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 6279.35 / 200413	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	Royal Bank of Canada	ES71P3U3RHIGC71XBu11	.07/03/2025	.07/06/2026	0	6,024,441	6279.35	292,788	0	(145,590)	.....	.....4,826	.....	.....144,495	0	(145,590)	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 6279.35 / 200415	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CB0E	529900RLNSGA90UPEH54	.07/03/2025	.07/06/2026	9	5,651,415	6279.35	454,941	0	(226,221)	.....	.....7,499	.....	.....112,375	0	(226,221)	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 6279.35 / 200421	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CB0E	529900RLNSGA90UPEH54	.07/03/2025	.07/06/2026	7	4,395,545	6279.35	353,843	0	(175,949)	.....	.....5,833	.....	.....165,977	0	(175,949)	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 6279.35 / 200470	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CB0E	529900RLNSGA90UPEH54	.07/03/2025	.07/06/2026	2	1,255,870	6279.35	101,098	0	(50,271)	.....	.....1,666	.....	.....57,452	0	(50,271)	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 6296.79 / 200930	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CB0E	529900RLNSGA90UPEH54	.07/18/2025	.07/20/2026	8	5,037,432	6296.79	407,024	0	(202,394)	.....	.....22,364	.....	.....99,744	0	(202,394)	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 6296.79 / 200948	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CB0E	529900RLNSGA90UPEH54	.07/18/2025	.07/20/2026	8	5,037,432	6296.79	407,024	0	(202,394)	.....	.....22,364	.....	.....189,823	0	(202,394)	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 6296.79 / 200950	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CB0E	529900RLNSGA90UPEH54	.07/18/2025	.07/20/2026	2	1,259,358	6296.79	101,756	0	(50,598)	.....	.....5,591	.....	.....55,335	0	(50,598)	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 6296.79 / 200954	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CB0E	529900RLNSGA90UPEH54	.07/18/2025	.07/20/2026	2	1,259,358	6296.79	101,756	0	(50,598)	.....	.....5,591	.....	.....86,766	0	(50,598)	0	0	.....	.....

STATEMENT AS OF JUNE 30, 2026 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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Equity Call Options – S&P 500 – Strike Price 6296.79 / 201037	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	Royal Bank of Canada	07/18/2025	07/20/2026	0	4,715,620	6296.79	230,122	0	(114,429)	12,644		105,890	0	0	(114,429)	0	0		
Equity Call Options – S&P 500 – Strike Price 6345.06 / 201781	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE	08/06/2025	08/06/2026	9	5,710,554	6345.06	448,848	0	(223,191)	45,625		111,724	0	0	(223,191)	0	0		
Equity Call Options – S&P 500 – Strike Price 6345.06 / 201772	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE	08/06/2025	08/06/2026	9	5,710,554	6345.06	448,848	0	(223,191)	45,625		111,724	0	0	(223,191)	0	0		
Equity Call Options – S&P 500 – Strike Price 6345.06 / 201781	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE	08/06/2025	08/06/2026	7	4,441,542	6345.06	349,104	0	(173,593)	35,486		155,194	0	0	(173,593)	0	0		
Equity Call Options – S&P 500 – Strike Price 6345.06 / 201792	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE	08/06/2025	08/06/2026	3	1,903,518	6345.06	149,616	0	(74,397)	15,208		83,968	0	0	(74,397)	0	0		
Equity Call Options – S&P 500 – Strike Price 6345.06 / 201817	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	Wells Fargo Bank, N.A.	08/06/2025	08/06/2026	0	4,425,214	6345.06	210,640	0	(104,741)	21,411		101,838	0	0	(104,741)	0	0		
Equity Call Options – S&P 500 – Strike Price 6395.78 / 202205	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE	08/20/2025	08/20/2026	6	3,837,468	6395.78	305,460	0	(151,891)	42,798		74,249	0	0	(151,891)	0	0		
Equity Call Options – S&P 500 – Strike Price 6395.78 / 202214	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE	08/20/2025	08/20/2026	6	3,837,468	6395.78	305,460	0	(151,891)	42,798		143,665	0	0	(151,891)	0	0		
Equity Call Options – S&P 500 – Strike Price 6395.78 / 202223	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE	08/20/2025	08/20/2026	2	1,279,156	6395.78	101,820	0	(50,630)	14,266		61,330	0	0	(50,630)	0	0		
Equity Call Options – S&P 500 – Strike Price 6395.78 / 202254	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	Royal Bank of Canada	08/20/2025	08/20/2026	0	3,799,387	6395.78	178,951	0	(88,984)	25,073		88,059	0	0	(88,984)	0	0		
Equity Call Options – S&P 500 – Strike Price 6481.50 / 202906	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	Citibank N.A.	09/05/2025	09/04/2026	0	4,614,154	6481.50	242,243	0	(121,457)	44,288		112,180	0	0	(121,457)	0	0		
Equity Call Options – S&P 500 – Strike Price 6481.50 / 202949	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE	09/05/2025	09/04/2026	7	4,537,050	6481.50	352,982	0	(176,980)	64,534		86,040	0	0	(176,980)	0	0		
Equity Call Options – S&P 500 – Strike Price 6481.50 / 202958	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE	09/05/2025	09/04/2026	7	4,537,050	6481.50	352,982	0	(176,980)	64,534		164,625	0	0	(176,980)	0	0		
Equity Call Options – S&P 500 – Strike Price 6481.50 / 202966	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE	09/05/2025	09/04/2026	4	2,592,600	6481.50	201,704	0	(101,131)	36,877		111,722	0	0	(101,131)	0	0		
Equity Call Options – S&P 500 – Strike Price 6664.36 / 203435	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	Wells Fargo Bank, N.A.	09/19/2025	09/18/2026	0	5,102,356	6664.36	421,965	0	(211,567)	93,510		93,706	0	0	(211,567)	0	0		
Equity Call Options – S&P 500 – Strike Price 6664.36 / 203504	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE	09/19/2025	09/18/2026	9	5,997,924	6664.36	469,638	0	(235,469)	104,075		223,779	0	0	(235,469)	0	0		
Equity Call Options – S&P 500 – Strike Price 6664.36 / 203507	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	Royal Bank of Canada	09/19/2025	09/18/2026	0	3,918,267	6664.36	181,024	0	(90,763)	40,116		85,865	0	0	(90,763)	0	0		
Equity Call Options – S&P 500 – Strike Price 6740.28 / 204202	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE	10/06/2025	10/06/2026	7	4,718,196	6740.28	380,289	0	(189,100)	102,386		83,794	0	0	(189,100)	0	0		
Equity Call Options – S&P 500 – Strike Price 6740.28 / 204219	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE	10/06/2025	10/06/2026	5	3,370,140	6740.28	271,635	0	(135,071)	73,133		99,235	0	0	(135,071)	0	0		
Equity Call Options – S&P 500 – Strike Price 6740.28 / 204237	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE	10/06/2025	10/06/2026	3	2,022,084	6740.28	162,981	0	(81,043)	43,880		74,879	0	0	(81,043)	0	0		

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SCHEDULE DB - PART A - SECTION 1

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Equity Call Options – S&P 500 – Strike Price 6740.28 / 204240	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	10/06/2025	10/06/2026	2	1,348,056	6740.28	108,654	0	(54,029)	29,253	72,386	0	0	(54,029)	0	0		
Equity Call Options – S&P 500 – Strike Price 6740.28 / 204303	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	Wells Fargo Bank, N.A.	KB1H1DSPRFMYMCJFXTO9	10/06/2025	10/06/2026	0	5,233,834	6740.28	252,794	0	(125,703)	68,060	122,227	0	0	(125,703)	0	0		
Equity Call Options – S&P 500 – Strike Price 6735.13 / 204662	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	10/20/2025	10/20/2026	6	4,041,078	6735.13	327,330	0	(162,766)	100,717	71,045	0	0	(162,766)	0	0		
Equity Call Options – S&P 500 – Strike Price 6735.13 / 204681	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	10/20/2025	10/20/2026	10	6,735,130	6735.13	545,550	0	(271,276)	167,862	239,618	0	0	(271,276)	0	0		
Equity Call Options – S&P 500 – Strike Price 6735.13 / 204735	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	Societe General ...	02RNE81BXP4ROT8PU41	10/20/2025	10/20/2026	0	4,185,782	6735.13	276,262	0	(137,372)	85,004	97,758	0	0	(137,372)	0	0		
Equity Call Options – S&P 500 – Strike Price 6720.32 / 205692	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	Royal Bank of Canada	ES71P3U3RHIGC71XBU11	11/06/2025	11/06/2026	0	5,450,780	6720.32	279,625	0	(139,044)	99,098	123,996	0	0	(139,044)	0	0		
Equity Call Options – S&P 500 – Strike Price 6720.32 / 205772	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	11/06/2025	11/06/2026	7	4,704,224	6720.32	401,744	0	(199,768)	142,376	81,975	0	0	(199,768)	0	0		
Equity Call Options – S&P 500 – Strike Price 6720.32 / 205774	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	11/06/2025	11/06/2026	5	3,360,160	6720.32	286,960	0	(142,692)	101,697	94,440	0	0	(142,692)	0	0		
Equity Call Options – S&P 500 – Strike Price 6720.32 / 205777	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	11/06/2025	11/06/2026	5	3,360,160	6720.32	286,960	0	(142,692)	101,697	127,769	0	0	(142,692)	0	0		
Equity Call Options – S&P 500 – Strike Price 6538.76 / 206515	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	Royal Bank of Canada	ES71P3U3RHIGC71XBU11	11/20/2025	11/20/2026	0	3,667,920	6538.76	205,770	0	(102,320)	80,838	81,884	0	0	(102,320)	0	0		
Equity Call Options – S&P 500 – Strike Price 6538.76 / 206529	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	11/20/2025	11/20/2026	5	3,269,380	6538.76	297,515	0	(147,940)	116,881	58,115	0	0	(147,940)	0	0		
Equity Call Options – S&P 500 – Strike Price 6538.76 / 206531	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	11/20/2025	11/20/2026	8	5,231,008	6538.76	476,024	0	(236,704)	187,009	162,902	0	0	(236,704)	0	0		
Equity Call Options – S&P 500 – Strike Price 6538.76 / 206533	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	11/20/2025	11/20/2026	2	1,307,752	6538.76	119,006	0	(59,176)	46,752	52,377	0	0	(59,176)	0	0		
Equity Call Options – S&P 500 – Strike Price 6870.40 / 207051	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/05/2025	12/04/2026	8	5,496,320	6870.40	450,696	0	(225,972)	196,009	90,617	0	0	(225,972)	0	0		
Equity Call Options – S&P 500 – Strike Price 6870.40 / 207056	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/05/2025	12/04/2026	7	4,809,280	6870.40	394,359	0	(197,726)	171,508	142,189	0	0	(197,726)	0	0		
Equity Call Options – S&P 500 – Strike Price 6870.40 / 207058	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/05/2025	12/04/2026	2	1,374,080	6870.40	112,674	0	(56,493)	49,002	51,351	0	0	(56,493)	0	0		
Equity Call Options – S&P 500 – Strike Price 6870.40 / 207173	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFUS7RNE97	12/05/2025	12/04/2026	0	5,010,292	6870.40	76,435	0	(38,323)	33,242	101,260	0	0	(38,323)	0	0		
Equity Call Options – S&P 500 – Strike Price 6834.50 / 207731	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/19/2025	12/18/2026	6	4,100,700	6834.50	328,056	0	(164,482)	155,395	67,460	0	0	(164,482)	0	0		
Equity Call Options – S&P 500 – Strike Price 6834.50 / 207743	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	12/19/2025	12/18/2026	8	5,467,600	6834.50	437,408	0	(219,310)	207,193	157,249	0	0	(219,310)	0	0		

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Equity Call Options – S&P 500 – Strike Price 6834.50 / 207748	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	Citibank N.A. E570DZVZ7FF32TWEFA76	.12/19/2025	.12/18/2026	0	4,715,293	6834.50	274,878	0	(137,820)	130,205		100,834	0	0	(137,820)	0	0		
Equity Call Options – S&P 500 – Strike Price 6834.50 / 207753	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE 529900RLNSGA90UPEH54	.12/19/2025	.12/18/2026	2	1,366,900	6834.50	109,352	0	(54,827)	51,798	.....	.....51,112	0	0	(54,827)	0	0	.....	.....
0159999999. Subtotal - purchased options - hedging other - call options and warrants										13,585,745	14,544,472	(10,339,330)	14,298,872	XXX	9,335,476	0	0	(10,339,330)	0	0	XXX	XXX
0219999999. Subtotal - purchased options - hedging other										13,585,745	14,544,472	(10,339,330)	14,298,872	XXX	9,335,476	0	0	(10,339,330)	0	0	XXX	XXX
0289999999. Subtotal - purchased options - replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - purchased options - income generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - purchased options - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total purchased options - call options and warrants										13,585,745	14,544,472	(10,339,330)	14,298,872	XXX	9,335,476	0	0	(10,339,330)	0	0	XXX	XXX
0449999999. Total purchased options - put options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total purchased options - caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total purchased options - floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total purchased options - collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total purchased options - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total purchased options										13,585,745	14,544,472	(10,339,330)	14,298,872	XXX	9,335,476	0	0	(10,339,330)	0	0	XXX	XXX
0569999999. Subtotal - written options - hedging effective excluding variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - written options - hedging effective variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Equity Call Options – S&P 500 – Strike Price 7083.02 / 208280	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE 529900RLNSGA90UPEH54	.01/06/2026	.01/06/2027	8	5,666,416	7083.02	0	(368,856)	176,321	(192,535)	.....	.....0	0	0	176,321	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 7105.25 / 208370	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	Citibank N.A. E570DZVZ7FF32TWEFA76	.01/06/2026	.01/06/2027	0	4,828,072	7105.25	0	(189,706)	90,684	(99,022)	.....	.....0	0	0	90,684	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 7235.81 / 208286	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE 529900RLNSGA90UPEH54	.01/06/2026	.01/06/2027	9	6,512,229	7235.81	0	(334,458)	159,878	(174,580)	.....	.....0	0	0	159,878	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 6932.12 / 209033	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE 529900RLNSGA90UPEH54	.01/20/2026	.01/20/2027	5	3,466,060	6932.12	0	(239,690)	105,358	(134,332)	.....	.....0	0	0	105,358	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 6953.19 / 209019	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBUI1	.01/20/2026	.01/20/2027	0	3,725,775	6953.19	0	(131,841)	57,952	(73,889)	.....	.....0	0	0	57,952	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 7057.86 / 209036	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE 529900RLNSGA90UPEH54	.01/20/2026	.01/20/2027	7	4,940,502	7057.86	0	(282,849)	124,329	(158,520)	.....	.....0	0	0	124,329	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 7131.95 / 209042	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE 529900RLNSGA90UPEH54	.01/20/2026	.01/20/2027	2	1,426,390	7131.95	0	(72,454)	31,848	(40,606)	.....	.....0	0	0	31,848	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 7070.25 / 209648	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE 529900RLNSGA90UPEH54	.02/06/2026	.02/05/2027	7	4,949,175	7070.25	0	(340,165)	132,862	(207,303)	.....	.....0	0	0	132,862	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 7089.66 / 209622	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	Barclays Bank PLC G5GSEF7VJP517OUK5573	.02/06/2026	.02/05/2027	0	4,416,077	7089.66	0	(149,617)	58,438	(91,179)	.....	.....0	0	0	58,438	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 7191.57 / 209652	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE 529900RLNSGA90UPEH54	.02/06/2026	.02/05/2027	9	6,472,413	7191.57	0	(372,348)	145,432	(226,916)	.....	.....0	0	0	145,432	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 7274.06 / 209679	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE 529900RLNSGA90UPEH54	.02/06/2026	.02/05/2027	2	1,454,812	7274.06	0	(73,482)	28,701	(44,781)	.....	.....0	0	0	28,701	0	0	.....	.....

STATEMENT AS OF JUNE 30, 2026 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 Call Options – S&P 500 – Strike Price 7047.01 / 210598	Liability Hedge	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	.02/20/2026	.02/19/2027	5	3,523,505	7047.01	0	(250,195)	88,019	(162,176)	0	0	0	88,019	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 7071.19 / 210391	Liability Hedge	Exhibit 5 ...	Equity/Index	JPMorgan Chase Bank, N.A.	7H6GLXDRUGGFU57RNE97	.02/20/2026	.02/19/2027	0	4,044,765	7071.19	0	(337,484)	118,727	(218,757)	0	0	0	118,727	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 7178.98 / 210600	Liability Hedge	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	.02/20/2026	.02/19/2027	7	5,025,286	7178.98	0	(295,183)	103,846	(191,337)	0	0	0	103,846	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 7246.69 / 210602	Liability Hedge	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	.02/20/2026	.02/19/2027	2	1,449,338	7246.69	0	(76,682)	26,977	(49,705)	0	0	0	26,977	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 6874.15 / 211375	Liability Hedge	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	.03/06/2026	.03/05/2027	6	4,124,490	6874.15	0	(313,776)	98,218	(215,558)	0	0	0	98,218	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 6901.11 / 211373	Liability Hedge	Exhibit 5 ...	Equity/Index	Societe General ...	02RNE81BXP4ROTDBPU41	.03/06/2026	.03/05/2027	0	4,536,119	6901.11	0	(98,351)	30,786	(67,565)	0	0	0	30,786	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 6998.84 / 211377	Liability Hedge	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	.03/06/2026	.03/05/2027	7	4,899,188	6998.84	0	(314,125)	98,327	(215,798)	0	0	0	98,327	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 7085.78 / 211379	Liability Hedge	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	.03/06/2026	.03/05/2027	2	1,417,156	7085.78	0	(79,910)	25,013	(54,897)	0	0	0	25,013	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 6635.96 / 212072	Liability Hedge	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	.03/20/2026	.03/19/2027	6	3,981,576	6635.96	0	(328,044)	89,962	(238,082)	0	0	0	89,962	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 6653.53 / 212070	Liability Hedge	Exhibit 5 ...	Equity/Index	Royal Bank of Canada	ES71P3U3RHHG71XBU11	.03/20/2026	.03/19/2027	0	4,421,189	6653.53	0	(204,068)	55,963	(148,105)	0	0	0	55,963	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 6757.63 / 212074	Liability Hedge	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	.03/20/2026	.03/19/2027	8	5,406,104	6757.63	0	(380,080)	104,232	(275,848)	0	0	0	104,232	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 6837.01 / 212076	Liability Hedge	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	.03/20/2026	.03/19/2027	2	1,367,402	6837.01	0	(86,080)	23,606	(62,474)	0	0	0	23,606	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 6743.41 / 212643	Liability Hedge	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	.04/06/2026	.04/06/2027	7	4,720,387	6743.41	0	(370,216)	85,434	(284,782)	0	0	0	85,434	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 6758.61 / 212641	Liability Hedge	Exhibit 5 ...	Equity/Index	Societe General ...	02RNE81BXP4ROTDBPU41	.04/06/2026	.04/06/2027	0	5,368,912	6758.61	0	(440,144)	101,572	(338,572)	0	0	0	101,572	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 6864.40 / 212645	Liability Hedge	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	.04/06/2026	.04/06/2027	8	5,491,520	6864.40	0	(366,032)	84,469	(281,563)	0	0	0	84,469	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 6945.73 / 212647	Liability Hedge	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	.04/06/2026	.04/06/2027	2	1,389,146	6945.73	0	(82,304)	18,993	(63,311)	0	0	0	18,993	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 7250.61 / 213187	Liability Hedge	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	.04/20/2026	.04/20/2027	6	4,350,366	7250.61	0	(312,450)	60,087	(252,363)	0	0	0	60,087	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 7269.81 / 213185	Liability Hedge	Exhibit 5 ...	Equity/Index	JPMorgan Chase Bank, N.A.	7H6GLXDRUGGFU57RNE97	.04/20/2026	.04/20/2027	0	4,593,315	7269.81	0	(44,918)	8,638	(36,280)	0	0	0	8,638	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 7397.77 / 213189	Liability Hedge	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	.04/20/2026	.04/20/2027	7	5,178,439	7397.77	0	(303,268)	58,321	(244,947)	0	0	0	58,321	0	0	.....	.....

STATEMENT AS OF JUNE 30, 2026 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 Call Options – S&P 500 – Strike Price 7502.99 / 213191	Liability Hedge	Exhibit 5 ...	Equity/Index	CB0E 529900RLNSGA90UPEH54	.04/20/2026	.04/20/2027	2	1,500,598	7502.99	0	(74,974)	14,418	(60,556)		0	0	0	14,418	0	0		
Equity Call Options – S&P 500 – Strike Price 7511.69 / 213748	Liability Hedge	Exhibit 5 ...	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCJFXTO9	.05/06/2026	.05/06/2027	0	4,885,655	7511.69	0	(364,544)	54,081	(310,463)		0	0	0	54,081	0	0		
Equity Call Options – S&P 500 – Strike Price 7543.36 / 213746	Liability Hedge	Exhibit 5 ...	Equity/Index	Royal Bank of Canada ES71P3U3RHI6C71XBUI1	.05/06/2026	.05/06/2027	0	5,384,715	7543.36	0	(185,589)	27,532	(158,057)		0	0	0	27,532	0	0		
Equity Call Options – S&P 500 – Strike Price 7661.20 / 213750	Liability Hedge	Exhibit 5 ...	Equity/Index	CB0E 529900RLNSGA90UPEH54	.05/07/2026	.05/06/2027	7	5,362,840	7661.20	0	(315,525)	46,809	(268,716)		0	0	0	46,809	0	0		
Equity Call Options – S&P 500 – Strike Price 7736.32 / 213752	Liability Hedge	Exhibit 5 ...	Equity/Index	CB0E 529900RLNSGA90UPEH54	.05/07/2026	.05/06/2027	2	1,547,264	7736.32	0	(81,828)	12,139	(69,689)		0	0	0	12,139	0	0		
Equity Call Options – S&P 500 – Strike Price 7580.89 / 214283	Liability Hedge	Exhibit 5 ...	Equity/Index	CB0E 529900RLNSGA90UPEH54	.05/20/2026	.05/20/2027	5	3,790,445	7580.89	0	(293,270)	32,227	(261,043)		0	0	0	32,227	0	0		
Equity Call Options – S&P 500 – Strike Price 7617.31 / 214290	Liability Hedge	Exhibit 5 ...	Equity/Index	Citibank N.A. E570DZIWZ7FF32WEFA76	.05/20/2026	.05/20/2027	0	5,221,452	7617.31	0	(50,951)	5,599	(45,352)		0	0	0	5,599	0	0		
Equity Call Options – S&P 500 – Strike Price 7737.72 / 214288	Liability Hedge	Exhibit 5 ...	Equity/Index	CB0E 529900RLNSGA90UPEH54	.05/20/2026	.05/20/2027	6	4,642,632	7737.72	0	(296,844)	32,620	(264,224)		0	0	0	32,620	0	0		
Equity Call Options – S&P 500 – Strike Price 7863.34 / 214287	Liability Hedge	Exhibit 5 ...	Equity/Index	CB0E 529900RLNSGA90UPEH54	.05/20/2026	.05/20/2027	2	1,572,668	7863.34	0	(85,450)	9,390	(76,060)		0	0	0	9,390	0	0		
Equity Call Options – S&P 500 – Strike Price 7521.82 / 215013	Liability Hedge	Exhibit 5 ...	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/05/2026	.06/04/2027	3	2,256,546	7521.82	0	(168,792)	10,286	(158,506)		0	0	0	10,286	0	0		
Equity Call Options – S&P 500 – Strike Price 7531.41 / 215014	Liability Hedge	Exhibit 5 ...	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/05/2026	.06/04/2027	4	3,012,564	7531.41	0	(222,692)	13,571	(209,121)		0	0	0	13,571	0	0		
Equity Call Options – S&P 500 – Strike Price 7563.90 / 215018	Liability Hedge	Exhibit 5 ...	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCJFXTO9	.06/05/2026	.06/04/2027	0	6,561,780	7563.90	0	(241,487)	14,717	(226,770)		0	0	0	14,717	0	0		
Equity Call Options – S&P 500 – Strike Price 7674.66 / 215012	Liability Hedge	Exhibit 5 ...	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/05/2026	.06/04/2027	7	5,372,262	7674.66	0	(330,533)	20,143	(310,390)		0	0	0	20,143	0	0		
Equity Call Options – S&P 500 – Strike Price 7738.16 / 215011	Liability Hedge	Exhibit 5 ...	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/05/2026	.06/04/2027	4	3,095,264	7738.16	0	(174,728)	10,648	(164,080)		0	0	0	10,648	0	0		
Equity Call Options – S&P 500 – Strike Price 7640.84 / 215512	Liability Hedge	Exhibit 5 ...	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/18/2026	.06/17/2027	3	2,292,252	7640.84	0	(168,021)	3,734	(164,287)		0	0	0	3,734	0	0		
Equity Call Options – S&P 500 – Strike Price 7651.34 / 215509	Liability Hedge	Exhibit 5 ...	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/18/2026	.06/17/2027	5	3,825,670	7651.34	0	(276,810)	6,151	(270,659)		0	0	0	6,151	0	0		
Equity Call Options – S&P 500 – Strike Price 7670.09 / 215515	Liability Hedge	Exhibit 5 ...	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.06/18/2026	.06/17/2027	0	5,156,636	7670.09	0	(189,302)	4,207	(185,095)		0	0	0	4,207	0	0		
Equity Call Options – S&P 500 – Strike Price 7831.36 / 215510	Liability Hedge	Exhibit 5 ...	Equity/Index	CB0E 529900RLNSGA90UPEH54	.06/18/2026	.06/17/2027	7	5,481,952	7831.36	0	(313,866)	6,975	(306,891)		0	0	0	6,975	0	0		
Equity Call Options – S&P 500 – Strike Price 6404.31 / 200419	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CB0E 529900RLNSGA90UPEH54	.07/03/2025	.07/06/2026	9	5,763,879	6404.31	(382,266)	0	190,083	(6,301)		0	0	0	190,083	0	0		

STATEMENT AS OF JUNE 30, 2026 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Equity Call Options – S&P 500 – Strike Price 6430.05 / 200414	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	Royal Bank of Canada	ES71P3U3RHIGC71XB11	.07/03/2025	.07/06/2026	0	6,169,023	6430.05	(203,024)	0	100,954	(3,347)	0	0	0	100,954	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 6566.94 / 200475	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	.07/03/2025	.07/06/2026	7	4,561,697	6566.94	(250,019)	0	124,323	(4,121)	0	0	0	124,323	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 6422.10 / 200947	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	.07/03/2025	.07/06/2026	2	1,313,388	6566.94	(65,746)	0	32,692	(1,084)	0	0	0	32,692	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 6438.47 / 201039	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	.07/18/2025	.07/20/2026	8	5,137,680	6422.10	(342,040)	0	170,080	(18,793)	0	0	0	170,080	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 6535.44 / 200949	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	Royal Bank of Canada	ES71P3U3RHIGC71XB11	.07/18/2025	.07/20/2026	0	4,821,724	6438.47	(163,160)	0	81,132	(8,965)	0	0	0	81,132	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 6575.11 / 200952	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	.07/18/2025	.07/20/2026	8	5,228,352	6535.44	(287,080)	0	142,751	(15,774)	0	0	0	142,751	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 6733.79 / 200955	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	.07/18/2025	.07/20/2026	2	1,315,022	6575.11	(67,186)	0	33,408	(3,692)	0	0	0	33,408	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 6471.33 / 201778	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	.07/18/2025	.07/20/2026	2	1,346,758	6733.79	(50,298)	0	25,011	(2,764)	0	0	0	25,011	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 6491.63 / 201818	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	.08/06/2025	.08/06/2026	9	5,824,197	6471.33	(375,237)	0	186,588	(38,142)	0	0	0	186,588	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 6570.94 / 201786	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	Wells Fargo Bank, N.A.	KB1H1DSPRFMYMCUFXT09	.08/06/2025	.08/06/2026	0	4,527,436	6491.63	(146,475)	0	72,835	(14,889)	0	0	0	72,835	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 6630.59 / 201810	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	.08/06/2025	.08/06/2026	7	4,599,658	6570.94	(249,480)	0	124,055	(25,359)	0	0	0	124,055	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 6523.06 / 202210	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	.08/06/2025	.08/06/2026	3	1,989,177	6630.59	(96,660)	0	48,064	(9,825)	0	0	0	48,064	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 6544.80 / 202256	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	.08/20/2025	.08/20/2026	6	3,913,836	6523.06	(255,918)	0	127,256	(35,857)	0	0	0	127,256	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 6643.30 / 202221	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	Royal Bank of Canada	ES71P3U3RHIGC71XB11	.08/20/2025	.08/20/2026	0	3,887,912	6544.80	(123,100)	0	61,212	(17,248)	0	0	0	61,212	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 6713.65 / 202227	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	.08/20/2025	.08/20/2026	6	3,985,980	6643.30	(212,286)	0	105,560	(29,743)	0	0	0	105,560	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 6610.48 / 202954	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	.08/20/2025	.08/20/2026	2	1,342,730	6713.65	(62,768)	0	31,212	(8,794)	0	0	0	31,212	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 6640.30 / 202914	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	.09/05/2025	.09/04/2026	7	4,627,336	6610.48	(294,364)	0	147,590	(53,817)	0	0	0	147,590	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 6729.74 / 202962	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	Citibank N.A.	E570DZVZ7FF32TWEFA76	.09/05/2025	.09/04/2026	0	4,727,203	6640.30	(171,647)	0	86,061	(31,381)	0	0	0	86,061	0	0	.....	.....
	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	.09/05/2025	.09/04/2026	7	4,710,818	6729.74	(243,824)	0	122,250	(44,577)	0	0	0	122,250	0	0	.....	.....

STATEMENT AS OF JUNE 30, 2026 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 Call Options – S&P 500 – Strike Price 6777.06 / 202972	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	.09/05/2025	.09/04/2026	4	2,710,824	6777.06	(128,516)	0	64,436	(23,496)	0	0	0	64,436	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 6796.98 / 203457	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	Wells Fargo Bank, N.A.	KB1H1DSPRFMYMCUFXT09	.09/19/2025	.09/18/2026	0	5,203,892	6796.98	(356,144)	0	178,565	(78,924)	0	0	0	178,565	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 6812.31 / 203510	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	Royal Bank of Canada	ES71P3U3RHIGC71XBU11	.09/19/2025	.09/18/2026	0	4,005,253	6812.31	(126,952)	0	63,652	(28,133)	0	0	0	63,652	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 6942.26 / 203511	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	.09/19/2025	.09/18/2026	9	6,248,034	6942.26	(313,812)	0	157,341	(69,543)	0	0	0	157,341	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 6874.41 / 204215	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	.10/06/2025	.10/06/2026	7	4,812,087	6874.41	(319,802)	0	159,022	(86,101)	0	0	0	159,022	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 6902.05 / 204305	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	Wells Fargo Bank, N.A.	KB1H1DSPRFMYMCUFXT09	.10/06/2025	.10/06/2026	0	5,359,449	6902.05	(175,333)	0	87,185	(47,205)	0	0	0	87,185	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 6964.73 / 204220	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	.10/06/2025	.10/06/2026	5	3,482,365	6964.73	(201,065)	0	99,980	(54,133)	0	0	0	99,980	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 7024.72 / 204239	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	.10/06/2025	.10/06/2026	3	2,107,416	7024.72	(110,244)	0	54,819	(29,681)	0	0	0	54,819	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 7160.20 / 204241	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	.10/06/2025	.10/06/2026	2	1,432,040	7160.20	(58,952)	0	29,314	(15,872)	0	0	0	29,314	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 6869.16 / 204675	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	.10/20/2025	.10/20/2026	6	4,121,496	6869.16	(275,646)	0	137,066	(84,814)	0	0	0	137,066	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 6898.79 / 204738	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	Societe General ...	02RNE81BXP4ROT08PU41	.10/20/2025	.10/20/2026	0	4,287,494	6898.79	(213,056)	0	105,943	(65,556)	0	0	0	105,943	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 7010.60 / 204684	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	.10/20/2025	.10/20/2026	10	7,010,600	7010.60	(375,150)	0	186,544	(115,431)	0	0	0	186,544	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 6854.05 / 205778	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	.11/06/2025	.11/06/2026	7	4,797,835	6854.05	(342,328)	0	170,224	(121,320)	0	0	0	170,224	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 6878.92 / 205693	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	Royal Bank of Canada	ES71P3U3RHIGC71XBU11	.11/06/2025	.11/06/2026	0	5,579,419	6878.92	(200,589)	0	99,743	(71,088)	0	0	0	99,743	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 6938.06 / 205779	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	.11/06/2025	.11/06/2026	5	3,469,030	6938.06	(219,220)	0	109,008	(77,691)	0	0	0	109,008	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 7018.03 / 205781	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	.11/06/2025	.11/06/2026	5	3,509,015	7018.03	(196,270)	0	97,596	(69,557)	0	0	0	97,596	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 6668.88 / 206530	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	.11/20/2025	.11/20/2026	5	3,334,440	6668.88	(256,680)	0	127,635	(100,839)	0	0	0	127,635	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 6688.50 / 206519	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	Royal Bank of Canada	ES71P3U3RHIGC71XBU11	.11/20/2025	.11/20/2026	0	3,751,917	6688.50	(154,053)	0	76,603	(60,521)	0	0	0	76,603	0	0	.....	.....
Equity Call Options – S&P 500 – Strike Price 6770.89 / 206532	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE	529900RLNSGA90UPEH54	.11/20/2025	.11/20/2026	8	5,416,712	6770.89	(362,144)	0	180,077	(142,271)	0	0	0	180,077	0	0	.....	.....

STATEMENT AS OF JUNE 30, 2026 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 Call Options - S&P 500 - Strike Price 6838.89 / 206534	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2025	11/20/2026	2	1,367,778	6838.89	(82,794)	0	41,170	(32,526)		0	0	0	41,170	0	0		
Equity Call Options - S&P 500 - Strike Price 7007.12 / 207052	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/05/2025	12/04/2026	8	5,605,696	7007.12	(381,008)	0	191,032	(165,702)		0	0	0	191,032	0	0		
Equity Call Options - S&P 500 - Strike Price 7022.92 / 207178	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGOFU57RNE97	12/05/2025	12/04/2026	0	5,121,518	7022.92	(7,293)	0	3,656	(3,172)		0	0	0	3,656	0	0		
Equity Call Options - S&P 500 - Strike Price 7119.11 / 207057	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/05/2025	12/04/2026	7	4,983,377	7119.11	(287,063)	0	143,929	(124,845)		0	0	0	143,929	0	0		
Equity Call Options - S&P 500 - Strike Price 7187.81 / 207059	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/05/2025	12/04/2026	2	1,437,562	7187.81	(74,282)	0	37,244	(32,305)		0	0	0	37,244	0	0		
Equity Call Options - S&P 500 - Strike Price 6970.51 / 207740	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/19/2025	12/18/2026	6	4,182,306	6970.51	(276,144)	0	138,454	(130,805)		0	0	0	138,454	0	0		
Equity Call Options - S&P 500 - Strike Price 6995.11 / 207751	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	Citibank N.A. E570DZIWZ7FF32TWEFA76	12/19/2025	12/18/2026	0	4,826,102	6995.11	(206,978)	0	103,775	(98,042)		0	0	0	103,775	0	0		
Equity Call Options - S&P 500 - Strike Price 7075.07 / 207745	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/19/2025	12/18/2026	8	5,660,056	7075.07	(318,216)	0	159,549	(150,734)		0	0	0	159,549	0	0		
Equity Call Options - S&P 500 - Strike Price 7150.25 / 207756	LIABILITY HEDGE	Exhibit 5 ...	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/19/2025	12/18/2026	2	1,430,050	7150.25	(71,024)	0	35,610	(33,643)		0	0	0	35,610	0	0		
0649999999. Subtotal - written options - hedging other - call options and warrants										(10,133,335)	(11,073,981)	7,770,531	(10,844,159)	XXX	0	0	0	7,770,531	0	0	XXX	XXX
0709999999. Subtotal - written options - hedging other										(10,133,335)	(11,073,981)	7,770,531	(10,844,159)	XXX	0	0	0	7,770,531	0	0	XXX	XXX
0779999999. Subtotal - written options - replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - written options - income generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - written options - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total written options - call options and warrants										(10,133,335)	(11,073,981)	7,770,531	(10,844,159)	XXX	0	0	0	7,770,531	0	0	XXX	XXX
0939999999. Total written options - put options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total written options - caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total written options - floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total written options - collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total written options - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total written options										(10,133,335)	(11,073,981)	7,770,531	(10,844,159)	XXX	0	0	0	7,770,531	0	0	XXX	XXX
1049999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - swaps - hedging effective variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - swaps - hedging other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - swaps - replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - swaps - income generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - swaps - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total swaps - interest rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Total swaps - credit default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total swaps - foreign exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total swaps - total return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total swaps - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

STATEMENT AS OF JUNE 30, 2026 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 (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - hedging other										3,452,411	3,470,491	(2,568,799)	3,454,713	XXX	9,335,476	0	0	(2,568,799)	0	0	XXX	XXX
1719999999. Subtotal - replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - income generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - adjustments for SSAP No. 108 derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										3,452,411	3,470,491	(2,568,799)	3,454,713	XXX	9,335,476	0	0	(2,568,799)	0	0	XXX	XXX

(a)	Code	Description of Hedged Risk(s)
	{BLANK} .....	.....

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
		

SCHEDULE DB - PART B - SECTION 1

[illegible]

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

SCHEDULE DB - PART D - SECTION 1

[illegible]

STATEMENT AS OF JUNE 30, 2026 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

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

Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Royal Bank of Canada	ES71P3U3RH1GC71XBU11 ..	Cash.....	Cash Collateral	1,070,000	1,070,000	XXX.....		V.....
Wells Fargo Bank NA	KB1H1D5PRFMYMCUFXT09 ..	Cash.....	Cash Collateral	540,000	540,000	XXX.....		V.....
Citibank NA	E570DZWZ7FF32TWEFA76 ..	Cash.....	Cash Collateral	278,545	278,545	XXX.....		V.....
JPMorgan Chase Bank, N.A.	7H6GLXDRUGGFUS7RNE97 ..	Cash.....	Cash Collateral	250,000	250,000	XXX.....		V.....
Societe Generale	02RNE81BXP4ROTDBPLU41 ..	Cash.....	Cash Collateral	250,000	250,000	XXX.....		V.....
0299999999 - Total				2,388,545	2,388,545	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

[illegible]

SCHEDULE E - PART 2 - CASH EQUIVALENTS

[illegible]