

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	2,320,945,019		2,320,945,019	2,189,149,427
2. Stocks:				
2.1 Preferred stocks	0		0	7,307,314
2.2 Common stocks	124		124	124
3. Mortgage loans on real estate:				
3.1 First liens			0	0
3.2 Other than first liens			0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)			0	
4.2 Properties held for the production of income (less \$ encumbrances)			0	
4.3 Properties held for sale (less \$ encumbrances)			0	
5. Cash (\$ 6,947,462), cash equivalents (\$ 89,963,942) and short-term investments (\$ 14,972,597)	111,884,001		111,884,001	229,235,013
6. Contract loans (including \$ premium notes)	46,422,285		46,422,285	47,190,707
7. Derivatives	4,775,944		4,775,944	16,529,016
8. Other invested assets	18,314,667		18,314,667	18,374,319
9. Receivables for securities	0		0	26,954
10. Securities lending reinvested collateral assets			0	
11. Aggregate write-ins for invested assets			0	
12. Subtotals, cash and invested assets (Lines 1 to 11)	2,502,342,040	0	2,502,342,040	2,507,812,874
13. Title plants less \$ charged off (for Title insurers only)			0	
14. Investment income due and accrued	23,541,320	2,278	23,539,042	21,363,802
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection			0	
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	86,126	86,126	0	
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers			0	
16.2 Funds held by or deposited with reinsured companies			0	
16.3 Other amounts receivable under reinsurance contracts			0	
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	
18.2 Net deferred tax asset	3,424,023	108,866	3,315,157	1,201,225
19. Guaranty funds receivable or on deposit		4,983	4,983	4,983
20. Electronic data processing equipment and software			0	
21. Furniture and equipment, including health care delivery assets (\$)			0	
22. Net adjustment in assets and liabilities due to foreign exchange rates			0	
23. Receivables from parent, subsidiaries and affiliates			0	1,500,787
24. Health care (\$) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	3,053,256	12,699	3,040,557	3,076,864
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,532,451,748	209,969	2,532,241,779	2,534,960,535
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	626,191,983	0	626,191,983	690,771,210
28. Total (Lines 26 and 27)	3,158,643,731	209,969	3,158,433,762	3,225,731,745
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. Funds held as collateral	2,040,000	0	2,040,000	2,040,000
2502. Accrued contractual fee income	784,463	0	784,463	794,204
2503. Receivable for marketing reallocation	194,595	0	194,595	221,160
2598. Summary of remaining write-ins for Line 25 from overflow page	34,198	12,699	21,499	21,500
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	3,053,256	12,699	3,040,557	3,076,864

STATEMENT AS OF MARCH 31, 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ 2,095,212,541 less \$ included in Line 6.3 (including \$ Modco Reserve).....	2,095,212,541	2,110,187,855
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve).....		
3. Liability for deposit-type contracts (including \$ Modco Reserve).....	17,221,839	18,065,509
4. Contract claims:		
4.1 Life	6,543,817	5,119,354
4.2 Accident and health	0	
5. Policyholders' dividends/refunds to members \$ and coupons \$ due and unpaid		0
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ Modco).....		
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ Modco).....		
6.3 Coupons and similar benefits (including \$ Modco).....		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$ accident and health premiums		0
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of \$ accident and health experience rating refunds of which \$ 0 is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including \$ 0 assumed and \$ 0 ceded	0	
9.4 Interest Maintenance Reserve	6,031,503	6,059,191
10. Commissions to agents due or accrued-life and annuity contracts \$ 35,779 , accident and health \$ and deposit-type contract funds \$	35,779	
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	2,143,348	2,043,350
13. Transfers to Separate Accounts due or accrued (net) (including \$ (23,852) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(23,852)	(119)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	180,925	395,165
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)	3,031,016	2,053,902
15.2 Net deferred tax liability		
16. Unearned investment income		
17. Amounts withheld or retained by reporting entity as agent or trustee	142,089	48,466
18. Amounts held for agents' account, including \$ 779,206 agents' credit balances	779,206	755,664
19. Remittances and items not allocated	1,346,416	532,913
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money \$ and interest thereon \$		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	18,269,878	16,219,967
24.02 Reinsurance in unauthorized and certified (\$) companies	0	
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers	1,213,672	
24.04 Payable to parent, subsidiaries and affiliates		
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	0	0
24.09 Payable for securities	9,927,357	31,321
24.10 Payable for securities lending		
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	2,986,954	2,946,037
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	2,165,042,488	2,164,458,575
27. From Separate Accounts Statement	626,191,983	690,771,210
28. Total liabilities (Lines 26 and 27)	2,791,234,471	2,855,229,785
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		0
32. Surplus notes		
33. Gross paid in and contributed surplus	171,550,000	171,550,000
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	193,149,291	196,451,960
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 \$)		
36.2 shares preferred (value included in Line 30 \$)		
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement)	364,699,291	368,001,960
38. Totals of Lines 29, 30 and 37	367,199,291	370,501,960
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	3,158,433,762	3,225,731,745
DETAILS OF WRITE-INS		
2501. Liability for funds held as collateral	2,040,137	2,040,137
2502. Unclaimed property	946,817	905,900
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,986,954	2,946,037
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

STATEMENT AS OF MARCH 31, 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY
SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	25,482,087	28,354,275	97,433,638
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	22,531,330	26,873,418	105,178,864
4. Amortization of Interest Maintenance Reserve (IMR)	492,878	199,521	1,444,447
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded			
7. Reserve adjustments on reinsurance ceded			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	2,116,145	2,209,123	9,258,331
8.2 Charges and fees for deposit-type contracts	20,674	27,166	190,905
8.3 Aggregate write-ins for miscellaneous income	795,995	824,511	3,305,182
9. Totals (Lines 1 to 8.3)	51,439,109	58,488,014	216,811,367
10. Death benefits			
11. Matured endowments (excluding guaranteed annual pure endowments)			
12. Annuity benefits	5,373,515	5,822,067	17,072,911
13. Disability benefits and benefits under accident and health contracts			
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	62,855,657	77,061,133	283,633,118
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	555,319	754,155	4,530,593
18. Payments on supplementary contracts with life contingencies			
19. Increase in aggregate reserves for life and accident and health contracts	(11,557,812)	(16,294,065)	(65,290,003)
20. Totals (Lines 10 to 19)	57,226,679	67,343,290	239,946,619
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	1,921,069	2,194,385	8,691,264
22. Commissions and expense allowances on reinsurance assumed			
23. General insurance expenses and fraternal expenses	3,190,554	2,965,412	12,349,060
24. Insurance taxes, licenses and fees, excluding federal income taxes	54,115	56,850	918,742
25. Increase in loading on deferred and uncollected premiums			
26. Net transfers to or (from) Separate Accounts net of reinsurance	(16,218,170)	(23,258,002)	(76,609,193)
27. Aggregate write-ins for deductions			0
28. Totals (Lines 20 to 27)	46,174,247	49,301,935	185,296,492
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	5,264,862	9,186,079	31,514,875
30. Dividends to policyholders and refunds to members			
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	5,264,862	9,186,079	31,514,875
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	1,465,834	1,849,939	5,320,850
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	3,799,028	7,336,140	26,194,025
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ (488,720) (excluding taxes of \$ 0 transferred to the IMR)	712,638	830,927	1,920,608
35. Net income (Line 33 plus Line 34)	4,511,666	8,167,067	28,114,633
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	370,501,960	343,271,691	343,271,691
37. Net income (Line 35)	4,511,666	8,167,067	28,114,633
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (46,139)	(173,569)	320,205	(330,638)
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	(166,184)	(183,195)	106,625
41. Change in nonadmitted assets	.87,068	135,811	11,380
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	(2,049,911)	(533,997)	(671,731)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles	(5,511,739)		
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in	0	0	0
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			0
53. Aggregate write-ins for gains and losses in surplus	0	0	0
54. Net change in capital and surplus for the year (Lines 37 through 53)	(3,302,669)	7,905,891	27,230,269
55. Capital and surplus, as of statement date (Lines 36 + 54)	367,199,291	351,177,582	370,501,960
DETAILS OF WRITE-INS			
08.301. Contractual rider fee income	389,670	379,377	1,558,967
08.302. Marketing reallowance	340,503	372,885	1,544,118
08.303. Contractual annual maintenance and surrender charge fees	65,797	72,249	223,823
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	25	0	(21,726)
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	795,995	824,511	3,305,182
2701.			
2702.			
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	0	0	0
5301.			
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	0	0	0

STATEMENT AS OF MARCH 31, 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY
CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	25,482,087	28,354,275	97,433,638
2. Net investment income	22,979,444	29,308,022	117,492,731
3. Miscellaneous income	2,921,882	3,040,412	12,552,150
4. Total (Lines 1 to 3)	51,383,413	60,702,709	227,478,519
5. Benefit and loss related payments	70,222,211	81,325,839	300,140,709
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(16,194,437)	(24,557,599)	(78,190,466)
7. Commissions, expenses paid and aggregate write-ins for deductions	5,227,757	5,064,259	21,497,616
8. Dividends paid to policyholders	0	0	0
9. Federal and foreign income taxes paid (recovered) net of \$(488,720) tax on capital gains (losses)	1,615,857	0	6,581,020
10. Total (Lines 5 through 9)	60,871,388	61,832,499	250,028,879
11. Net cash from operations (Line 4 minus Line 10)	(9,487,975)	(1,129,790)	(22,550,360)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	96,335,425	85,202,420	426,590,157
12.2 Stocks	0	2,008,048	2,008,048
12.3 Mortgage loans	0	0	0
12.4 Real estate	0	0	0
12.5 Other invested assets	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	(421,393)
12.7 Miscellaneous proceeds	0	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	96,335,425	87,210,468	428,176,813
13. Cost of investments acquired (long-term only):			
13.1 Bonds	220,284,957	138,167,343	247,091,423
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	5	0	0
13.6 Miscellaneous applications	(7,667,454)	(2,934,533)	13,623,260
13.7 Total investments acquired (Lines 13.1 to 13.6)	212,617,508	135,232,810	260,714,683
14. Net increase (or decrease) in contract loans and premium notes	(768,422)	(1,082,304)	(3,452,096)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(115,513,661)	(46,940,038)	170,914,226
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	(1,378,315)	(1,712,118)	(6,337,820)
16.5 Dividends to stockholders	0	0	0
16.6 Other cash provided (applied)	9,028,939	4,551,351	(1,541,121)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	7,650,624	2,839,233	(7,878,941)
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)	(117,351,012)	(45,230,595)	140,484,925
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	229,235,013	88,750,088	88,750,088
19.2 End of period (Line 18 plus Line 19.1)	111,884,001	43,519,493	229,235,013

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0001. Exchanges	440	1,598,502	14,210,125
20.0002. Transfers	0	2,999,997	2,999,997

EXHIBIT 1**DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			0
2. Ordinary life insurance			0
3. Ordinary individual annuities	16,706,779	20,469,797	77,140,435
4. Credit life (group and individual)			0
5. Group life insurance			0
6. Group annuities	8,775,308	7,884,478	20,293,203
7. A & H - group			0
8. A & H - credit (group and individual)			0
9. A & H - other			0
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	25,482,087	28,354,275	97,433,638
12. Fraternal (Fraternal Benefit Societies Only)			0
13. Subtotal (Lines 11 through 12)	25,482,087	28,354,275	97,433,638
14. Deposit-type contracts	0	0	0
15. Total (Lines 13 and 14)	25,482,087	28,354,275	97,433,638
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies

A. Accounting Practices

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

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

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

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

Net Income	SSAP #	F/S Page	F/S Line #	03/31/2022	12/31/2021
(1) State basis	XXX	XXX	XXX	\$ 4,511,666	\$ 28,114,633
(2) State prescribed practices that increase/(decrease) NAIC SAP OAC 3901-1-67:	XXX	XXX	XXX		
Derivative instruments	86	2, 4	7, 3	(2,628,190)	-
Reserves for fixed indexed annuities	51	3, 4	1, 19	(874,304)	-
Tax impact	101	2, 4	18.2, 32	45,468	-
(3) State permitted practices that increase/(decrease) NAIC SAP	XXX	XXX	XXX	-	-
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ 7,968,692	\$ 28,114,633
 Surplus					
(5) Statutory surplus state basis	XXX	XXX	XXX	\$ 367,199,291	\$ 370,501,960
(6) State prescribed practices that increase/(decrease) NAIC SAP OAC 3901-1-67:	XXX	XXX	XXX		
Derivative instruments	86	2, 4	7, 3	(10,454,274)	-
Reserves for fixed indexed annuities	51	3, 4	1, 19	2,543,198	-
Tax impact	101	2, 4	18.2, 32	2,228,289	-
(7) State permitted practices that increase/(decrease) NAIC SAP	XXX	XXX	XXX	-	-
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 372,882,078	\$ 370,501,960

B, C & D – No significant changes.

Note 2 – Accounting Changes and Corrections of Errors

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

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

Change in reserve on account of change in valuation basis - fixed indexed annuity reserves	\$ 3,417,502
Change in net deferred income tax - reserve valuation change	2,182,821
Cumulative effect of changes in accounting principles - derivatives instruments, net of tax	(11,112,062)
Total decrease in statutory surplus	\$ (5,511,739)

Note 3 – Business Combinations and Goodwill

Not applicable.

Note 4 – Discontinued Operations

Not applicable.

Note 5 – Investments

A, B & C – No significant changes.

NOTES TO FINANCIAL STATEMENTS

D. Loan-Backed Securities

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

CUSIP	Amortized Cost Before OTTI	Present Value of Projected Cash Flows	OTTI Charge Recognized in Income Statement	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date Reported
05949CHM1	380,676	347,943	32,733	347,943	357,865	3/31/2022
57643MLZ5	54,956	53,283	1,673	53,283	53,735	3/31/2022
Total			<u>\$ 34,406</u>			

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

a. The aggregate amount of unrealized losses:	
1. Less than 12 months	\$13,175,729
2. 12 months or longer	920,646
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 months	\$418,943,575
2. 12 months or longer	7,578,767

- (5) Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses at March 31, 2022. The Company has the intent to hold securities in an unrealized loss position until they recover in value or mature.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions – Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing – Not applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing – Not applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale – Not applicable.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale – Not applicable.

J. Real Estate – Not applicable.

K. Low Income Housing Tax Credits – Not applicable.

L. Restricted Assets – No significant change.

M. Working Capital Finance Investments – Not applicable.

N. Offsetting and Netting of Assets and Liabilities – Not applicable.

O. 5GI Securities – Not applicable.

P. Short Sales – Not applicable.

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPS	1	0
(2) Aggregate amount of investment income	\$ 63,750	\$ -

R. Share of Cash Pool by Asset Type – Not applicable.

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

Not applicable.

Note 7 – Investment Income

No significant change.

Note 8 – Derivative Instruments

No significant change.

Note 9 – Income Taxes

No significant change.

NOTES TO FINANCIAL STATEMENTS

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

A.,B. & C.

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

The Company did not pay or receive federal income tax payments in cash to or from GALIC.

The Company did not receive capital contributions from GALIC.

D. The Company reported \$1,213,672 due to the parent and affiliated companies. The terms of the agreement require that these amounts are settled within 90 days.

E. Management or service contracts and all cost sharing arrangements including the Company:

- (1) The Company has an agreement with Barings (an affiliate) which provides investment advisory services to the Company.
- (2) The Company has an agreement with Great American Advisors, Inc. ("GAA"), a wholly owned subsidiary of GALIC, whereby GAA is the principal underwriter and distributor of the Company's variable contracts. The Company pays GAA for acting as underwriter under a distribution agreement.
- (3) Certain administrative, management, accounting, data processing, collection, and investment services are provided under agreements between the Company and affiliates at charges not unfavorable to the Company or the affiliate.

F. The Company has no material guarantees or undertakings for the benefit of an affiliate.

G. The Company's outstanding shares are 100% owned by GALIC.

H. The Company does not own shares of any upstream intermediate entity or its ultimate parent.

I. The Company has no investment in a subsidiary.

J. The Company did not recognize any impairment or write down for its investments in subsidiary, controlled or affiliated companies during the statement period.

K. The Company has no investment in a foreign insurance subsidiary.

L. The Company does not hold an investment in a downstream non-insurance holding company.

M. Valuation of Subsidiary, Controlled and Affiliated Entities (excluding U.S. Insurance Entities) – Not applicable.

N. The Company has no investments in insurance subsidiary, controlled, or affiliated entities.

O. Subsidiary, Controlled, and Affiliated Entities Loss Tracking – Not applicable.

Note 11 – Debt

Not applicable.

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

A., B., C. & D.

The Company did not participate in a defined benefit plan.

E. Defined Contribution Plan

The Company participates in the retirement plans of GALIC. GALIC sponsors funded (qualified 401(k) thrift savings) and unfunded (nonqualified deferred compensation thrift savings) defined contribution plans for its employees and retirees. The qualified 401(k) thrift savings plan's net assets available for benefits were \$36,916,347 as of March 31, 2022 and \$34,792,881 as of December 31, 2021. The Company matches a percentage of employee contributions to the qualified 401(k) thrift savings plan. The Company's total matching thrift savings contributions included in general insurance expenses were \$92,079 for the three months ended March 31, 2022 and \$287,382 for the year ended December 31, 2021.

F. The Company did not participate in multiemployer plans.

G. The Company did not participate in consolidated or holding company plans.

H. The Company does not accrue for postemployment benefits and compensated absences.

I. The Company does not apply for a subsidy under the Medicare Part D under the Medicare Modernization Act.

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

No significant change.

Note 14 – Contingencies

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 15 – Leases

Not applicable.

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

No significant change.

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

The Company has no reportable transactions.

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

Not applicable.

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

Not applicable.

Note 20 – Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

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

	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at fair value					
Bonds:					
Industrial and miscellaneous	\$ -	\$ 135,443	\$ -	\$ -	\$ 135,443
Total bonds	-	135,443	-	-	135,443
Non-affiliated common stock	124	-	-	-	124
Variable annuity assets (separate accounts)	-	626,191,983	-	-	626,191,983
Total assets accounted for at fair value/NAV	\$ 124	\$ 626,327,426	\$ -	\$ -	\$ 626,327,550
Liabilities at fair value					
Variable annuity liabilities (separate accounts)	\$ -	\$ 626,191,983	\$ -	\$ -	\$ 626,191,983
Total liabilities at fair value	\$ -	\$ 626,191,983	\$ -	\$ -	\$ 626,191,983

(2) The Company does not have any Level 3 securities carried at fair value.**(3) Fair Value Recognition of Transfers Between Levels**

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

(4) Inputs and Techniques Used in Estimating Fair Value

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

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

Level 3 - Valuations derived from market valuation techniques generally consistent with those used to estimate the fair value of Level 2 financial instruments in which one or more significant inputs are unobservable or when the market for a security exhibits significantly less liquidity relative to markets supporting Level 2 fair value measurements. The unobservable inputs may include management's own assumptions about the assumptions market participants would use based on the best information available in the circumstances. The Company does not have any Level 3 assets or liabilities carried at fair value at March 31, 2022.

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

NOTES TO FINANCIAL STATEMENTS

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

B. The Company has no additional fair value disclosures.

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Financial Assets:							
Bonds:							
U.S. Government and agencies	\$ 415,141	\$ 418,591	\$ -	\$ 415,141	\$ -	\$ -	\$ -
All other governments	1,021,681	998,806	-	1,021,681	-	-	-
States, territories and possessions	42,374,159	41,408,246	-	42,374,159	-	-	-
Political subdivisions of states, territories	28,979,146	28,104,465	-	28,979,146	-	-	-
Special revenue	210,347,287	208,583,700	-	210,347,287	-	-	-
Industrial and miscellaneous	2,028,463,509	2,031,423,094	-	2,001,369,444	27,094,065	-	-
Hybrid Securities	8,005,538	10,008,117	-	7,977,288	28,250	-	-
Total bonds	<u>\$ 2,319,606,461</u>	<u>\$ 2,320,945,019</u>	\$ -	<u>\$ 2,292,484,146</u>	<u>\$ 27,122,315</u>	\$ -	\$ -
Non-affiliated common stock	124	124	124	-	-	-	-
Equity index call options	12,947,294	4,775,944	-	12,947,294	-	-	-
Variable annuity assets (separate accounts)	626,191,983	626,191,983	-	626,191,983	-	-	-
Cash, cash equivalents and short-term investments	111,884,001	111,884,001	111,884,001	-	-	-	-
Policy loans	46,422,285	46,422,285	-	-	46,422,285	-	-
Total financial assets/NAV	<u>\$ 3,117,052,148</u>	<u>\$ 3,110,219,356</u>	<u>\$ 111,884,125</u>	<u>\$ 2,931,623,423</u>	<u>\$ 73,544,600</u>	<u>\$ -</u>	<u>\$ -</u>

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

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

Note 21 – Other Items

No significant change.

Note 22 – Events Subsequent/Other Items of Note

No significant change.

Note 23 – Reinsurance

Not applicable.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not applicable.

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

Not applicable.

Note 26 – Intercompany Pooling Arrangements

Not applicable.

Note 27 – Structured Settlements

Not applicable.

Note 28 – Health Care Receivables

Not applicable.

Note 29 – Participating Policies

Not applicable.

Note 30 – Premium Deficiency Reserves

Not applicable.

Note 31 – Reserves for Life Contracts and Annuity Contracts

No significant change.

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

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 33 – Analysis of Life Actuarial Reserves by Withdrawal Characteristics

Not applicable.

Note 34 – Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 35 – Separate Accounts

No significant change.

Note 36 – Loss/Claim Adjustment Expenses

Not applicable.

STATEMENT AS OF MARCH 31, 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]

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

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

2.2 If yes, date of change: _____

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

STATEMENT AS OF MARCH 31, 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY
GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [] No []

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

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

STATEMENT AS OF MARCH 31, 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY
GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
106006	Barings LLC	R6ZXK501NPHXSY1S07	SEC	DS.....

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

18.2 If no, list exceptions:

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

- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
- b. Issuer or obligor is current on all contracted interest and principal payments.
- c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

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

- a. The security was purchased prior to January 1, 2018.
- b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
- d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

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

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

- a. The shares were purchased prior to January 1, 2019.
- b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
- d. The fund only or predominantly holds bonds in its portfolio.
- e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
- f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

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

STATEMENT AS OF MARCH 31, 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY
GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

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

Fraternal Benefit Societies Only:

5.1	In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?	Yes [] No [] N/A []
5.2	If no, explain:	
6.1	Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?	Yes [] No []
6.2	If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?	

Date	Outstanding Lien Amount
.....

STATEMENT AS OF MARCH 31, 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE S - CEDDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

STATEMENT AS OF MARCH 31, 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.	1	Direct Business Only					
		2	3	4	5	6	7
	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	L		88,753		88,753	0
2. Alaska	AK	L		2,322		2,322	0
3. Arizona	AZ	L		248,573		248,573	0
4. Arkansas	AR	L		22,841		22,841	0
5. California	CA	L		3,025,535		3,025,535	0
6. Colorado	CO	L		33,453		33,453	0
7. Connecticut	CT	L		337,991		337,991	0
8. Delaware	DE	L		3,900		3,900	0
9. District of Columbia	DC	L		4,864		4,864	0
10. Florida	FL	L		2,213,062		2,213,062	0
11. Georgia	GA	L		96,367		96,367	0
12. Hawaii	HI	L		257,267		257,267	0
13. Idaho	ID	L		70,435		70,435	0
14. Illinois	IL	L		582,504		582,504	0
15. Indiana	IN	L		105,848		105,848	0
16. Iowa	IA	L		146,638		146,638	0
17. Kansas	KS	L		42,768		42,768	0
18. Kentucky	KY	L		226,556		226,556	0
19. Louisiana	LA	L		109,770		109,770	0
20. Maine	ME	L		217,149		217,149	0
21. Maryland	MD	L		73,064		73,064	0
22. Massachusetts	MA	L		642,385		642,385	0
23. Michigan	MI	L		726,374		726,374	0
24. Minnesota	MN	L		134,152		134,152	0
25. Mississippi	MS	L		49,061		49,061	0
26. Missouri	MO	L		105,833		105,833	0
27. Montana	MT	L		86,024		86,024	0
28. Nebraska	NE	L		21,378		21,378	0
29. Nevada	NV	L		318,666		318,666	0
30. New Hampshire	NH	L		51,989		51,989	0
31. New Jersey	NJ	L		646,376		646,376	0
32. New Mexico	NM	L		61,001		61,001	0
33. New York	NY	N		16,762		16,762	0
34. North Carolina	NC	L		8,600,226		8,600,226	0
35. North Dakota	ND	L		18,577		18,577	0
36. Ohio	OH	L		1,541,554		1,541,554	0
37. Oklahoma	OK	L		9,243		9,243	0
38. Oregon	OR	L		42,321		42,321	0
39. Pennsylvania	PA	L		399,326		399,326	0
40. Rhode Island	RI	L		196,442		196,442	0
41. South Carolina	SC	L		96,552		96,552	0
42. South Dakota	SD	L		9,975		9,975	0
43. Tennessee	TN	L		625,614		625,614	0
44. Texas	TX	L		2,370,654		2,370,654	0
45. Utah	UT	L		216,899		216,899	0
46. Vermont	VT	N		.8,852		.8,852	0
47. Virginia	VA	L		159,892		159,892	0
48. Washington	WA	L		362,207		362,207	0
49. West Virginia	WV	L		17,026		17,026	0
50. Wisconsin	WI	L		30,717		30,717	0
51. Wyoming	WY	L		.5,599		.5,599	0
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		150		150	0
56. Northern Mariana Islands	MP	N		0		0	0
57. Canada	CAN	N		0		0	0
58. Aggregate Other Aliens	OT	XXX	0	.600	0	.600	0
59. Subtotal		XXX	0	25,482,087	0	25,482,087	0
90. Reporting entity contributions for employee benefits plans		XXX				0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX				0	0
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX				0	0
93. Premium or annuity considerations waived under disability or other contract provisions		XXX				0	0
94. Aggregate or other amounts not allocable by State		XXX	0	0	0	0	0
95. Totals (Direct Business)		XXX	0	25,482,087	0	25,482,087	0
96. Plus Reinsurance Assumed		XXX				0	0
97. Totals (All Business)		XXX	0	25,482,087	0	25,482,087	0
98. Less Reinsurance Ceded		XXX	0	25,482,087	0	0	0
99. Totals (All Business) less Reinsurance Ceded		XXX	0	25,482,087	0	25,482,087	0
DETAILS OF WRITE-INS							
58001. Other Alien		XXX		.600		.600	0
58002.		XXX					
58003.		XXX					
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	0	.600	0	.600	0
9401.		XXX					
9402.		XXX					
9403.		XXX					
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX	0	0	0	0	0

(a) Active Status Counts:

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

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

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

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

PART 1 – ORGANIZATIONAL CHART

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

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
MASSACHUSETTS MUTUAL LIFE INSURANCE COMPANY	04-1590850	65935	Massachusetts
Direct & Indirect Owned Subsidiaries:			
C.M. Life Insurance Company	06-1041383	93432	Connecticut
MML Bay State Life Insurance Company	43-0581430	70416	Connecticut
CML Mezzanine Investor III, LLC	06-1041383		Delaware
CML Special Situations Investor LLC	None		Delaware
CML Global Capabilities LLC	None		Delaware
MM Global Capabilities I LLC	None		Delaware
MassMutual Global Business Services India LLP	None		India
MM Global Capabilities (Netherlands) B.V.	None		Netherlands
MassMutual Global Business Services Romania S.R.L.	None		Romania
MM Global Capabilities I I LLC	None		Delaware
MM Global Capabilities I II LLC	None		Delaware
MM/Barings Multifamily TEBS 2020 LLC	None		Delaware
Berkshire Way LLC	04-1590850		Delaware
MML Special Situations Investor LLC	None		Delaware
Timberland Forest Holding LLC	47-5322979		Delaware
Lyme Adirondack Forest Company, LLC	None		Delaware
Lyme Adirondack Timberlands I, LLC	None		Delaware
Lyme Adirondack Timberlands II, LLC	None		Delaware
Lyme Adirondack Timber Sales, LLC	None		Delaware
MSP-SC, LLC	04-1590850		Delaware
Insurance Road LLC	04-1590850		Delaware
MassMutual Trad Private Equity LLC	04-1590850		Delaware
MassMutual Intellectual Property LLC	04-1590850		Delaware
Trad Investments I LLC	None		Delaware
ITPS Holding LLC	None		Delaware
HITPS LLC	None		Delaware
EM Opportunities LLC	None		Delaware
MassMutual MCAM Insurance Company, Inc.	None		Vermont
JFIN Parent LLC	None		Delaware
Jefferies Finance LLC	27-0105644		Delaware
JFIN GP Adviser LLC	None		Delaware
JFIN Fund III LLC	None		Delaware
Jefferies Credit Partners LLC	None		Delaware
APEX Credit Partners LLC	None		Delaware
Jefferies Credit Management LLC	None		Delaware
JFAM GP LLC	None		Delaware
JFAM GP LP	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 C LP	None		Delaware
Jefferies DLF C Holdings LLC	None		Delaware
Jefferies Direct Lending Fund C SPE LLC	None		Delaware
Jefferies Private Credit BDC Inc.	None		Maryland
Jefferies Senior Lending LLC	None		Delaware
JFIN Revolver Holdings LLC	None		Delaware
JFIN Revolver Holdings II LLC	None		Delaware
JFIN Revolver Holdings IV LLC	None		Delaware
JFIN Co-Issuer Corporation	None		Delaware
JFIN Europe GP, S.a.r.l.	None		Luxembourg
Jefferies Finance Europe, S.L.P.	None		Luxembourg
Jefferies Finance Europe, SCSp	None		Luxembourg
Jefferies Finance Business Credit LLC	None		Delaware
JFIN Business Credit Fund I LLC	None		Delaware
JFIN Funding 2021 LLC	None		Delaware
JFIN High Yield Investments LLC	None		Delaware
JFIN LC Fund LLC	None		Delaware
JFIN Revolver CLO 2017 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2017-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2017-III Ltd.	None		Cayman Islands
JFIN Revolver CLO 2018 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2019 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2019-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2020 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2021-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2021-V Ltd.	None		Cayman Islands
JFIN Revolver CLO 2022-II Ltd.	None		Cayman Islands
JFIN Revolver Fund, L.P.	None		Delaware
JFIN Revolver Funding 2021 Ltd.	None		Delaware
JFIN Revolver Funding 2021-III Ltd.	None		Delaware
JFIN Revolver Funding 2021-IV Ltd.	None		Delaware
JFIN Revolver Funding 2022-I Ltd.	None		Bermuda
Apex Credit Holdings LLC	None		Delaware
JFIN CLO 2012 Ltd.	None		Cayman Islands
JFIN CLO 2013 Ltd.	None		Cayman Islands
JFIN CLO 2014 Ltd.	None		Cayman Islands
JFIN CLO 2014-II Ltd.	None		Cayman Islands
JFIN CLO 2015 Ltd.	None		Cayman Islands
JFIN CLO 2015-II Ltd.	None		Cayman Islands
JFIN CLO 2016 Ltd.	None		Cayman Islands
JFIN CLO 2017 Ltd.	None		Cayman Islands

*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>
	JFIN CLO 2017 II Ltd.		None		Cayman Islands
Glidepath Holdings Inc.			86-2294635		Delaware
	Great American Life Insurance Company		13-1935920	63312	Ohio
	AAG Insurance Agency, LLC		31-1422717		Kentucky
	Annuity Investors Life Insurance Company		31-1021738	93661	Ohio
	Great American Advisors, LLC		31-1395344		Ohio
	Manhattan National Holding LLC		26-3260520		Ohio
	Manhattan National Life Insurance Company		45-0252531	67083	Ohio
MassMutual Mortgage Lending LLC			None		Delaware
MM Copper Hill Road LLC			04-1590850		Delaware
MM Direct Private Investments Holding LLC			None		Delaware
	MM Direct Private Investments UK Limited		None		United Kingdom
MM Investment Holding			None		Cayman Islands
	MassMutual Asset Finance LLC*		26-0073611		Delaware
	MMAF Equipment Finance LLC 2013-A		90-1005837		Delaware
	MMAF Equipment Finance LLC 2014-A		36-4785301		Delaware
	MMAF Equipment Finance LLC 2015-A		38-3969560		Delaware
	MMAF Equipment Finance LLC 2016-A		32-0489588		Delaware
	MMAF Equipment Finance LLC 2017-A		35-2590691		Delaware
	MMAF Equipment Finance LLC 2017-B		32-0546197		Delaware
	MMAF Equipment Finance LLC 2018-A		82-5335801		Delaware
	MMAF Equipment Finance LLC 2019-A		83-3722640		Delaware
	MMAF Equipment Finance LLC 2019-B		None		Delaware
	MMAF Equipment Finance LLC 2021-A		None		Delaware
	Rozier LLC		None		Delaware
	MML Management Corporation		04-2443240		Massachusetts
	MassMutual International Holding MSC, Inc.		04-3548444		Massachusetts
	MassMutual Holding MSC, Inc.		04-3341767		Massachusetts
MML CM LLC			None		Delaware
	Blueprint Income LLC		None		New York
	Flourish Digital Assets LLC		None		Delaware
	Flourish Financial LLC		None		Delaware
	Flourish Holding Company LLC		None		Delaware
	Flourish Insurance Agency LLC		None		Delaware
	Flourish Technologies LLC		None		Delaware
MML Distributors LLC*			04-3356880		Massachusetts
MML Investment Advisers, LLC			None		Delaware
MML Strategic Distributors, LLC			46-3238013		Delaware
The MassMutual Trust Company, FSB			06-1563535		Connecticut
MML Private Placement Investment Company I, LLC			04-1590850		Delaware
MML Private Equity Fund Investor LLC			04-1590850		Delaware

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

PART 1 – ORGANIZATIONAL CHART

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
MM Private Equity Intercontinental LLC	04-1590850		Delaware
Pioneers Gate LLC	45-2738137		Delaware
MassMutual Holding LLC	04-2854319		Delaware
Fern Street LLC	37-1732913		Delaware
Sleeper Street LLC	None		Delaware
Haven Life Insurance Agency, LLC	46-2252944		Delaware
MassMutual Assignment Company	06-1597528		North Carolina
MassMutual Capital Partners LLC	04-1590850		Delaware
MassMutual Ventures Holding LLC	None		Delaware
Athens Fund Management LLC	None		Delaware
Crane Venture Partners LLP	None		United Kingdom
MassMutual Ventures Management LLC	None		Delaware
MassMutual Ventures SEA Management Private Limited	None		Singapore
MassMutual Ventures Southeast Asia I LLC	None		Delaware
MassMutual Ventures Southeast Asia II LLC	None		Delaware
MassMutual Ventures UK LLC	None		Delaware
MassMutual Ventures US I LLC	47-1296410		Delaware
MassMutual Ventures US II LLC	None		Delaware
MassMutual Ventures US III LLC	None		Delaware
MassMutual Ventures US IV LLC	None		Delaware
Open Alternatives LLC	None		Delaware
MM Catalyst Fund LLC	None		Delaware
MM Rothesay Holdco US LLC	04-1590850		Delaware
Rothesay Limited	None		United Kingdom
Rothesay Life Plc	None		United Kingdom
Rothesay MA No.1 Limited	None		United Kingdom
Rothesay MA No.2 Limited	None		United Kingdom
Rothesay MA No.3 Limited	None		United Kingdom
Rothesay MA No.4 Limited	None		United Kingdom
LT Mortgage Finance Limited	None		United Kingdom
Rothesay Property Partnership 1 LLP	None		United Kingdom
Rothesay Foundation	None		United Kingdom
Rothesay Pensions Management Limited	None		United Kingdom
Rothesay Asset Management UK Limited	None		United Kingdom
Rothesay Asset Management Australia Pty Ltd	None		Australia
Rothesay Asset Management US LLC	None		Delaware
MML Investors Services, LLC	04-1590850		Massachusetts
MML Insurance Agency, LLC	04-1590850		Massachusetts
MMLISI Financial Alliances, LLC	41-2011634		Delaware
LifeScore Labs, LLC	47-1466022		Massachusetts
MM Asset Management Holding LLC	45-4000072		Delaware

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

PART 1 – ORGANIZATIONAL CHART

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
Barings LLC	51-0504477		Delaware
Baring Asset Management (Asia) Holdings Limited	98-0524271		Hong Kong, Special Administrative Region of China
Baring International Fund Managers (Bermuda) Limited	98-0457465		Bermuda
Baring Asset Management (Asia) Limited	98-0457463		Hong Kong, Special Administrative Region of China
Baring Asset Management Korea Limited	None		Korea
Barings Investment Management (Shanghai) Limited	None		Hong Kong, Special Administrative Region of China
Barings Overseas Investment Fund Management (Shanghai) Limited	None		Hong Kong, Special Administrative Region of China
Baring SICE (Taiwan) Limited	98-0457707		Taiwan ROC
Barings Singapore Pte. Ltd.	None		Singapore
Barings Japan Limited	98-0236449		Japan
Barings Australia Holding Company Pty Ltd	None		Australia
Barings Australia Pty Ltd	98-0457456		Australia
Barings Finance LLC	80-0875475		Delaware
BCF Europe Funding Limited	None		Ireland
BCF Senior Funding I LLC	None		Delaware
BCF Senior Funding I Designated Activity Company	None		Ireland
Barings Real Estate Acquisitions LLC	None		Delaware
Barings Securities LLC	04-3238351		Delaware
Barings Guernsey Limited	98-0437588		Guernsey
Barings Europe Limited	None		United Kingdom
Barings Asset Management Spain SL	None		Spain
Barings GmbH	None		Germany
Barings Italy S.r.l.	None		Italy
Barings Sweden AB	None		Sweden
Barings Netherlands B.V.	None		Netherlands
Barings Real Estate UK Holdings Limited	None		Delaware
Barings (U.K.) Limited	98-0432153		United Kingdom
Baring Asset Management Limited	98-0241935		United Kingdom
Barings European Direct Lending I GP LLP	None		United Kingdom
Barings Global Advisors Limited	98-1012393		United Kingdom
Baring International Investment Limited	98-0457328		United Kingdom
Baring International Investment Management Holdings	98-0457587		United Kingdom
Baring Asset Management UK Holdings Limited	98-0457576		United Kingdom
Baring International Fund Managers (Ireland) Limited	98-0524272		Ireland
Baring Asset Management Switzerland Sàrl	None		Switzerland
Baring France SAS	98-0497550		France
Baring Fund Managers Limited	98-0457586		United Kingdom
BCGSS 2 GP LLP	None		United Kingdom
Barings Investment Services Limited	98-0457578		United Kingdom
Barings Core Fund Feeder I GP S.à.r.l.	None		Luxembourg

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

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
Barings 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 S.à.r.l	None		United Kingdom
Barings Umbrella Fund (LUX) GP S.à.r.l.	None		Luxembourg
GPLF4(S) GP S.à.r.l	None		Luxembourg
PREIF Holdings Limited Partnership	None		United Kingdom
BMC Holdings DE LLC	None		Delaware
Barings Real Estate Advisers Inc.	04-3238351		Delaware
CRA Aircraft Holding LLC*	81-4258759		Delaware
Aland Royalty Holdings LP	None		Delaware
GASL Holdings LLC	None		Delaware
Intermodal Holding II LLC	46-2344300		Delaware
Novation Companies, Inc.	None		Maryland
Red Lake Ventures, LLC	46-5460309		Delaware
Remington L & W Holdings LLC*	81-4065378		Connecticut
Tamiami Citrus, LLC	None		Delaware
Teaktree Acquisition, LLC	None		Delaware
Techquity, LP	None		Delaware
Validus Holding Company LLC	46-0687392		Delaware
VGS Acquisition Holding, LLC	None		Delaware
Aland Royalty GP, LLC	None		Delaware
Alaska Future Fund GP, LLC	None		Delaware
BAI Funds SLP, LLC	None		Delaware
BAI GP, LLC	None		Delaware
Baring Asset-Based Income Fund (US) GP, LLC	None		Delaware
Barings CMS Fund GP, LLC	None		Delaware
Barings Hotel Opportunity Venture I GP, LLC	None		Delaware
Barings Investment Series LLC	None		Delaware
Barings Emerging Generation Fund GP, LLC	None		Delaware
Barings Emerging Generation Fund GP II, LLC	None		Delaware
Barings ERS PE Emerging Manager III GP, LLC	None		Delaware
Barings Global Investment Funds (U.S.) Management LLC	04-1590850		Delaware
Barings CLO Investment Partners GP, LLC	None		Delaware
Barings Core Property Fund GP LLC	None		Delaware
Barings Direct Lending GP Ltd.	None		Cayman Islands
Barings Emerging Generation Fund LP	84-3784245		Delaware
Barings Global Energy Infrastructure Advisors, LLC	None		Delaware
Barings Global Real Assets Fund GP, LLC	None		Delaware

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

PART 1 – ORGANIZATIONAL CHART

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
Barings GPSF	None		Delaware
Barings North American Private Loan Fund Management, LLC	None		Delaware
Barings North American Private Loan Fund Management II, LLC	None		Delaware
Barings North American Private Loan Fund Management III, LLC	None		Delaware
Barings Small Business Fund LLC	84-5063008		Delaware
Benton Street Advisors, Inc.	98-0536233		Cayman Islands
BHOVI Incentive LLC	None		Delaware
BIG Real Estate Fund GP LLC	None		Delaware
BRECS VII GP LLC	None		Delaware
BREDIF GP LLC	None		Delaware
CHY Venture GP LLC	None		Delaware
CREF X GP LLC	None		Delaware
Great Lakes III GP, LLC	04-1590850		Delaware
Lake Jackson LLC	None		Delaware
Loan Strategies Management LLC	04-1590850		Delaware
Mezzco III LLC	41-2280126		Delaware
Mezzco IV LLC	80-0920285		Delaware
Mezzco Australia II LLC	None		Delaware
RECSA-NY GP LLC	None		Delaware
SBNP SIA II LLC	None		Delaware
SBNP SIA III LLC	None		Delaware
Somerset Special Opportunities Management LLC	04-1590850		Delaware
Amherst Long Term Holdings, LLC	None		Delaware
MassMutual International LLC	04-3313782		Delaware
MassMutual Solutions LLC	None		Delaware
Haven Technologies Asia Limited	None		Hong Kong
Yunfeng Financial Group Limited	None		Hong Kong
MassMutual Asia Limited (SPV)	None		Hong Kong
MML Mezzanine Investor II, LLC	04-1590850		Delaware
MML Mezzanine Investor III, LLC	04-1590850		Delaware
MassMutual External Benefits Group LLC	27-3576835		Delaware
Other Affiliates & Funds:			
100 w. 3 rd Street LLC	04-1590850		Delaware
300 South Tryon Hotel LLC	82-2432216		Delaware
2160 Grand Manager LLC	04-1590850		Delaware
300 South Tryon LLC	04-1590850		Delaware
Almack Mezzanine Fund II Unleveraged LP	None		United Kingdom
Barings Affordable Housing Mortgage Fund I LLC	82-3468147		Delaware

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

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
Barings Affordable Housing Mortgage Fund II LLC	61-1902329		Delaware
Barings Affordable Housing Mortgage Fund III LLC	85-3036663		Delaware
Barings Asset-Based Income Fund (US) LP	36-4868350		Delaware
Barings Emerging Markets Corporate Bond Fund*	None		Ireland
Barings European Real Estate Debt Income Fund	None		Luxembourg
Babson Capital Global Special Situation Credit Fund 2*	98-1206017		Delaware
Babson Capital Loan Strategies Fund, L.P.*	37-1506417		Delaware
Barings US High Yield Bond Fund*	None		Ireland
Babson CLO Ltd. 2012-II	None		Cayman Islands
Babson CLO Ltd. 2013-I	None		Cayman Islands
Babson CLO Ltd. 2014-I	None		Cayman Islands
Babson CLO Ltd. 2015-I	None		Cayman Islands
Babson CLO Ltd. 2015-II	None		Cayman Islands
Babson CLO Ltd. 2016-I	None		Cayman Islands
Babson CLO Ltd. 2016-II	None		Cayman Islands
Barings CLO Ltd. 2017-I	None		Cayman Islands
Barings CLO 2018-III	None		Cayman Islands
Barings CLO 2018-IV	None		Cayman Islands
Barings CLO 2019-II	98-1473665		Cayman Islands
Barings CLO 2019-III	None		Cayman Islands
Barings CLO 2019-IV	None		Cayman Islands
Barings CLO 2020-I	None		Cayman Islands
Barings CLO 2020-II	None		Cayman Islands
Barings CLO 2020-III	None		Cayman Islands
Barings CLO 2020-IV	None		Cayman Islands
Barings CLO 2021-I	None		Cayman Islands
Barings CLO 2021-II	None		Cayman Islands
Barings CLO 2021-III	None		Cayman Islands
Babson Euro CLO 2014-I BV	None		Netherlands
Babson Euro CLO 2014-II BV	None		Netherlands
Babson Euro CLO 2015-I BV	None		Netherlands
Barings Euro CLO 2019-I	3603726OH		Ireland
Barings Euro CLO 2019-II	None		Ireland
Barings Euro CLO 2020-I DAC	None		Ireland
Barings Euro CLO 2021-I DAC	3715576VH		Ireland
Barings Euro CLO 2021-II DAC	3750378QH		Ireland
Barings Euro CLO 2021-III DAC	None		Ireland
Barings Global Em. Markets Equity Fund	82-5330194		North Carolina
Barings Global Energy Infrastructure Fund I LP	98-1332384		Cayman Islands
Barings Global Inv. Grade Strat Fund	None		Ireland
Barings Global Real Assets Fund LP	82-3867745		Delaware

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

PART 1 – ORGANIZATIONAL CHART

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
Barings Global Special Situations Credit Fund 3	None		Ireland
Barings Global Special Situations Credit 4 Delaware*	85-1465973		Delaware
Barings Global Special Situations Credit 4 LUX*	98-1570693		Luxembourg
Barings Global Technology Equity Fund	None		Ireland
Barings Hotel Opportunity Venture	87-0977058		Connecticut
Barings Innovations & Growth Real Estate Fund*	86-3661023		Delaware
Barings Middle Market CLO 2017-I Ltd & LLC	None		Cayman Islands
Barings Middle Market CLO 2018-I	None		Cayman Islands
Barings Middle Market CLO 2019-I	None		Cayman Islands
Barings Middle Market CLO Ltd 2021-I	98-1612604		Cayman Islands
Barings North American Private Loan Fund LP	38-4010344		Delaware
Barings RE Credit Strategies VII LP	98-1332384		Delaware
Barings Target Yield Infrastructure Debt Fund*	98-1567942		Luxembourg
Barings CLO Investment Partners LP	81-0841854		Delaware
Barings Euro Value Add II (BREEVA II)*	None		Luxembourg
Barings Real Estate European Value Add I SCSp*	None		United Kingdom
Barings Real Estate Debt Income Fund LP*	85-3449260		Delaware
Barings Transportation Fund LP*	87-1262754		Delaware
Braemar Energy Ventures I, L.P.*	None		Delaware
Barings European Core Property Fund SCSp	None		Luxembourg
Barings European Private Loan Fund III A	46-5001122		Luxembourg
Benchmark 2018-B2 Mortgage Trust	38-4059932		New York
Benchmark 2018-B4	None		New York
Benchmark 2018-B8	38-4096530		New York
Barings Core Property Fund LP	20-5578089		Delaware
Cornerstone Real Estate Fund X LP	46-5432619		Delaware
Gateway Mezzanine Partners II LP*	90-0991195		Delaware
Great Lakes III, L.P.	37-1708623		Delaware
GIA EU Holdings - Emerson JV Sarl	None		Luxembourg
JPMCC Commercial Mortgage Securities Trust 2017-JP7	38-4041011; 38-4041012		New York
JPMDB Commercial Mortgage Securities Trust 2017-C5	38-4032059		New York
KKR-MM Vector LP	82-1512591		Delaware
Marco Hotel LLC	46-4255307		Delaware
Miami Douglas One GP LLC*	04-1590850		Delaware
Miami Douglas Two GP LLC*	04-1590850		Delaware
Miami Douglas One LP*	04-1590850		Delaware
Miami Douglas Two LP*	04-1590850		Delaware
Miami Douglas Three MM LLC	04-1590850		Delaware

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

PART 1 – ORGANIZATIONAL CHART

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
MM BIG Peninsula Co-Invest Member LLC	87-4021641		Delaware
NYDIG Digital Assets Fund II LP	85-3886824		Delaware
HB Naples GolfOwner LLC	45-3623262		Delaware
MM CM Holding LLC	None		Delaware
MM Debt Participations LLC	81-3000420		Delaware
RB Apartments LLC	82-4411267		Delaware
Somerset Special Opportunities Fund L.P.*	20-8856877		Delaware
SouthPointe Industrial LLC	04-1590850		Delaware
Ten Fan Pier Boulevard LLC	35-2553915		Delaware
Tower Square Capital Partners III, L.P.	41-2280127		Delaware
Tower Square Capital Partners IIIA, L.P.	41-2280129		Delaware
Trailside MM Member LLC*	04-1590850		Delaware
Washington Gateway Two LLC*	83-1325764		Delaware
Washington Gateway Three LLC*	32-0574045		Delaware
West 46 th Street Hotel LLC	05-1590850		Delaware
Barings Affiliates & Funds:			
Babson Capital Loan Strategies Master Fund LP	None		Cayman Islands
Barings China Aggregate Bond Private Securities Investment Fund	None		Peoples Republic of China
Barings European Growth Trust Fund	None		United Kingdom
Barings Global High Yield Fund	47-3790192		Massachusetts
CCIC Fund	None		Peoples Republic of China
Great Lakes II LLC*	71-1018134		Delaware
Wood Creek Venture Fund LLC	04-1590850		Delaware
Barings Real Estate Affiliates & Funds:			
50 Liberty LLC*	36-4823011		Delaware
Barings California Mortgage Fund IV	None		California
Barings Umbrella Fund LUX SCSp SICAV RAIF*	None		Luxembourg
Calgary Railway Holding LLC*	82-2285211		Delaware
Cornbrook PRS Holdings LLC	82-3307907		Delaware
Cornerstone California Mortgage Fund I LLC	95-4207717		California
Cornerstone California Mortgage Fund II LLC	95-4207717		California
Cornerstone California Mortgage Fund III LLC	95-4207717		California
Cornerstone Fort Pierce Development LLC*	56-2630592		Delaware
Cornerstone Permanent Mortgage Fund	45-2632610		Massachusetts
Cornerstone Permanent Mortgage Fund II	61-1750537		Massachusetts
Cornerstone Permanent Mortgage Fund III	35-2531693		Massachusetts
Cornerstone Permanent Mortgage Fund IV	61-1793735		Massachusetts
CREA/PPC Venture LLC	20-0348173		Delaware
CREA Madison Member LLC	81-0890084		Delaware
Danville Riverwalk Venture, LLC	82-2783393		Delaware
Euro Real Estate Holdings LLC	04-1590850		Delaware
Fan Pier Development LLC*	20-3347091		Delaware

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

PART 1 – ORGANIZATIONAL CHART

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
GIA EU Holdings LLC	04-1590850		Delaware
Landmark Manchester Holdings LLC	81-5360103		Delaware
MM Brookhaven Member LLC	04-1590850		Delaware
MM East South Crossing Member LLC	04-1590850		Delaware
MM Horizon Savannah Member LLC*	04-1590850		Delaware
One Harbor Shore LLC*	80-0948028		Delaware
PACO France Logistics LLC	04-1590850		Delaware
Portland 400 Sixth Manager LLC	82-3393166		Delaware
Salomon Brothers Commercial Mortgage Trust 2001-MM	None		Delaware
Sawgrass Village Shopping Center LLC*	27-2977720		Delaware
STOA Holding LLC	None		Delaware
Three PW Office Holding LLC	81-5273574		Delaware
Twenty Two Liberty LLC*	35-2484550		Massachusetts
Unna, Dortmund Holding LLC	82-3250684		Delaware
Washington Gateway Apartments Venture LLC*	45-5401109		Delaware
MassMutual Premier Funds:			
MassMutual Premier Main Street Fund	51-0529328		Massachusetts
MassMutual Premier Strategic Emerging Markets Fund	26-3229251		Massachusetts
MassMutual Select Funds:			
MassMutual Select Diversified Value Fund	01-0821120		Massachusetts
MassMutual Select Fundamental Growth Fund	04-3512593		Massachusetts
MassMutual Select Mid-Cap Value Fund	42-1710935		Massachusetts
MassMutual Select Small Capital Value Equity Fund	02-0769954		Massachusetts
MassMutual Select Small Company Value Fund	04-3584140		Massachusetts
MassMutual Select T. Rowe Price Retirement 2005 Fund	82-3347422		Massachusetts
MassMutual Select T. Rowe Price Retirement 2010 Fund	82-3355639		Massachusetts
MassMutual Select T. Rowe Price Retirement 2015 Fund	82-3382389		Massachusetts
MassMutual Select T. Rowe Price Retirement 2020 Fund	82-3396442		Massachusetts
MassMutual Select T. Rowe Price Retirement 2025 Fund	82-3417420		Massachusetts
MassMutual Select T. Rowe Price Retirement 2030 Fund	82-3430358		Massachusetts
MassMutual Select T. Rowe Price Retirement 2035 Fund	82-3439837		Massachusetts
MassMutual Select T. Rowe Price Retirement 2040 Fund	82-3451779		Massachusetts
MassMutual Select T. Rowe Price Retirement 2045 Fund	82-3472295		Massachusetts
MassMutual Select T. Rowe Price Retirement 2050 Fund	82-3481715		Massachusetts
MassMutual Select T. Rowe Price Retirement 2055 Fund	82-3502011		Massachusetts
MassMutual Select T. Rowe Price Retirement 2060 Fund	82-3525148		Massachusetts
MassMutual Select T. Rowe Price Retirement Balanced Fund	82-3533944		Massachusetts
MML Series Investment Funds:			
MML Series International Equity Fund	46-4257056		Massachusetts

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

STATEMENT AS OF MARCH 31, 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Rela-tionship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Per-cent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
..0435	Massachusetts Mut Life Ins Co	65935	04-1590850	3848388			Massachusetts Mutual Life Insurance Company (MMLIC)	MA	UIP	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC		
..0435	Massachusetts Mut Life Ins Co	93432	06-1041383				C.M. Life Insurance Company	CT	IA	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC		
..0435	Massachusetts Mut Life Ins Co	70416	43-0581430				MML Bay State Life Insurance Company	CT	IA	C.M. Life Insurance Company	Ownership.....	100.000	MMLIC		
..0000			06-1041383				CML Mezzanine Investor III, LLC	DE	NIA	C.M. Life Insurance Company	Ownership.....	100.000	MMLIC		
..0000							CML Special Situations Investor LLC	DE	NIA	C.M. Life Insurance Company	Ownership.....	100.000	MMLIC		
..0000							CML Global Capabilities LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC		
..0000							MM Global Capabilities I LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC		
..0000							MassMutual Global Business Services India LLP	IND	NIA	MM Global Capabilities I LLC	Ownership.....	100.000	MMLIC		
..0000							MM Global Capabilities (Netherlands) B.V.	NLD	NIA	MM Global Capabilities I LLC	Ownership.....	100.000	MMLIC		
..0000							MassMutual Global Business Services Romania S.R.L.	ROU	NIA	MM Global Capabilities (Netherlands) B.V.	Ownership.....	100.000	MMLIC		
..0000							MM Global Capabilities II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC		
..0000							MM Global Capabilities III LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC		
..0000							MM/Barings Multifamily TEBS 2020 LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC		
..0000							MML Special Situations Investor LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC		
..0000		47-5322979					Timberland Forest Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC		
..0000		47-5322979					Timberland Forest Holding LLC	DE	NIA	C.M. Life Insurance Company	Influence.....	0.000	MMLIC		
..0000		47-5322979					Timberland Forest Holding LLC	DE	NIA	Wood Creek Capital Management LLC	Management.....		MMLIC		
..0000							Lyme Adirondack Forest Company, LLC	DE	NIA	Timberland Forest Holding LLC	Ownership.....	100.000	MMLIC		
..0000							Lyme Adirondack Timberlands I, LLC	DE	NIA	Lyme Adirondack Forest Company, LLC	Ownership.....	100.000	MMLIC		
..0000							Lyme Adirondack Timberlands II, LLC	DE	NIA	Lyme Adirondack Forest Company, LLC	Ownership.....	100.000	MMLIC		
..0000							Lyme Adirondack Timber Sales, LLC	DE	NIA	Lyme Adirondack Forest Company, LLC	Ownership.....	100.000	MMLIC		
..0000		04-1590850					Berkshire Way LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC		
..0000		04-1590850					MSP-SC, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC		
..0000							EM Opportunities LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC		
..0000							MassMutual MCAM Insurance Company, Inc.	VT	NIA	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC		
..0000		04-1590850					Insurance Road LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC		
..0000		04-1590850					MassMutual Trad Private Equity LLC	DE	NIA	Insurance Road LLC	Ownership.....	100.000	MMLIC		
..0000		04-1590850					MassMutual Intellectual Property LLC	DE	NIA	Insurance Road LLC	Ownership.....	100.000	MMLIC		
..0000							Trad Investments I LLC	DE	NIA	Insurance Road LLC	Ownership.....	100.000	MMLIC		
..0000							ITPSHolding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC		
..0000							HITPS LLC	DE	NIA	ITPS Holding LLC	Ownership.....	100.000	MMLIC		
..0000		27-0105644					JFIN Parent LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC		
..0000		86-2294635					Jefferies Finance LLC	DE	NIA	JFIN Parent LLC	Ownership.....	50.000	MMLIC		1
..0000		63312	13-1935920				Glidepath Holdings Inc.	DE	UIP	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC		
..0000							Great American Life Insurance Company	OH	UDP	Glidepath Holdings Inc.	Ownership.....	100.000	MMLIC		

STATEMENT AS OF MARCH 31, 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi- ciliary Loca- tion	Rela- tionship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner- ship Provide Per- centage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re- quired? (Yes/No)	*
0000		93661	31-1422717			AAG Insurance Agency, LLC		KY	N/A	Great American Life Insurance Company	Ownership	100.00	MMLIC		
0000			31-1021738			Annuity Investors Life Insurance Company		OH	RE	Great American Life Insurance Company	Ownership	100.00	MMLIC		
0000			31-1395344			Great American Advisors, LLC		OH	N/A	Great American Life Insurance Company	Ownership	100.00	MMLIC		
0000			26-3260520			Manhattan National Holding LLC		OH	N/A	Great American Life Insurance Company	Ownership	100.00	MMLIC		
0000		67083	45-0252531			Manhattan National Life Insurance Company		OH	IA	Manhattan National Holding LLC	Ownership	100.00	MMLIC		
0000						MassMutual Mortgage Lending LLC		DE	N/A	Massachusetts Mutual Life Insurance Company	Ownership	100.00	MMLIC		
0000						JFIN GP Adviser LLC		DE	N/A	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000						JFIN Fund III LLC		DE	N/A	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000						Jefferies Credit Partners LLC		DE	N/A	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000						Apex Credit Partners LLC		DE	N/A	Jefferies Credit Partners LLC	Ownership	100.00	MMLIC		
0000						Jefferies Credit Management LLC		DE	N/A	Jefferies Credit Partners LLC	Ownership	100.00	MMLIC		
0000						JFAM GP LLC		DE	N/A	Jefferies Credit Partners LLC	Ownership	100.00	MMLIC		
0000						JFAM GP LP		DE	N/A	Jefferies Credit Partners LLC	Ownership	100.00	MMLIC		
0000						Jefferies Direct Lending Fund C LP		DE	N/A	JFAM GP LP	Ownership	100.00	MMLIC		
0000						Jefferies DLF C Holdings LLC		DE	N/A	Jefferies Direct Lending Fund C LP	Ownership	100.00	MMLIC		
0000						Jefferies Direct Lending Fund C SPE LLC		DE	N/A	Jefferies DLF C Holdings LLC	Ownership	100.00	MMLIC		
0000						Jefferies Senior Lending LLC		DE	N/A	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000						JFIN Revolver Holdings LLC		DE	N/A	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000						JFIN Revolver Holdings II LLC		DE	N/A	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000						JFIN Revolver Holdings IV LLC		DE	N/A	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000						JFIN Co-Issuer Corporation		DE	N/A	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000						JFIN Europe GP, S.a.r.l.		LUX	N/A	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000						Jefferies Finance Europe, S.L.P.		LUX	N/A	JFIN Europe GP, S.a.r.l.	Ownership	100.00	MMLIC		
0000						Jefferies Finance Europe, SCSp		LUX	N/A	JFIN Europe GP, S.a.r.l.	Ownership	100.00	MMLIC		
0000						Jefferies Finance Business Credit LLC		DE	N/A	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000						JFIN Business Credit Fund I LLC		DE	N/A	Jefferies Finance Business Credit LLC	Ownership	100.00	MMLIC		
0000						JFIN Funding 2021 LLC		DE	N/A	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000						JFIN High Yield Investments LLC		DE	N/A	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000						JFIN LC Fund LLC		DE	N/A	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000						Jefferies Private Credit BDC Inc.		MD	N/A	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000						JFIN Revolver CLO 2017 Ltd.		CYM	N/A	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000						JFIN Revolver CLO 2017-II Ltd.		CYM	N/A	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000						JFIN Revolver CLO 2017-III Ltd.		CYM	N/A	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000						JFIN Revolver CLO 2018 Ltd.		CYM	N/A	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000						JFIN Revolver CLO 2019 Ltd.		CYM	N/A	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000						JFIN Revolver CLO 2019-II Ltd.		CYM	N/A	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000						JFIN Revolver CLO 2020 Ltd.		CYM	N/A	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000						JFIN Revolver CLO 2021-II Ltd.		CYM	N/A	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000						JFIN Revolver CLO 2021-IV Ltd.		CYM	N/A	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000						JFIN Revolver CLO 2021-V Ltd.		CYM	N/A	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000						JFIN Revolver CLO 2022-II Ltd.		CYM	N/A	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000						JFIN Revolver Fund, L.P.		DE	N/A	Jefferies Finance LLC	Ownership	90.00	MMLIC		
0000						JFIN Revolver Funding 2021 Ltd.		DE	N/A	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000						JFIN Revolver Funding 2021 III Ltd.		DE	N/A	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000						JFIN Revolver Funding 2021 IV Ltd.		DE	N/A	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000						JFIN Revolver Funding 2022-I Ltd.		BMU	N/A	Jefferies Finance LLC	Ownership	100.00	MMLIC		
0000						Apex Credit Holdings LLC		DE	N/A	JFIN Parent LLC	Ownership	100.00	MMLIC		
0000						JFIN CLO 2012 Ltd.		CYM	N/A	Apex Credit Partners LLC	Ownership	100.00	MMLIC		
0000						JFIN CLO 2013 Ltd.		CYM	N/A	Apex Credit Partners LLC	Ownership	100.00	MMLIC		
0000						JFIN CLO 2014 Ltd.		CYM	N/A	Apex Credit Partners LLC	Ownership	100.00	MMLIC		
0000						JFIN CLO 2014-II Ltd.		CYM	N/A	Apex Credit Partners LLC	Ownership	100.00	MMLIC		
0000						JFIN CLO 2015 Ltd.		CYM	N/A	Apex Credit Partners LLC	Ownership	100.00	MMLIC		
0000						JFIN CLO 2015-II Ltd.		CYM	N/A	Apex Credit Partners LLC	Ownership	85.00	MMLIC		
0000						JFIN CLO 2016 Ltd.		CYM	N/A	Apex Credit Partners LLC	Ownership	100.00	MMLIC		

STATEMENT AS OF MARCH 31, 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domestic- iliary Loca- tion	10 Rela- tionship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Per- cen- tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Yes/No)	16 *
0000						JFIN CLO 2017 Ltd.		CYU	NIA	Apex Credit Partners LLC	Ownership	100.00	MMLIC		
0000						JFIN CLO 2017-II Ltd.		CYU	NIA	Apex Credit Partners LLC	Ownership	100.00	MMLIC		
0000		04-1590850				MM Copper Hill Road LLC		DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.00	MMLIC		
0000						MM Direct Private Investments Holding LLC		DE	NIA	MM Direct Private Investments Holding LLC	Ownership	100.00	MMLIC		
0000						MM Direct Private Investments UK Limited		GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.00	MMLIC		
0000						MM Investment Holding		CYU	NIA	MM Investment Holding	Ownership	100.00	MMLIC		
0000		26-0073611				MassMutual Asset Finance LLC		DE	NIA	C.M. Life Insurance Company	Ownership	99.600	MMLIC		
0000		26-0073611				MassMutual Asset Finance LLC		DE	NIA	MassMutual Asset Finance LLC	Ownership	0.400	MMLIC		
0000		90-1005837				MMAF Equipment Finance LLC 2013-A		DE	NIA	MassMutual Asset Finance LLC	Ownership	100.00	MMLIC		
0000		36-4785301				MMAF Equipment Finance 2014-A		DE	NIA	MassMutual Asset Finance LLC	Ownership	100.00	MMLIC		
0000		38-3969560				MMAF Equipment Finance 2015-A		DE	NIA	MassMutual Asset Finance LLC	Ownership	100.00	MMLIC		
0000		32-0489588				MMAF Equipment Finance LLC 2016-A		DE	NIA	MassMutual Asset Finance LLC	Ownership	100.00	MMLIC		
0000		35-2590691				MMAF Equipment Finance LLC 2017-A		DE	NIA	MassMutual Asset Finance LLC	Ownership	100.00	MMLIC		
0000		32-0546197				MMAF Equipment Finance LLC 2017-B		DE	NIA	MassMutual Asset Finance LLC	Ownership	100.00	MMLIC		
0000		82-5335801				MMAF Equipment Finance LLC 2018-A		DE	NIA	MassMutual Asset Finance LLC	Ownership	100.00	MMLIC		
0000		83-3722640				MMAF Equipment Finance LLC 2019-A		DE	NIA	MassMutual Asset Finance LLC	Ownership	100.00	MMLIC		
0000						MMAF Equipment Finance LLC 2019-B		DE	NIA	MassMutual Asset Finance LLC	Ownership	100.00	MMLIC		
0000						MMAF Equipment Finance LLC 2021-A		DE	NIA	MassMutual Asset Finance LLC	Ownership	100.00	MMLIC		
0000						Rozier LLC		DE	NIA	MassMutual Asset Finance LLC	Ownership	100.00	MMLIC		
0000		04-2443240				MML Management Corporation		MA	NIA	MM Investment Holding	Ownership	100.00	MMLIC		
0000		04-3548444				MassMutual International Holding MSC, Inc.		MA	NIA	MML Management Corporation	Ownership	100.00	MMLIC		
0000		04-3341767				MassMutual Holding MSC, Inc.		MA	NIA	MML Management Corporation	Ownership	100.00	MMLIC		
0000						MML CM LLC		DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.00	MMLIC		
0000						Blueprint Income LLC		NY	NIA	MML CM LLC	Ownership	100.00	MMLIC		
0000						Flourish Digital Assets LLC		DE	NIA	MML CM LLC	Ownership	100.00	MMLIC		
0000						Flourish Financial LLC		DE	NIA	MML CM LLC	Ownership	100.00	MMLIC		
0000						Flourish Holding Company LLC		DE	NIA	MML CM LLC	Ownership	100.00	MMLIC		
0000						Flourish Insurance Agency LLC		DE	NIA	MML CM LLC	Ownership	100.00	MMLIC		
0000						Flourish Technologies LLC		DE	NIA	MML CM LLC	Ownership	100.00	MMLIC		
0000		04-3356880				MML Distributors LLC		MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.00	MMLIC		
0000		04-3356880				MML Distributors LLC		MA	NIA	MassMutual Holding LLC	Ownership	1.000	MMLIC		
0000						MML Investment Advisers, LLC		DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.00	MMLIC		
0000		46-3238013				MML Strategic Distributors, LLC		DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.00	MMLIC		
0000		06-1563535	2881445			The MassMutual Trust Company, FSB		CT	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.00	MMLIC		
0000		04-1590850				MML Private Placement Investment Company I, LLC		DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.00	MMLIC		
0000		04-1590850				MML Private Equity Fund Investor LLC		DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.00	MMLIC		
0000		04-1590850				MML Private Equity Fund Investor LLC		DE	NIA	Baring Asset Management Limited	Management	100.00	MMLIC		
0000		04-1590850				MM Private Equity Intercontinental LLC		DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.00	MMLIC		
0000		45-2738137				Pioneers Gate LLC		DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.00	MMLIC		
0000		04-2854319	2392316			MassMutual Holding LLC		DE	NIA	MassMutual Holding LLC	Ownership	100.00	MMLIC		
0000		06-1597528				MassMutual Assignment Company		NC	NIA	MassMutual Holding LLC	Ownership	100.00	MMLIC		

STATEMENT AS OF MARCH 31, 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

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

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0000			37-1732913			Fern Street LLC	DE.. N/A	MassMutual Holding LLC	Ownership.....	100.000	MMLIC				
0000			46-2252944			Sleeper Street LLC	DE.. N/A	MassMutual Holding LLC	Ownership.....	100.000	MMLIC				
0000			04-1590850			Haven Life Insurance Agency, LLC	DE.. N/A	MassMutual Holding LLC	Ownership.....	100.000	MMLIC				
0000						MassMutual Capital Partners LLC	DE.. N/A	MassMutual Holding LLC	Ownership.....	100.000	MMLIC				
0000						MassMutual Ventures Holding LLC	DE.. N/A	MassMutual Holding LLC	Ownership.....	100.000	MMLIC				
0000						Athens Fund Management LLC	DE.. N/A	MassMutual Ventures Holding LLC	Ownership.....	100.000	MMLIC				
0000						Crane Venture Partners LLP	GBR.. N/A	MassMutual Ventures Holding LLC	Ownership.....	33.000	MMLIC				
0000						MassMutual Ventures Management LLC	DE.. N/A	MassMutual Ventures Holding LLC	Ownership.....	100.000	MMLIC				
0000						MassMutual Ventures SEA Management Private Limited	DE.. N/A	MassMutual Ventures Management LLC	Ownership.....	100.000	MMLIC				
0000						MassMutual Ventures Southeast Asia I LLC	DE.. N/A	MassMutual Ventures Holding LLC	Ownership.....	100.000	MMLIC				
0000						MassMutual Ventures Southeast Asia II LLC	DE.. N/A	MassMutual Ventures Holding LLC	Ownership.....	100.000	MMLIC				
0000			47-1296410			MassMutual Ventures UK LLC	DE.. N/A	MassMutual Ventures Holding LLC	Ownership.....	100.000	MMLIC				
0000						MassMutual Ventures US I LLC	DE.. N/A	MassMutual Ventures Holding LLC	Ownership.....	100.000	MMLIC				
0000						MassMutual Ventures US II LLC	DE.. N/A	MassMutual Ventures Holding LLC	Ownership.....	100.000	MMLIC				
0000						MassMutual Ventures US III LLC	DE.. N/A	MassMutual Ventures Holding LLC	Ownership.....	100.000	MMLIC				
0000						MassMutual Ventures US IV LLC	DE.. N/A	MassMutual Ventures Holding LLC	Ownership.....	100.000	MMLIC				
0000						Open Alternatives LLC	DE.. N/A	MassMutual Ventures Holding LLC	Ownership.....	100.000	MMLIC				
0000			04-1590850			MM Rothesay Holdco US LLC	DE.. N/A	MassMutual Holding LLC	Ownership.....	100.000	MMLIC				
0000						Rothesay Limited	GBR.. N/A	MW Rothesay Holdco US LLC	Ownership.....	48.900	MMLIC				
0000						Rothesay Life Plc	GBR.. N/A	Rothesay Limited	Ownership.....	100.000	MMLIC				
0000						Rothesay MA No.1 Limited	GBR.. N/A	Rothesay Life PLC	Ownership.....	100.000	MMLIC				
0000						Rothesay MA No.2 Limited	GBR.. N/A	Rothesay Life PLC	Ownership.....	100.000	MMLIC				
0000						Rothesay MA No.3 Limited	GBR.. N/A	Rothesay Life PLC	Ownership.....	100.000	MMLIC				
0000						Rothesay MA No.4 Limited	GBR.. N/A	Rothesay Life PLC	Ownership.....	100.000	MMLIC				
0000						LT Mortgage Finance Limited	GBR.. N/A	Rothesay Life PLC	Ownership.....	100.000	MMLIC				
0000						Rothesay Property Partnership 1 LLP	GBR.. N/A	Rothesay Life PLC	Ownership.....	100.000	MMLIC				
0000						Rothesay Foundation	GBR.. N/A	Rothesay Limited	Ownership.....	100.000	MMLIC				
0000						Rothesay Pensions Management Limited	GBR.. N/A	Rothesay Limited	Ownership.....	100.000	MMLIC				
0000						Rothesay Asset Management UK Limited	GBR.. N/A	Rothesay Limited	Ownership.....	100.000	MMLIC				
0000						Rothesay Asset Management Australia Pty Ltd	AUS.. N/A	Rothesay Asset Management UK Limited	Ownership.....	100.000	MMLIC				
0000						Rothesay Asset Management US LLC	DE.. N/A	Rothesay Asset Management UK Limited	Ownership.....	100.000	MMLIC				
0000			47-1466022			MM Catalyst Fund LLC	DE.. N/A	MassMutual Holding LLC	Ownership.....	100.000	MMLIC				
0000			04-1590850			LifeScore Labs, LLC	MA.. N/A	MassMutual Holding LLC	Ownership.....	100.000	MMLIC				
0000			04-1590850			MML Investors Services, LLC	MA.. N/A	MassMutual Holding LLC	Ownership.....	100.000	MMLIC				
0000			41-2011634			MMLIISI Financial Alliances, LLC	DE.. N/A	MML Investors Services, LLC	Ownership.....	100.000	MMLIC				
0000			45-4000072			MM Asset Management Holding LLC	DE.. N/A	MassMutual Holding LLC	Ownership.....	100.000	MMLIC				
0000			51-0504477			Barings LLC	DE.. N/A	MassMutual Asset Management Holding LLC	Ownership.....	100.000	MMLIC				
0000			98-0524271			Baring Asset Management (Asia) Holdings Limited	HKG.. N/A	Barings LLC	Ownership.....	100.000	MMLIC				
0000			98-0457465			Baring International Fund Managers (Bermuda) Limited	BMU.. N/A	Baring Asset Management (Asia) Holdings Limited	Ownership.....	100.000	MMLIC				
0000			98-0457463			Baring Asset Management (Asia) Limited	HKG.. N/A	Baring Asset Management (Asia) Holdings Limited	Ownership.....	100.000	MMLIC				
0000						Baring Asset Management Korea Limited	KOR.. N/A	Baring Asset Management (Asia) Limited	Ownership.....	100.000	MMLIC				
0000						Barings Investment Management (Shanghai) Limited	HKG.. N/A	Baring Asset Management (Asia) Limited	Ownership.....	100.000	MMLIC				
0000						Barings Overseas Investment Fund Management (Shanghai) Limited	HKG.. N/A	Barings Investment Management (Shanghai) Limited	Ownership.....	100.000	MMLIC				
0000			98-0457707			Baring SICE (Taiwan) Limited	TWN.. N/A	Baring Asset Management (Asia) Holdings Limited	Ownership.....	100.000	MMLIC				
0000						Barings Singapore Pte. Ltd.	SGP.. N/A	Baring Asset Management (Asia) Holdings Limited	Ownership.....	100.000	MMLIC				

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

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..0000			98-0236449				Barings Japan Limited ..	JPN	NIA	Baring Asset Management (Asia) Holdings Limited ..	Ownership ..	100.00	MMLIC ..		
..0000			98-0457456				Barings Australia Holding Company Pty Ltd ..	AUS	NIA	Baring Asset Management (Asia) Holdings Limited ..	Ownership ..	100.00	MMLIC ..		
..0000			80-0875475				Barings Australia Pty Ltd ..	AUS	NIA	Baring Australia Holding Company Pty Ltd ..	Ownership ..	100.00	MMLIC ..		
..0000							Barings Finance LLC ..	DE	NIA	Barings LLC ..	Ownership ..	100.00	MMLIC ..		
..0000							BCF Europe Funding Limited ..	IRL	NIA	Barings Finance LLC ..	Ownership ..	100.00	MMLIC ..		
..0000							BCF Senior Funding I LLC ..	DE	NIA	Barings Finance LLC ..	Ownership ..	100.00	MMLIC ..		
..0000							BCF Senior Funding I Designated Activity Company ..	IRL	NIA	Barings Finance LLC ..	Ownership ..	100.00	MMLIC ..		
..0000			04-3238351				Barings Real Estate Acquisitions LLC ..	DE	NIA	Barings LLC ..	Ownership ..	100.00	MMLIC ..		
..0000			98-0437588				Barings Securities LLC ..	DE	NIA	Barings LLC ..	Ownership ..	100.00	MMLIC ..		
..0000							Barings Guernsey Limited ..	GGY	NIA	Barings LLC ..	Ownership ..	100.00	MMLIC ..		
..0000							Barings Europe Limited ..	GBR	NIA	Barings Guernsey Limited ..	Ownership ..	100.00	MMLIC ..		
..0000							Barings Asset Management Spain SL ..	ESP	NIA	Barings Europe Limited ..	Ownership ..	100.00	MMLIC ..		
..0000							Barings GmbH ..	DEU	NIA	Barings Europe Limited ..	Ownership ..	100.00	MMLIC ..		
..0000							Barings Italy S.r.l. ..	ITA	NIA	Barings Europe Limited ..	Ownership ..	100.00	MMLIC ..		
..0000							Barings Sweden AB ..	SWE	NIA	Barings Europe Limited ..	Ownership ..	100.00	MMLIC ..		
..0000							Barings Netherlands B.V. ..	NLD	NIA	Barings Europe Limited ..	Ownership ..	100.00	MMLIC ..		
..0000			98-0432153				Barings Real Estate UK Holdings Limited ..	DE	NIA	Barings Europe Limited ..	Ownership ..	100.00	MMLIC ..		
..0000			98-0241935				Barings (U.K.) Limited ..	GBR	NIA	Barings Europe Limited ..	Ownership ..	100.00	MMLIC ..		
..0000			98-1012393				Baring Asset Management Limited ..	GBR	NIA	Barings Europe Limited ..	Ownership ..	100.00	MMLIC ..		
..0000			98-0457328				Barings European Direct Lending 1 GP LLP ..	GBR	NIA	Baring Asset Management Limited ..	Ownership ..	100.00	MMLIC ..		
..0000							Barings Global Advisors Limited ..	GBR	NIA	Baring Asset Management Limited ..	Ownership ..	100.00	MMLIC ..		
..0000							Baring International Investment Limited ..	GBR	NIA	Baring Asset Management Limited ..	Ownership ..	100.00	MMLIC ..		
..0000			98-0457587				Baring International Investment Management Holdings ..	GBR	NIA	Baring Asset Management Limited ..	Ownership ..	100.00	MMLIC ..		
..0000			98-0457576				Baring Asset Management UK Holdings Limited ..	GBR	NIA	Baring International Investment Management Holdings ..	Ownership ..	100.00	MMLIC ..		
..0000			98-0524272				Baring International Fund Managers (Ireland) Limited ..	IRL	NIA	Baring Asset Management UK Holdings Limited ..	Ownership ..	100.00	MMLIC ..		
..0000							Baring Asset Management Switzerland Sàrl ..	CHE	NIA	Baring Asset Management UK Holdings Limited ..	Ownership ..	100.00	MMLIC ..		
..0000			98-0497550				Baring France SAS ..	FRA	NIA	Baring Asset Management UK Holdings Limited ..	Ownership ..	100.00	MMLIC ..		
..0000			98-0457586				Baring Fund Managers Limited ..	GBR	NIA	Baring Asset Management Limited ..	Ownership ..	100.00	MMLIC ..		
..0000			98-0457578				BCGSS 2 GP LLP ..	GBR	NIA	Baring Fund Managers Limited ..	Ownership ..	100.00	MMLIC ..		
..0000							Baring Investment Services Limited ..	GBR	NIA	Baring Asset Management Limited ..	Ownership ..	100.00	MMLIC ..		
..0000							Barings Core Fund Feeder I GP S.à.r.l. ..	LUX	NIA	Baring Asset Management Limited ..	Ownership ..	100.00	MMLIC ..		
..0000							Barings BME GP S.à.r.l. ..	GBR	NIA	Baring Asset Management Limited ..	Ownership ..	100.00	MMLIC ..		
..0000							Barings GPC GP S.à.r.l. ..	LUX	NIA	Baring Asset Management Limited ..	Ownership ..	100.00	MMLIC ..		
..0000							Barings European Core Property Fund GP Sàrl ..	GBR	NIA	Baring Asset Management Limited ..	Ownership ..	100.00	MMLIC ..		
..0000							Barings Investment Fund (LUX) GP S.à.r.l. ..	LUX	NIA	Baring Asset Management Limited ..	Ownership ..	100.00	MMLIC ..		
..0000							Barings Umbrella Fund (LUX) GP S.à.r.l. ..	LUX	NIA	Baring Asset Management Limited ..	Ownership ..	100.00	MMLIC ..		
..0000							GPLF4(S) GP S.à.r.l. ..	LUX	NIA	Baring Asset Management Limited ..	Ownership ..	100.00	MMLIC ..		
..0000							PREIF Holdings Limited Partnership ..	GBR	NIA	Baring Asset Management Limited ..	Ownership ..	100.00	MMLIC ..		
..0000			04-3238351	3456895			BMC Holdings DE LLC ..	DE	NIA	Barings LLC ..	Ownership ..	100.00	MMLIC ..		
..0000							Barings Real Estate Advisers Inc. ..	CA	NIA	Barings LLC ..	Ownership ..	100.00	MMLIC ..		
..0000			81-4258759				CRA Aircraft Holding LLC ..	DE	NIA	Massachusetts Mutual Life Insurance Company ..	Ownership/Influence ..	40.00	MMLIC ..		
..0000			81-4258759				CRA Aircraft Holding LLC ..	DE	NIA	Barings LLC ..	Influence ..		MMLIC ..		
..0000			83-0560183				Aland Royalty Holdings LP ..	DE	NIA	Massachusetts Mutual Life Insurance Company ..	Ownership ..	26.700	MMLIC ..		
..0000			83-0560183				Aland Royalty Holdings LP ..	DE	NIA	Barings LLC ..	Management ..		MMLIC ..		

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Rela-tion-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
..0000			82-2932156			GASL Holdings LLC	DE.. NIA..	Massachusetts Mutual Life Insurance Company	Ownership.. BOARD	11.300	MMLIC				
..0000			82-2932156			GASL Holdings LLC	DE.. NIA..	Barings LLC	Ownership..		MMLIC				
..0000			46-2344300			Intermodal Holdings II LLC	DE.. NIA..	Massachusetts Mutual Life Insurance Company	Ownership.. Management	18.000	MMLIC				
..0000			46-2344300			Intermodal Holdings II LLC	DE.. NIA..	Barings LLC	Management..		MMLIC				
..0000						Novation Companies, Inc.	MD.. NIA..	Massachusetts Mutual Life Insurance Company	Ownership.. Influence	17.100	MMLIC				
..0000						Novation Companies, Inc.	MD.. NIA..	Barings LLC	Influence..		MMLIC				
..0000			46-5460309			Red Lake Ventures, LLC	DE.. NIA..	Massachusetts Mutual Life Insurance Company	Ownership/Influence	31.500	MMLIC				
..0000			46-5460309			Red Lake Ventures, LLC	DE.. NIA..	Barings LLC	Influence..		MMLIC				
..0000			81-4065378			Remington L & W Holdings LLC	DE.. NIA..	Massachusetts Mutual Life Insurance Company	Ownership/Influence	19.900	MMLIC				
..0000			81-4065378			Remington L & W Holdings LLC	DE.. NIA..	Barings LLC	Influence..		MMLIC				
..0000						Tamiami Citrus, LLC	DE.. NIA..	Massachusetts Mutual Life Insurance Company	Ownership..	15.700	MMLIC				
..0000						Tamiami Citrus, LLC	DE.. NIA..	Barings LLC	Management/Board		MMLIC				
..0000						Teaktree Acquisition, LLC	DE.. NIA..	MassMutual Holding LLC	Ownership/Influence	14.700	MMLIC				
..0000						Teaktree Acquisition, LLC	DE.. NIA..	Barings LLC	Influence..		MMLIC				
..0000						Techquity, LP	DE.. NIA..	Massachusetts Mutual Life Insurance Company	Ownership..	15.600	MMLIC				
..0000						Techquity, LP	DE.. NIA..	Barings LLC	Influence..		MMLIC				
..0000			46-0687392			Validus Holding Company LLC	DE.. NIA..	Barings LLC	Ownership..	40.400	MMLIC				
..0000						VGS Acquisition Holding, LLC	DE.. NIA..	MassMutual Holding LLC	Ownership/Influence	33.300	MMLIC				
..0000						VGS Acquisition Holding, LLC	DE.. NIA..	Barings LLC	Management..		MMLIC				
..0000						Aland Royalty GP, LLC	DE.. NIA..	Barings LLC	Ownership..	100.000	MMLIC				
..0000						Alaska Future Fund GP, LLC	DE.. NIA..	Barings LLC	Ownership..	100.000	MMLIC				
..0000						BAI GP, LLC	DE.. NIA..	Barings LLC	Ownership..	100.000	MMLIC				
..0000						BAI Funds SLP, LLC	DE.. NIA..	Barings LLC	Ownership..	100.000	MMLIC				
..0000						Baring Asset-Based Income Fund (US) GP, LLC	DE.. NIA..	Barings LLC	Ownership..	100.000	MMLIC				
..0000						Barings CMS Fund GP, LLC	DE.. NIA..	Barings LLC	Ownership..	100.000	MMLIC				
..0000								Massachusetts Mutual Life Insurance Company	Ownership..						
..0000						Barings Hotel Opportunity Venture I GP, LLC	DE.. NIA..	Barings LLC	Ownership..	100.000	MMLIC				
..0000						Barings Investment Series LLC	DE.. NIA..	Barings LLC	Ownership..	100.000	MMLIC				
..0000						Barings Emerging Generation Fund GP, LLC	DE.. NIA..	Barings LLC	Ownership..	100.000	MMLIC				
..0000						Barings Emerging Generation Fund GP II, LLC	DE.. NIA..	Barings LLC	Ownership..	100.000	MMLIC				
..0000						Barings ERS PE Emerging Manager III GP, LLC	DE.. NIA..	Barings LLC	Ownership..	100.000	MMLIC				
..0000			04-1590850			Barings Global Investment Funds (U.S.)	DE.. NIA..	Barings LLC	Ownership..	100.000	MMLIC				
..0000						Management LLC	DE.. NIA..	Barings LLC	Ownership..	100.000	MMLIC				
..0000						Barings CLO Investment Partners GP, LLC	DE.. NIA..	Barings LLC	Ownership..	100.000	MMLIC				
..0000						Barings Core Property Fund GP LLC	DE.. NIA..	Barings LLC	Ownership..	100.000	MMLIC				
..0000						Barings Direct Lending GP Ltd.	CYM.. NIA..	Barings LLC	Ownership..	100.000	MMLIC				
..0000			84-3784245			Barings Emerging Generation Fund LP	DE.. NIA..	Massachusetts Mutual Life Insurance Company	Ownership..	51.200	MMLIC				
..0000			84-3784245			Barings Emerging Generation Fund LP	DE.. NIA..	Barings LLC	Management..		MMLIC				
..0000						Barings Global Energy Infrastructure Advisors, LLC	DE.. NIA..	Barings LLC	Ownership..	100.000	MMLIC				
..0000						Barings North American Private Loan Fund Management, LLC	DE.. NIA..	Barings LLC	Ownership..	100.000	MMLIC				
..0000						Barings North American Private Loan Fund Management II, LLC	DE.. NIA..	Barings LLC	Ownership..	100.000	MMLIC				
..0000						Barings North American Private Loan Fund Management III, LLC	DE.. NIA..	Barings LLC	Ownership..	100.000	MMLIC				

STATEMENT AS OF MARCH 31, 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0000						Barings Global Real Assets Fund GP, LLC	DE	NIA	Barings LLC		Ownership	100.000	MMLIC		
0000						Barings GPSF	DE	NIA	Barings LLC	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000		84-5063008				Barings Small Business Fund LLC	DE	NIA	Barings LLC		Ownership	33.600	MMLIC		
0000		84-5063008				Barings Small Business Fund LLC	DE	NIA	Barings LLC	Management			MMLIC		
0000		98-0536233				Benton Street Advisors, Inc.	CYML	NIA	Barings LLC	Ownership	100.000	MMLIC			
0000						BHOVI Incentive LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC			
0000						BIG Real Estate Fund GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC			
0000						BRECS VII GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC			
0000						BREDIF GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC			
0000						CHY Venture GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC			
0000						CREF X GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC			
0000						Great Lakes III GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC			
0000						Lake Jackson LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC			
0000			04-1590850			Loan Strategies Management LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC			
0000			41-2280126			Mezzco III LLC	DE	NIA	Barings LLC	Ownership	99.300	MMLIC			
0000			80-0920285			Mezzco IV LLC	DE	NIA	Barings LLC	Ownership	99.300	MMLIC			
0000						Mezzco Australia II LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC			
0000						RECSA-NY GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC			
0000			04-1590850			SBNP SIA II LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC			
0000						SBNP SIA III LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC			
0000						Somerset Special Opportunities Management LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC			
0000			04-1590850			Amherst Long Term Holdings, LLC	DE	NIA	Barings LLC	Massachusetts Mutual Life Insurance Company	Ownership	24.500	MMLIC		
0000						MassMutual International LLC	DE	NIA	Barings LLC	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-3313782			MassMutual Solutions LLC	DE	NIA	Barings LLC	MassMutual International LLC	Ownership	100.000	MMLIC		
0000						Haven Technologies Asia Limited	HKG	NIA	Barings LLC	MassMutual Solutions LLC	Ownership	100.000	MMLIC		
0000						Yunfeng Financial Group Limited	HKG	NIA	Barings LLC	MassMutual International LLC	Ownership	24.900	MMLIC		
0000						MassMutual Asia Limited (SPV)	HKG	NIA	Barings LLC	MassMutual International LLC	Ownership	100.000	MMLIC		
0000			04-1590850			MML Mezzanine Investor II, LLC	DE	NIA	Barings LLC	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850			MML Mezzanine Investor III, LLC	DE	NIA	Barings LLC	Massachusetts Mutual Life Insurance Company	Ownership	11.100	MMLIC		
0000			27-3576835			MassMutual External Benefits Group LLC	DE	NIA	Barings LLC	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850			100 w. 3rd Street LLC	DE	NIA	Barings LLC	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850			2160 Grand Manager LLC	DE	NIA	Barings LLC	Massachusetts Mutual Life Insurance Company	Ownership	5.000	MMLIC		
0000			82-2432216			300 South Tryon Hotel LLC	DE	NIA	Barings LLC	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850			300 South Tryon LLC	DE	NIA	Barings LLC	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000						Almack Mezzanine Fund II Unleveraged LP	GBR	NIA	Barings LLC	Massachusetts Mutual Life Insurance Company	Ownership/Influence	72.900	MMLIC		
0000						Barings Affordable Housing Mortgage Fund I LLC	DE	NIA	Barings LLC	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000						Barings Affordable Housing Mortgage Fund I LLC	DE	NIA	Barings LLC	Massachusetts Mutual Life Insurance Company	Management		MMLIC		
0000			61-1902329			Barings Affordable Housing Mortgage Fund II LLC	DE	NIA	Barings LLC	Massachusetts Mutual Life Insurance Company	Ownership	98.400	MMLIC		

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SCHEDULE Y
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..0000			61-1902329			Barings Affordable Housing Mortgage Fund II LLC	Barings LLC	DE	NIA	Barings LLC	Management	MMLIC			
..0000			85-3036663			Barings Affordable Housing Mortgage Fund III LLC	Massachusetts Mutual Life Insurance Company	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
..0000			85-3036663			Barings Affordable Housing Mortgage Fund III LLC	Barings LLC	DE	NIA	Barings LLC	Management	MMLIC			
..0000			36-4868350			Barings Asset-Based Income Fund (US) LP	Barings LLC	DE	NIA	Barings LLC	Management	MMLIC			
..0000			36-4868350			Barings Asset-Based Income Fund (US) LP	C.M. Life Insurance Company	DE	NIA	C.M. Life Insurance Company	Ownership/Influence	10.800	MMLIC		
..0000			36-4868350			Barings Asset-Based Income Fund (US) LP	Barings LLC	DE	NIA	Barings LLC	Ownership/Influence	1.100	MMLIC		
..0000						Barings Emerging Markets Corporate Bond Fund	Massachusetts Mutual Life Insurance Company	IRL	NIA	Massachusetts Mutual Life Insurance Company	Management	MMLIC			
..0000						Barings Emerging Markets Corporate Bond Fund	Barings LLC	IRL	NIA	Barings LLC	Ownership/Influence	48.400	MMLIC		
..0000						Barings European Real Estate Debt Income Fund	Barings LLC	LUX	NIA	Barings LLC	Ownership	15.600	MMLIC		
..0000						Barings European Real Estate Debt Income Fund	Massachusetts Mutual Life Insurance Company	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	94.700	MMLIC		
..0000						Babson Capital Global Special Situation Credit Fund 2	Barings LLC	LUX	NIA	Barings LLC	Influence	MMLIC			
..0000			98-1206017			Babson Capital Global Special Situation Credit Fund 2	Massachusetts Mutual Life Insurance Company	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	22.500	MMLIC		
..0000			98-1206017			Babson Capital Global Special Situation Credit Fund 2	C.M. Life Insurance Company	DE	NIA	C.M. Life Insurance Company	Ownership	1.500	MMLIC		
..0000			98-1206017			Babson Capital Global Special Situation Credit Fund 2	Barings LLC	DE	NIA	Barings LLC	Management	MMLIC			
..0000			37-1506417			Babson Capital Loan Strategies Fund, L.P.	Barings LLC	DE	NIA	Barings LLC	Ownership/Influence	75.700	MMLIC		
..0000			37-1506417			Babson Capital Loan Strategies Fund, L.P.	C.M. Life Insurance Company	DE	NIA	C.M. Life Insurance Company	Ownership	3.800	MMLIC		
..0000			37-1506417			Babson Capital Loan Strategies Fund, L.P.	Barings LLC	DE	NIA	Barings LLC	Management	MMLIC			
..0000						Barings US High Yield Bond Fund	Barings LLC	IRL	NIA	Barings LLC	Ownership/Influence	53.900	MMLIC		
..0000						Barings US High Yield Bond Fund	Company	IRL	NIA	Barings LLC	Management	MMLIC			
..0000						Babson CLO Ltd. 2013-I	Barings LLC	CYM	NIA	Barings LLC	Influence	MMLIC			3
..0000						Babson CLO Ltd. 2014-I	Barings LLC	CYM	NIA	Barings LLC	Influence	MMLIC			2
..0000						Babson CLO Ltd. 2015-I	Barings LLC	CYM	NIA	Barings LLC	Influence	MMLIC			4
..0000						Babson CLO Ltd. 2015-II	Barings LLC	CYM	NIA	Barings LLC	Influence	MMLIC			5
..0000						Babson CLO Ltd. 2016-I	Barings LLC	CYM	NIA	Barings LLC	Influence	MMLIC			
..0000						Babson CLO Ltd. 2016-II	Barings LLC	CYM	NIA	Barings LLC	Influence	MMLIC			
..0000						Babson CLO Ltd. 2017-I	Barings LLC	CYM	NIA	Barings LLC	Influence	MMLIC			
..0000						Barings CLO 2018-I	Barings LLC	CYM	NIA	Barings LLC	Influence	MMLIC			
..0000						Barings CLO 2018-IV	Barings LLC	CYM	NIA	Barings LLC	Influence	MMLIC			
..0000			98-1473665			Barings CLO 2019-I	Barings LLC	CYM	NIA	Barings LLC	Influence	MMLIC			
..0000						Barings CLO 2019-III	Barings LLC	CYM	NIA	Barings LLC	Influence	MMLIC			
..0000						Barings CLO 2019-IV	Barings LLC	CYM	NIA	Barings LLC	Influence	MMLIC			
..0000						Barings CLO 2020-I	Barings LLC	CYM	NIA	Barings LLC	Influence	MMLIC			
..0000						Barings CLO 2020-II	Barings LLC	CYM	NIA	Barings LLC	Influence	MMLIC			
..0000						Barings CLO 2020-III	Barings LLC	CYM	NIA	Barings LLC	Influence	MMLIC			
..0000						Barings CLO 2020-IV	Barings LLC	CYM	NIA	Barings LLC	Influence	MMLIC			
..0000						Barings CLO 2021-I	Barings LLC	CYM	NIA	Barings LLC	Influence	MMLIC			
..0000						Barings CLO 2021-II	Barings LLC	CYM	NIA	Barings LLC	Influence	MMLIC			
..0000						Barings CLO 2021-III	Barings LLC	CYM	NIA	Barings LLC	Influence	MMLIC			
..0000						Babson Euro CLO 2014-I BV	Barings LLC	NLD	NIA	Barings LLC	Influence	MMLIC			
..0000						Babson Euro CLO 2014-II BV	Barings LLC	NLD	NIA	Barings LLC	Influence	MMLIC			
..0000						Babson Euro CLO 2015-I BV	Barings LLC	NLD	NIA	Barings LLC	Influence	MMLIC			
..0000			36-037260H			Barings Euro CLO 2019-I BV	Barings LLC	IRL	NIA	Barings LLC	Influence	MMLIC			

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0000						Barings Euro CLO 2019-II BV		JRL	NIA	Barings LLC	Influence		MMLIC		
0000						Barings Euro CLO 2020-I DAC		JRL	NIA	Barings LLC	Influence		MMLIC		
0000						Barings Euro CLO 2021-I DAC		JRL	NIA	Barings LLC	Influence		MMLIC		
0000						Barings Euro CLO 2021-II DAC		JRL	NIA	Barings LLC	Influence		MMLIC		
0000						Barings Euro CLO 2021-III DAC		JRL	NIA	Barings LLC	Influence		MMLIC		
0000						Barings CLO Investment Partners LP		DE	NIA	Barings LLC	Ownership/Influence	99.300	MMLIC		
0000			81-0841854			Barings CLO Investment Partners LP		DE	NIA	Barings LLC	Management		MMLIC		
0000						Barings Euro Value Add II (BREEVA II)		LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	35.500	MMLIC		
0000						Barings Euro Value Add II (BREEVA II)		LUX	NIA	C.M. Life Insurance Company	Ownership	3.100	MMLIC		
0000						Barings Euro Value Add II (BREEVA II)		LUX	NIA	Barings LLC	Management		MMLIC		
0000						Barings Real Estate European Value Add I SCS		GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	44.500	MMLIC		
0000						Barings Real Estate European Value Add I SCS		GBR	NIA	C.M. Life Insurance Company	Ownership	4.900	MMLIC		
0000						Barings Real Estate European Value Add I SCS		GBR	NIA	Barings LLC	Management		MMLIC		
0000			85-3449260			Barings Real Estate Debt Income Fund LP		DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	71.900	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			82-5330194			Barings Global Em Markets Equity Fund		NC	NIA	Barings LLC	Management		MMLIC		
0000			98-1332384			Barings Global Energy Infrastructure Fund I LP		CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	99.200	MMLIC		
0000			98-1332384			Barings Global Energy Infrastructure Fund I LP		CYM	NIA	Baring Asset Management Limited	Management		MMLIC		
0000						Barings Global Dividends Champion Fund		JRL	NIA	Barings LLC	Management		MMLIC		
0000						Barings Global Inv. Grade Strat Fund		JRL	NIA	Barings LLC	Management		MMLIC		
0000			82-3867745			Barings Global Real Assets Fund LP		DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	42.400	MMLIC		
0000			82-3867745			Barings Global Real Assets Fund LP		DE	NIA	C.M. Life Insurance Company	Ownership	7.500	MMLIC		
0000			82-3867745			Barings Global Real Assets Fund LP		DE	NIA	Barings LLC	Management		MMLIC		
0000						Barings Global Special Situations Credit Fund 3		JRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	15.400	MMLIC		
0000						Barings Global Special Situations Credit 4 Delaware		DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	66.300	MMLIC		
0000						Barings Global Special Situations Credit 4 Delaware		DE	NIA	C.M. Life Insurance Company	Ownership	3.500	MMLIC		
0000						Barings Global Special Situations Credit 4 Delaware		DE	NIA	Barings LLC	Management		MMLIC		
0000						Barings Global Special Situations Credit 4 LUX		LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	14.400	MMLIC		
0000						Barings Global Special Situations Credit 4 LUX		LUX	NIA	C.M. Life Insurance Company	Ownership	0.800	MMLIC		
0000						Barings Global Special Situations Credit 4 LUX		LUX	NIA	Barings LLC	Management		MMLIC		
0000						Barings Global Special Situations Credit Fund 3		JRL	NIA	Barings LLC	Management		MMLIC		
0000			87-0977058			Barings Global Technology Equity Fund		JRL	NIA	Barings LLC	Ownership/Influence	74.300	MMLIC		
0000			87-0977058			Barings Hotel Opportunity Venture		CT	NIA	Barings LLC	Ownership/Influence	54.300	MMLIC		
0000						Barings Hotel Opportunity Venture		CT	NIA	Barings LLC	Management		MMLIC		
0000						Barings Innovations & Growth Real Estate Fund		DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	36.500	MMLIC		
0000			86-3661023												

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..0000			86-3661023				Barings Innovations & Growth Real Estate Fund	DE	NIA	C.M. Life Insurance Company	Ownership.....	0.600	MMLIC		
..0000							Barings Middle Market CLO 2017-I Ltd & LLC	CYML	NIA	Barings LLC	Influence.....		MMLIC		
..0000							Barings Middle Market CLO 2018-I	CYML	NIA	Barings LLC	Influence.....		MMLIC		
..0000							Barings Middle Market CLO 2019-I	CYML	NIA	Barings LLC	Influence.....		MMLIC		
..0000							Barings Middle Market CLO Ltd 2021-I	CYML	NIA	Barings LLC	Influence.....		MMLIC		
..0000			38-4010344				Barings North American Private Loan Fund LP	DE	NIA	Company	Ownership/Influence.....	32.500	MMLIC		
..0000			38-4010344				Barings North American Private Loan Fund LP	DE	NIA	Baring Asset Management Limited	Management.....		MMLIC		
..0000			98-1332384				Barings RE Credit Strategies VII LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence.....	33.600	MMLIC		
..0000			98-1332384				Barings RE Credit Strategies VII LP	DE	NIA	Baring Asset Management Limited	Management.....		MMLIC		
..0000			98-1567942				Barings Target Yield Infrastructure Debt Fund	LUX	NIA	Baring Asset Management Limited	Ownership.....	33.400	MMLIC		
..0000			98-1567942				Barings Target Yield Infrastructure Debt Fund	LUX	NIA	Baring Asset Management Limited	Influence.....		MMLIC		
..0000			87-1262754				Barings Transportation Fund LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence.....	11.500	MMLIC		
..0000			87-1262754				Barings Transportation Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership.....	8.100	MMLIC		
..0000							Braemar Energy Ventures I, L.P.	DE	NIA	Company	Ownership/Influence.....	89.500	MMLIC		
..0000							Braemar Energy Ventures I, L.P.	DE	NIA	C.M. Life Insurance Company	Ownership.....	1.300	MMLIC		
..0000							Braemar Energy Ventures I, L.P.	DE	NIA	Barings LLC	Management.....		MMLIC		
..0000							Barings European Core Property Fund SCSP	LUX	NIA	MassMutual Holding LLC	Ownership/Influence.....	9.100	MMLIC		
..0000			46-5001122				Barings European Core Property Fund SCSP	LUX	NIA	C.M. Life Insurance Company	Ownership.....	0.600	MMLIC		
..0000			38-4059932				Barings European Core Property Fund SCSP	LUX	NIA	Barings Real Estate Advisers LLC	Management.....		MMLIC		
..0000							Barings European Private Loan Fund III A	LUX	NIA	Barings LLC	Ownership.....	20.000	MMLIC		
..0000							Benchmark 2018-B2 Mortgage Trust	NY	NIA	Barings LLC	Influence.....		MMLIC		
..0000							Benchmark 2018-B4	NY	NIA	Barings LLC	Influence.....		MMLIC		
..0000			38-4096530				Benchmark 2018-B8	NY	NIA	Barings LLC	Influence.....		MMLIC		
..0000			20-5578089				Barings Core Property Fund LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence.....	21.300	MMLIC		
..0000			20-5578089				Barings Core Property Fund LP	DE	NIA	Barings Real Estate Advisers LLC	Management.....		MMLIC		
..0000			46-5432619				Cornerstone Real Estate Fund X LP	DE	NIA	Company	Ownership/Influence.....	26.900	MMLIC		
..0000			46-5432619				Cornerstone Real Estate Fund X LP	DE	NIA	C.M. Life Insurance Company	Ownership.....	3.000	MMLIC		
..0000			46-5432619				Cornerstone Real Estate Fund X LP	DE	NIA	Barings Real Estate Advisers LLC	Management.....		MMLIC		
..0000			35-2531693				Cornerstone Permanent Mortgage Fund III LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence.....	100.000	MMLIC		
..0000			61-1793735				Cornerstone Permanent Mortgage Fund IV LLC	MA	NIA	Company	Ownership.....	100.000	MMLIC		
..0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	DE	NIA	Massachusetts Mutual Life Insurance	Ownership/Influence.....	32.400	MMLIC		
..0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	DE	NIA	C.M. Life Insurance Company	Ownership.....	4.800	MMLIC		
..0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	DE	NIA	Barings LLC	Management.....		MMLIC		
..0000			37-1708623				Great Lakes III, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence.....	41.400	MMLIC		
..0000			37-1708623				Great Lakes III, L.P.	DE	NIA	Barings LLC	Management.....		MMLIC		
..0000							GIA EU Holdings - Emerson JV Sarl	LUX	NIA	Company	Ownership/Influence.....	58.400	MMLIC		
..0000							GIA EU Holdings - Emerson JV Sarl	LUX	NIA	Barings LLC	Management.....		MMLIC		
..0000			38-4041011				JPMCC Commercial Mortgage Securities Trust 2017-JP7	NY	NIA	Barings LLC	Influence.....		MMLIC		
..0000			38-4032059				JPMDB Commercial Mortgage Securities Trust 2017-C5	NY	NIA	Barings LLC	Influence.....		MMLIC		

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..0000			82-1512591				KKR-MM Vector LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.00	MMLIC		
..0000			46-4255307				Marco Hotel LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.00	MMLIC		
..0000			04-1590850				Miami Douglas One GP LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.00	MMLIC		
..0000			04-1590850				Miami Douglas One GP LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.50	MMLIC		
..0000			04-1590850				Miami Douglas Two GP LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.00	MMLIC		
..0000			04-1590850				Miami Douglas Two GP LLC	DE	NIA	C.M. Life Insurance Company	Influence	0.00	MMLIC		
..0000			04-1590850				Miami Douglas One LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.00	MMLIC		
..0000			04-1590850				Miami Douglas One LP	DE	NIA	C.M. Life Insurance Company	Ownership	10.00	MMLIC		
..0000			04-1590850				Miami Douglas Two LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.00	MMLIC		
..0000			04-1590850				Miami Douglas Two LP	DE	NIA	C.M. Life Insurance Company	Ownership	10.00	MMLIC		
..0000			04-1590850				Miami Douglas Three MM LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.00	MMLIC		
..0000			87-4021641				MM BIG Peninsula Co-Invest Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	52.00	MMLIC		
..0000			87-4021641				MM BIG Peninsula Co-Invest Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	1.70	MMLIC		
..0000			85-3886824				NYDIG Digital Assets Fund II LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.00	MMLIC		
..0000			45-3623262				HB Naples Golf Owner LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.00	MMLIC		
..0000							MM CM Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.00	MMLIC		
..0000			81-3000420				MM Debt Participations LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.00	MMLIC		
..0000			81-3000420				MM Debt Participations LLC	DE	NIA	Barings LLC	Management		MMLIC		
..0000			82-4411267				RB Apartments LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.00	MMLIC		
..0000			20-8856877				Somerset Special Opportunities Fund L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	40.100	MMLIC		
..0000			20-8856877				Somerset Special Opportunities Fund L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	1.900	MMLIC		
..0000			04-1590850				SouthPointe Industrial LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
..0000			35-2553915				Ten Fan Pier Boulevard LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
..0000			41-2280127				Tower Square Capital Partners III, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
..0000			41-2280127				Tower Square Capital Partners III, L.P.	DE	NIA	MassMutual Holding LLC	Ownership/Influence	17.600	MMLIC		
..0000			41-2280129				Tower Square Capital Partners IIIA, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	96.700	MMLIC		
..0000			41-2280129				Tower Square Capital Partners IIIA, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
..0000			04-1590850				Trailside MM Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	59.600	MMLIC		
..0000			04-1590850				Trailside MM Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	7.400	MMLIC		
..0000			83-1325764				Washington Gateway Two LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	89.300	MMLIC		
..0000			83-1325764				Washington Gateway Two LLC	DE	NIA	C.M. Life Insurance Company	Ownership	6.700	MMLIC		
..0000			32-0574045				Washington Gateway Three LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	83.900	MMLIC		
..0000			32-0574045				Washington Gateway Three LLC	DE	NIA	C.M. Life Insurance Company	Ownership	11.400	MMLIC		
..0000			04-1590850				West 46th Street Hotel LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		

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..0000						Babson Capital Loan Strategies Master Fund LP		CYU	NIA	Barings LLC	Management		MMLIC		
..0000						Barings China Aggregate Bond Private Securities Investment Fund		CHN	NIA	Barings LLC	Management		MMLIC		
..0000		47-3790192				Barings European Growth Trust Fund		GBR	NIA	Barings LLC	Ownership/Influence	18.700	MMLIC		
..0000						Barings Global High Yield Fund		MA	NIA	Barings LLC	Management		MMLIC		
..0000						CCIC Fund		CHN	NIA	Barings LLC	Ownership/Influence	62.800	MMLIC		
..0000			71-1018134			Great Lakes II LLC		DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	10.600	MMLIC		
..0000			71-1018134			Great Lakes II LLC		DE	NIA	C.M. Life Insurance Company	Ownership	0.100	MMLIC		
..0000		04-1590850				Wood Creek Venture Fund LLC		DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	40.000	MMLIC		
..0000			36-4823011			50 Liberty LLC		DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	65.000	MMLIC		
..0000			36-4823011			50 Liberty LLC		DE	NIA	C.M. Life Insurance Company	Ownership	5.800	MMLIC		
..0000						Barings California Mortgage Fund IV		CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
..0000						Barings Umbrella Fund LUX SCSp SICAV RAIF		LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC		
..0000						Barings Umbrella Fund LUX SCSp SICAV RAIF		LUX	NIA	C.M. Life Insurance Company	Ownership	2.300	MMLIC		
..0000		82-2285211				Calgary Railway Holding LLC		DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
..0000		82-2285211				Calgary Railway Holding LLC		DE	NIA	C.M. Life Insurance Company	Ownership	10.000	MMLIC		
..0000		82-3307907				Cornbrook PRS Holdings LLC		DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
..0000			95-4207717			Cornerstone California Mortgage Fund I LLC		CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
..0000			95-4207717			Cornerstone California Mortgage Fund II LLC		CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
..0000			95-4207717			Cornerstone California Mortgage Fund III LLC		CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
..0000			56-2630592			Cornerstone Fort Pierce Development LLC		DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
..0000			56-2630592			Cornerstone Fort Pierce Development LLC		DE	NIA	C.M. Life Insurance Company	Ownership	5.900	MMLIC		
..0000			45-2632610			Cornerstone Permanent Mortgage Fund		MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
..0000			45-2632610			Cornerstone Permanent Mortgage Fund		MA	NIA	Barings LLC	Management		MMLIC		
..0000			61-1750537			Cornerstone Permanent Mortgage Fund II		MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
..0000			61-1750537			Cornerstone Permanent Mortgage Fund II		MA	NIA	Barings LLC	Management		MMLIC		
..0000			61-1793735			Cornerstone Permanent Mortgage Fund IV		MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
..0000			81-0890084			CREA Madison Member LLC		DE	NIA	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
..0000			20-0348173			CREA/PPC Venture LLC		DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	31.300	MMLIC		
..0000			82-2783393			Danville Riverwalk Venture, LLC		DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	94.400	MMLIC		
..0000			04-1590850			Euro Real Estate Holdings LLC		DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC		
..0000			20-3347091			Fan Pier Development LLC		DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	67.300	MMLIC		
..0000			20-3347091			Fan Pier Development LLC		DE	NIA	C.M. Life Insurance Company	Ownership	5.900	MMLIC		
..0000			04-1590850			GIA EU Holdings LLC		DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		

STATEMENT AS OF MARCH 31, 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domestic- ciliary Loca- tion	10 Rela- tionship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Per- centage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Yes/No)	16 *
..0000			81-5360103				Landmark Manchester Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.00	MMLIC		
..0000			04-1590850				MM Brookhaven Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.00	MMLIC		
..0000			04-1590850				MM East South Crossing Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.00	MMLIC		
..0000			04-1590850				MM Horizon Savannah Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	88.700	MMLIC		
..0000			04-1590850				MM Horizon Savannah Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	3.700	MMLIC		
..0000			80-0948028				One Harbor Shore LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	10.800	MMLIC		
..0000			80-0948028				One Harbor Shore LLC	DE	NIA	C.M. Life Insurance Company	Ownership	6.000	MMLIC		
..0000			04-1590850				PACO France Logistics LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
..0000			82-3393166				Portland 400 Sixth Manager LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	5.000	MMLIC		
..0000			27-2977720				Salomon Brothers Commercial Mortgage Trust 2001-MM	DE	NIA	Barings Real Estate Advisers LLC	Influence		MMLIC		
..0000			27-2977720				Sawgrass Village Shopping Center LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	84.200	MMLIC		
..0000							Sawgrass Village Shopping Center LLC	DE	NIA	C.M. Life Insurance Company	Ownership	15.800	MMLIC		
..0000							STOA Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC		
..0000			81-5273574				Three PW Office Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.100	MMLIC		
..0000			35-2484550				Twenty Two Liberty LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	35.000	MMLIC		
..0000			35-2484550				Twenty Two Liberty LLC	MA	NIA	C.M. Life Insurance Company	Ownership	35.000	MMLIC		
..0000			82-3250684				Unna, Dortmund Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
..0000			45-5401109				Washington Gateway Apartments Venture LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.700	MMLIC		
..0000			45-5401109				Washington Gateway Apartments Venture LLC	DE	NIA	C.M. Life Insurance Company	Ownership	4.800	MMLIC		
..0000			51-0529328	0000927972	00		MassMutual Premier Main Street Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.500	MMLIC		
..0000			26-3229251	0000927972	00		MassMutual Premier Strategic Emerging Markets Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	3.300	MMLIC		
..0000			01-0821120	0000916053	00		MassMutual Select Diversified Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.800	MMLIC		
..0000			04-3512593	0000916053	00		MassMutual Select Fundamental Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	2.100	MMLIC		
..0000			42-1710935	0000916053	00		MassMutual Select Mid-Cap Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	25.100	MMLIC		
..0000			02-0769954	0000916053	00		MassMutual Select Small Capital Value Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
..0000			04-3584140	0000916053	00		MassMutual Select Small Company Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	9.100	MMLIC		
..0000			82-3347422	0000916053	00		MassMutual Select T. Rowe Price Retirement 2005 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	6.000	MMLIC		
..0000			82-3355639	0000916053	00		MassMutual Select T. Rowe Price Retirement 2010 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
..0000			82-3382389	0000916053	00		MassMutual Select T. Rowe Price Retirement 2015 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		

STATEMENT AS OF MARCH 31, 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domestic- iliary Loca- tion	10 Rela- tionship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Per- centage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Yes/No)	16 *
..0000			82-3396442		0000916053	00	MassMutual Select T. Rowe Price Retirement 2020 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
..0000			82-3417420		0000916053	00	MassMutual Select T. Rowe Price Retirement 2025 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
..0000			82-3430358		0000916053	00	MassMutual Select T. Rowe Price Retirement 2030 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
..0000			82-3439837		0000916053	00	MassMutual Select T. Rowe Price Retirement 2035 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
..0000			82-3451779		0000916053	00	MassMutual Select T. Rowe Price Retirement 2040 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
..0000			82-3472295		0000916053	00	MassMutual Select T. Rowe Price Retirement 2045 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
..0000			82-3481715		0000916053	00	MassMutual Select T. Rowe Price Retirement 2050 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
..0000			82-3502011		0000916053	00	MassMutual Select T. Rowe Price Retirement 2055 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
..0000			82-3525148		0000916053	00	MassMutual Select T. Rowe Price Retirement 2060 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
..0000			82-3533944		0000916053	00	MassMutual Select T. Rowe Price Retirement Balanced Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
..0000			46-4257056				MML Series International Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
..0000			47-3517233				MML Series II Asset Momentum Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
..0000			47-3529636				MML Series II Dynamic Bond Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
..0000			47-3544629				MML Series II Equity Rotation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.500	MMLIC		
..0000			47-3559064				MML Series II Special Situations Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	97.300	MMLIC		
..0000			27-1933389		0000916053	00	MassMutual RetireSMART 2035 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	2.600	MMLIC		
..0000			27-1932769		0000916053	00	MassMutual RetireSMART 2045 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	6.400	MMLIC		
..0000			46-3289207		0000916053	00	MassMutual RetireSMART 2055 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	24.600	MMLIC		
..0000			47-5326235		0000916053	00	MassMutual RetireSMART 2060 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.500	MMLIC		
..0000			45-1618155		0000916053	00	MassMutual 20/80 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
..0000			45-1618222		0000916053	00	MassMutual 80/20 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	85.700	MMLIC		
..0000			03-0532464		0000916053	00	MassMutual RetireSMART In Retirement Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	2.100	MMLIC		
..0000			45-1618262		0000916053	00	MassMutual 40/60 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
..0000			45-1618046		0000916053	00	MassMutual 60/40 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.300	MMLIC		

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STATEMENT AS OF MARCH 31, 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

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

STATEMENT AS OF MARCH 31, 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

AUGUST FILING

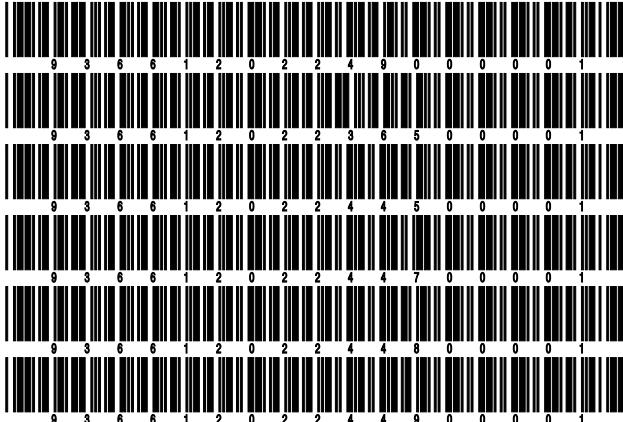
9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting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

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

Bar Code:

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



STATEMENT AS OF MARCH 31, 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY
OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Other Assets	34,198	12,699	21,499	21,500
2597. Summary of remaining write-ins for Line 25 from overflow page	34,198	12,699	21,499	21,500

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Miscellaneous income	25	0	-(21,726)
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	25	0	(21,726)

SCHEDULE A - VERIFICATION

Real Estate

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

NONE**SCHEDULE B - VERIFICATION**

Mortgage Loans

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

NONE**SCHEDULE BA - VERIFICATION**

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	18,374,319	18,605,384
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	0
2.2 Additional investment made after acquisition	5	0
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	0	0
7. Deduct amounts received on disposals	0	0
8. Deduct amortization of premium and depreciation	59,657	231,065
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other than temporary impairment recognized	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	18,314,667	18,374,319
12. Deduct total nonadmitted amounts	18,314,667	18,374,319
13. Statement value at end of current period (Line 11 minus Line 12)	18,314,667	18,374,319

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	2,196,456,865	2,366,835,759
2. Cost of bonds and stocks acquired	220,284,517	261,301,548
3. Accrual of discount	1,506,816	4,436,274
4. Unrealized valuation increase (decrease)	(215,071)	114,995
5. Total gain (loss) on disposals	723,729	8,734,591
6. Deduct consideration for bonds and stocks disposed of	96,398,735	446,042,061
7. Deduct amortization of premium	1,442,323	2,136,290
8. Total foreign exchange change in book/adjusted carrying value	0	21,681
9. Deduct current year's other than temporary impairment recognized	34,406	3,233,731
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	63,750	2,196,456,865
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7+8-9+10)	2,320,945,142	2,196,456,865
12. Deduct total nonadmitted amounts	2,320,945,142	2,196,456,865
13. Statement value at end of current period (Line 11 minus Line 12)	2,320,945,142	2,196,456,865

STATEMENT AS OF MARCH 31, 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	1,414,465,576	345,603,451	396,554,928	2,970,209	1,366,484,308			1,414,465,576
2. NAIC 2 (a)	881,262,675	582,090,421	511,579,123	7,201,706	958,975,679			881,262,675
3. NAIC 3 (a)	30,233,734	1,056,540	7,696,922	(3,076,076)	20,517,276			30,233,734
4. NAIC 4 (a)	9,910,761	979,552	3,109,037	2,224,258	10,005,534			9,910,761
5. NAIC 5 (a)	1,119,332	0	235,133	(799,656)	84,543			1,119,332
6. NAIC 6 (a)	882,226	0	48,555	(698,228)	135,443			882,226
7. Total Bonds	2,337,874,304	929,729,964	919,223,698	7,822,213	2,356,202,783	0	0	2,337,874,304
PREFERRED STOCK								
8. NAIC 1	2,804,539			(2,804,539)	0			2,804,539
9. NAIC 2	4,502,775			(4,502,775)	0			4,502,775
10. NAIC 3	0				0			
11. NAIC 4	0				0			
12. NAIC 5	0				0			
13. NAIC 6	0				0			
14. Total Preferred Stock	7,307,314	0	0	(7,307,314)	0	0	0	7,307,314
15. Total Bonds and Preferred Stock	2,345,181,617	929,729,964	919,223,698	514,899	2,356,202,782	0	0	2,345,181,617

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$ 7,999,667 ; NAIC 2 \$ 96,936,872 ; NAIC 3 \$ NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	14,972,597	XXX	14,949,211		

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	54,921,906	2,999,997
2. Cost of short-term investments acquired		103,879,303
3. Accrual of discount	50,402	42,508
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	25	44
6. Deduct consideration received on disposals	39,999,736	51,999,947
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	14,972,597	54,921,906
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	14,972,597	54,921,906

STATEMENT AS OF MARCH 31, 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	16,529,016
2. Cost Paid/(Consideration Received) on additions	2,286,857
3. Unrealized Valuation increase/(decrease)	(9,766,431)
4. SSAP No. 108 adjustments	
5. Total gain (loss) on termination recognized	3,136,071
6. Considerations received/(paid) on terminations	4,781,379
7. Amortization	(2,628,190)
8. Adjustment to the Book/Adjusted Carrying Value of hedged item	
9. Total foreign exchange change in Book/Adjusted Carrying Value	
10. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	4,775,944
11. Deduct nonadmitted assets	
12. Statement value at end of current period (Line 10 minus Line 11)	4,775,944

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	
3.1 Add:	
Change in variation margin on open contracts - Highly Effective Hedges	
3.11 Section 1, Column 15, current year to date minus	
3.12 Section 1, Column 15, prior year	
Change in variation margin on open contracts - All Other	
3.13 Section 1, Column 18, current year to date minus	
3.14 Section 1, Column 18, prior year	
3.2 Add:	
Change in adjustment to basis of hedged item	
3.21 Section 1, Column 17, current year to date minus	
3.22 Section 1, Column 17, prior year	
Change in amount recognized	
3.23 Section 1, Column 19, current year to date minus	
3.24 Section 1, Column 19, prior year plus	
3.25 SSAP No. 108 adjustments	
3.3 Subtotal (Line 3.1 minus Line 3.2)	
4.1 Cumulative variation margin on terminated contracts during the year	
4.2 Less:	
4.21 Amount used to adjust basis of hedged item	
4.22 Amount recognized	
4.23 SSAP No. 108 adjustments	
4.3 Subtotal (Line 4.1 minus Line 4.2)	
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Total gain (loss) recognized for terminations in prior year	
5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	
6. Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	
7. Deduct total nonadmitted amounts	
8. Statement value at end of current period (Line 6 minus Line 7)	

NONE

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open
N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open
N O N E

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

Book/Adjusted Carrying Value Check

1. Part A, Section 1, Column 14.....	4,775,944
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	0
3. Total (Line 1 plus Line 2).....	4,775,944
4. Part D, Section 1, Column 6	4,775,944
5. Part D, Section 1, Column 7	0
6. Total (Line 3 minus Line 4 minus Line 5).....	0

Fair Value Check

7. Part A, Section 1, Column 16	4,775,944
8. Part B, Section 1, Column 13	
9. Total (Line 7 plus Line 8)	4,775,944
10. Part D, Section 1, Column 9	4,775,944
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 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	163,246,612	90,065,184
2. Cost of cash equivalents acquired	709,445,446	2,196,036,463
3. Accrual of discount	95,513	86,985
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	(240)	46
6. Deduct consideration received on disposals	782,823,389	2,122,942,065
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	89,963,942	163,246,612
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	89,963,942	163,246,612

Schedule A - Part 2 - Real Estate Acquired and Additions Made
N O N E

Schedule A - Part 3 - Real Estate Disposed
N O N E

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made
N O N E

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

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

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

STATEMENT AS OF MARCH 31, 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7	8	9	10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol
03937-AE-7	ARES CLO-ARES 2022-63A B1		.03/10/2022	SG COHEN SECURITIES	2,000,000				1.0 FE
08186U-AN-2	Benefit Street Partners- BSP 2020-22A BR		.02/18/2022	CITIGROUP GLOBAL MAR	850,000				1.0 Z
48255P-AC-9	KKR CLO 41 Ltd-KKR 2022-41A B		.02/09/2022	CREDIT SUISSE SECURI	2,000,000				1.0 Z
82671C-AC-3	Signal Peak CLO 10 Ltd-SPEAK 2021-10A B		.03/01/2022	RBC CAPITAL MARKETS	992,800				1.0 FE
87168Y-AE-0	Symphony CLO Ltd-SYMP 2022-31A B		.02/09/2022	BOFAMLSEC	2,000,000				3,897
984851-AG-0	Yara International ASA-SENIOR UNSECURED		.03/16/2022	JP MORGAN SECURITIES	4,747,250				1.0 Z
	0309999999. Subtotal - Bonds - All Other Governments				12,590,050				45,296
									2.8 FE
									XXX
00440E-AH-0	CHUBB INA HOLDINGS INC-SENIOR UNSECURED		.03/03/2022	DAIWA SECURITIES AME	414,435				1.0 FE
00846U-AN-1	Agilent Technologies Inc-SENIOR UNSECURED		.03/04/2022	CITIGROUP GLOBAL MAR	300,000				6,253
015271-AR-0	Alexandria Real Estate E-SENIOR UNSECURED		.03/16/2022	WELLS FARGO	1,125,408				13,493
03522A-AH-3	Anheuser-Busch Cos LLC /-SENIOR UNSECURED		.02/09/2022	BRILEY	2,716,065				8,508
054977-AD-5	BHG Securitization Trust-BHG 2022-A D		.01/25/2022	CREDIT SUISSE SECURI	4,548,960				5,222
054977-AE-3	BHG Securitization Trust-BHG 2022-A E		.01/25/2022	CREDIT SUISSE SECURI	1,898,965				1.0 FE
05874W-AC-5	Ballyrock CLO 19 Ltd-BALLY 2022-19A A2		.03/03/2022	MORGAN	4,148,303				2.8 FE
058931-AT-3	Banc of America Funding -BAFC 2006-3 4A11		.01/10/2022	CREDIT SUISSE SECURI	2,000,000				1.0 Z
05949T-AX-7	Banc of America Funding -BAFC 2006-1 1A23		.01/10/2022	CREDIT SUISSE SECURI	228,419				486
090572-AQ-1	Bio-Rad Laboratories Inc-SENIOR UNSECURED		.03/15/2022	VARIOUS	303,427				3.8 FM
10922N-AG-8	BrightHouse Financial Inc-SENIOR UNSECURED		.02/09/2022	MORGAN	5,910,000				577
12544D-AG-4	CHL Mortgage Pass-Through-CIHL 2007-14 A7		.01/10/2022	CREDIT SUISSE SECURI	5,924,674				5,204
12545E-AK-2	CHL Mortgage Pass-Through-CIHL 2007-J2 249		.01/10/2022	CREDIT SUISSE SECURI	5,751,850				2.8 FE
12659J-AE-7	COLEM 2021-HLNE Mortgage-COLEM 2022-HLNE B		.03/01/2022	CREDIT SUISSE SECURI	63,651				190
12659J-AJ-6	COLEM 2021-HLNE Mortgage-COLEM 2022-HLNE D		.03/01/2022	CREDIT SUISSE SECURI	87,794				3.8 FM
126694-CS-5	CHL Mortgage Pass-Through-CIHL 2005-21 A14		.01/10/2022	CREDIT SUISSE SECURI	89,331				351
126694-HP-6	CHL Mortgage Pass-Through-CIHL 2005-25 A10		.01/10/2022	CREDIT SUISSE SECURI	4,791,147				1.0 FE
126694-LC-0	CHL Mortgage Pass-Through-CIHL 2005-24 A36		.01/10/2022	CREDIT SUISSE SECURI	7,210,260				2.0 FE
126696-3S-8	CHL Mortgage Pass-Through-CIHL 2005-16 A24		.01/10/2022	CREDIT SUISSE SECURI	666,790				7,912
126696-4K-4	CHL Mortgage Pass-Through-CIHL 2005-J8 1A2		.01/10/2022	CREDIT SUISSE SECURI	811,548				1.612
17025A-AH-5	CHL Mortgage Pass-Through-CIHL 2006-17 A8		.01/10/2022	CREDIT SUISSE SECURI	77,507				4.8 FM
171232-A0-4	CHUBB CORP-SR UNSECURED		.03/04/2022	CREDIT SUISSE SECURI	286,544				203
172967-MP-3	Citigroup Inc-SENIOR UNSECURED		.02/08/2022	CREDIT SUISSE SECURI	3,115,090				746
18977W-2C-3	CNO Global Funding-SECURED		.03/16/2022	CREDIT SUISSE SECURI	2,350,000				1.0 FE
20030N-AK-7	Comcast Corp-SR UNSECURED		.02/08/2022	CREDIT SUISSE SECURI	5,455,200				45,825
20754L-AB-5	Connecticut Avenue Secur-CAS 2022-R01 1M2		.02/08/2022	CREDIT SUISSE SECURI	6,543,018				1.0 FE
225458-L5-5	Credit Suisse First Bost-CSFB 2005-7 1A10		.01/11/2022	CREDIT SUISSE SECURI	6,249,010				76,736
283695-BG-6	EI Paso Natural Gas Co L-SENIOR UNSECURED		.02/01/2022	CREDIT SUISSE SECURI	5,000,000				1.0 FM
293791-AF-6	Enterprise Products Oper-SENIOR UNSECURED		.02/08/2022	CREDIT SUISSE SECURI	5,000,000				1.0 FE
31573C-AD-7	Ellington Financial Mort-EFMT 2022-1 M1		.02/08/2022	CREDIT SUISSE SECURI	137,194				11,193
35564K-PV-5	Freddie Mac Structured A-STAC 2022-DNA1 M1B		.01/18/2022	CREDIT SUISSE SECURI	3,198,480				2.8 FE
36143L-2H-7	GA Global Funding Trust-SECURED		.03/04/2022	CREDIT SUISSE SECURI	4,000,000				19,978
361448-BG-7	GATX Corp-SENIOR UNSECURED		.03/04/2022	CREDIT SUISSE SECURI	5,000,000				4,608
36242D-VA-8	GE Mortgage Loan Trust -GSR 2005-1F 1A6		.01/10/2022	CREDIT SUISSE SECURI	7,193,849				2.8 FE
38141G-XG-4	Goldman Sachs Group Inc/-SENIOR UNSECURED		.01/10/2022	CREDIT SUISSE SECURI	291,282				1.0 FM
466247-ZP-1	JP Morgan Mortgage Trust-JPMMT 2005-S3 1A2		.03/03/2022	CREDIT SUISSE SECURI	6,080,755				1.0 FE
46630W-AL-4	JP Morgan Mortgage Trust-JPMMT 2007-S2 1A11		.01/10/2022	CREDIT SUISSE SECURI	5,108,000				155,102
466365-AD-5	Jack in the Box Funding -JACK 2022-1A A21		.01/10/2022	CREDIT SUISSE SECURI	2,250,000				2.0 FE
46817M-AK-3	Jackson Financial Inc-SENIOR UNSECURED		.02/08/2022	CREDIT SUISSE SECURI	5,000,000				2.8 FE
472321-AH-1	Jefferies Resecuritizati-JMAC 2008-R2 2A3		.03/01/2022	CREDIT SUISSE SECURI	4,814,000				33,420
472321-AK-4	Jefferies Resecuritizati-JMAC 2008-R2 3A2		.01/01/2022	CREDIT SUISSE SECURI	5,750,000				2.0 FE
49271V-AN-0	Keurig Dr Pepper Inc-SENIOR UNSECURED		.03/03/2022	CREDIT SUISSE SECURI	1,000,000				1.0 FM
494568-AG-6	Kinder Morgan Inc/DELAWA-SENIOR UNSECURED		.02/08/2022	CREDIT SUISSE SECURI	1,07,800				2.24
534187-BJ-7	Lincoln National Corp-SENIOR UNSECURED		.03/16/2022	CREDIT SUISSE SECURI	1,223,132				4.8 FM
548661-DU-8	Lowe's Cos Inc-SENIOR UNSECURED		.03/16/2022	CREDIT SUISSE SECURI	1,250,000				505
570535-AU-8	Markel Corp-SENIOR UNSECURED		.03/15/2022	CREDIT SUISSE SECURI	1,26,698				2.8 FE
617446-BU-6	Morgan Stanley-SENIOR UNSECURED		.03/16/2022	CREDIT SUISSE SECURI	5,400,000				1.0 FE
61754P-AA-2	Morgan Stanley-SENIOR UNSECURED		.01/10/2022	CREDIT SUISSE SECURI	1,843,000				6,394
64016N-AC-1	Neighborgly Issuer 2022-1-NBLY 2022-1A A2		.01/11/2022	CREDIT SUISSE SECURI	619,228				2,017
				IN-KIND TRANSFER	7,000,000				2.0 Z

STATEMENT AS OF MARCH 31, 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7	8	9	10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol
67103H-AK-3	O'Reilly Automotive Inc-SENIOR UNSECURED		.03/04/2022	CITIGROUP GLOBAL MAR	1,530,561				.14,297
67181D-AG-6	Oak Street Investment Gr-OAKIG 2020-1A B1		.02/18/2022	CREDIT SUISSE SECURI	2,027,500				.852
67448D-AC-4	OBX 2022-NQM2 Trust-OBX 2022-NQM2 A3		.02/18/2022	BARCLAYS CAPITAL INC	9,515,790				2. A FE
718546-AK-0	Phillips 66-SENIOR UNSECURED		.02/08/2022	BARCLAYS CAPITAL INC	5,621,100				24,370
743315-AL-7	PROGRESSIVE CORP-SENIOR UNSECURED		.03/03/2022	WELLS FARGO	1,802,822				54,896
74333Y-AJ-7	Progress Residential 202-PROG 2022-SFR1 E1		.01/27/2022	BARCLAYS CAPITAL INC	9,896,409				23,333
79588T-AD-2	Sammons Financial Group -SENIOR UNSECURED		.02/09/2022	GOLDMAN	3,900,400				2. A FE
828807-DQ-7	Simon Property Group LP-SENIOR UNSECURED		.03/04/2022	VARIOUS	1,582,882				.42,806
84861T-AD-0	Spirit Realty LP-SENIOR UNSECURED		.03/03/2022	MORGAN	2,100,440				.5,565
865592-AG-4	SUMIT 2022-BVUE Mortgage-SUMIT 2022-BVUE C		.01/12/2022	BARCLAYS CAPITAL INC	5,008,780				1. G FE
865592-AJ-8	SUMIT 2022-BVUE Mortgage-SUMIT 2022-BVUE D		.01/12/2022	BARCLAYS CAPITAL INC	1,940,148				11,556
87222E-AB-4	TBW Mortgage-Backed Trus-TBW 2007-1 A2		.01/10/2022	CREDIT SUISSE SECURI	500,534				10,292
87222E-AC-2	TBW Mortgage-Backed Trus-TBW 2007-1 A3		.01/10/2022	CREDIT SUISSE SECURI	575,672				4,178
872635-AC-1	TRK 2022-INV1 Trust-TRK 2022-INV1 A3		.02/02/2022	MORGAN	4,999,820				2. B FE
90265E-AV-2	UDR Inc-SENIOR UNSECURED		.03/04/2022	U. S. BANCORP	2,248,675				.214
91159H-JB-7	US Bancorp-SUBORDINATED		.03/04/2022	U. S. BANCORP	941,310				1.0 FM
91913Y-BC-3	Valero Energy Corp-SENIOR UNSECURED		.02/08/2022	RBC CAPITAL MARKETS	1,893,360				3.212
92343V-CQ-5	Verizon Communications I-SR UNSECURED		.02/08/2022	MILLENNIUM ADVISORS	5,534,100				80,500
92556H-AD-9	ViacomCBS Inc-SENIOR UNSECURED		.02/08/2022	GOLDMAN	10,099,860				94,500
92928Q-AF-5	WEA Finance LLC-SENIOR UNSECURED		.03/15/2022	CITIGROUP GLOBAL MAR	1,933,220				2.8 FE
92940P-AG-9	WFKCo Inc-SENIOR UNSECURED		.03/03/2022	U. S. BANCORP	454,542				.3,212
98920M-AA-0	ZAXBY'S FUNDING LLC-ZAXBY 2021-1A A2		.02/18/2022	BOFAMLSEC	3,910,853				.8,367
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						207,694,468	207,904,270	1,113,658	XXX
2509999997. Total - Bonds - Part 3						220,284,518	220,754,270	1,162,851	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						220,284,518	220,754,270	1,162,851	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						220,284,518	XXX	1,162,851	XXX

STATEMENT AS OF MARCH 31, 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	For- eign	Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifi- cation and SVO Adminis- trative Symbol		
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value									
..01609II-AQ-5	ALIBABA GROUP HOLDING-SR UNSECURED		.03/18/2022	JP MORGAN SECURITIES			.1,007,430	.1,000,000	.998,170	.999,410		.28		.28		.999,438		.7,992	.7,992	.11,400	.11/28/2024	1.E FE	
..05492A-AJ-0	BNFS 2017-1-BNFS 2017-1A AR BDS 2019-FL4		.01/25/2022	PAYOUT			.863,309	.863,309	.863,309	.863,309				.0		.863,309			.0	.7,390	.01/25/2029	1.B FE	
..05492K-AA-7	LTD-BDS 2019-FL4 A BDS 2020-FL5		.03/17/2022	PAYOUT			.823,721	.823,721	.767,511	.811,501		.12,220		.12,220		.823,721			.0		.08/15/2036	1.A FE	
..05492Q-AA-4	LTD-BDS 2020-FL5 A BSprt 2018-FL4		.03/18/2022	PAYOUT			.840,426	.840,426	.841,326	.840,853		.(427)		.(427)		.840,426			.0		.02/16/2037	1.A FE	
..05586A-AA-6	Issuer Lt-BSprt 2018-FL4 A BSprt 2018-FL4		.03/15/2022	PAYOUT			.270,842	.270,842	.270,842	.270,840		.2		.2		.270,842			.0	.517	.09/15/2035	1.A FE	
..05586A-AC-2	Issuer Lt-BSprt 2018-FL4 AS BSprt 2019-FL5		.03/15/2022	PAYOUT			.626,203	.626,203	.626,203	.626,132		.71		.71		.626,203			.0	.2,243	.09/15/2035	1.A FE	
..05587I-AA-4	Issuer Lt-BSprt 2019-FL5 A		.03/15/2022	PAYOUT			.1,822,610	.1,822,610	.1,823,204	.1,822,849		.(239)		.(239)		.1,822,610			.0	.2,367	.05/15/2029	1.A FE	
..056752-AN-8	Baidu Inc-SENIOR UNSECURED Ellington Clo II		.03/18/2022	BARCLAYS BANK PLC			.2,125,000	.2,000,000	.1,990,920	.1,993,386		.172		.172		.1,993,558		.131,442	.131,442	.34,667	.11/14/2028	1.G FE	
..28852E-AA-7	Ltd-Eclo 2017-2A A FS Rialto2019-FL1-FSRI A2019-FL1 A		.02/15/2022	PAYOUT			.301,583	.301,583	.301,583	.301,387		.196		.196		.301,583			.0	.1,430	.02/15/2029	1.A FE	
..30312U-AA-1	FS Rialto2019-FL1-FSRI A2019-FL1 A GoldenTree CreditOpport-GTCP2012-1A A2R		.03/18/2022	PAYOUT			.842,949	.842,949	.842,949	.842,949		.0		.0		.842,949			.0	.1,897	.12/16/2036	1.A FE	
..381362-AL-6	Great Lakes Clo2014-1 L-GRTLK2014-1A AR		.01/18/2022	PAYOUT			.490,894	.490,894	.490,882	.490,894		.0		.0		.490,894			.0	.1,814	.10/15/2029	1.A FE	
..390556-AL-2	Hildene TruPS Securitiza-HITR						.394,282	.394,282	.394,282	.394,298		.(16)		.(16)		.394,282			.0				
..43133J-AA-6	2019-2A A1 Horizon Aircraft Finance-HORZN 2019-1 A		.02/22/2022	PAYOUT			.21,231	.21,231	.21,152	.21,148		.83		.83		.21,231			.0	.104	.05/22/2039	1.C FE	
..44040H-AA-0	Horizon Aircraft Finance-HORZN 2019-1 A		.03/15/2022	PAYOUT			.8,400	.8,400	.8,400	.8,400				.0		.8,400			.0	.56	.07/15/2039	2.A FE	
..46603B-AN-9	Ivy Hill Middle Market C-IVH 9A AR		.03/03/2022	PAYOUT			.1,000,000	.1,000,000	.1,000,000	.999,642		.358		.358		.1,000,000			.0	.4,018	.01/18/2030	1.A FE	
..470473-AH-2	Jamesstown Clo V Ltd-JTWN 2014-5A B2R KDAC Aircraft Finance Lt-SERIES 17-1A CLASS A		.01/17/2022	PAYOUT			.286,341	.286,341	.286,341	.286,358		.(17)		.(17)		.286,341			.0	.2,749	.01/17/2027	1.A FE	
..48244X-AA-0			.03/15/2022	PAYOUT			.40,895	.40,895	.40,893	.40,895				.0		.40,895			.0	.215	.12/15/2042	3.C FE	
..49255P-AA-1	Kestrel Aircraft Funding-KSTRL 2018-1A A LoanCor 2018-CRE1 Issue-LNCR		.03/15/2022	PAYOUT			.37,133	.37,133	.36,085	.36,436		.697		.697		.37,133			.0	.254	.12/15/2038	2.B FE	
..53946M-AA-5	2018-CRE1 A		.03/15/2022	PAYOUT			.24,580	.24,580	.21,845	.23,155		.1,425		.1,425		.24,580			.0	.77	.05/15/2028	1.A FE	
..59319W-AA-9	MF1 2020-FL3 Ltd-MF1 2020-FL3 A		.03/15/2022	PAYOUT			.652,231	.652,231	.652,231	.652,231				.0		.652,231			.0	.1,594	.07/15/2035	1.A FE	
..65130P-AW-0	Newfleet Clo 2016-1 Ltd-NEWFL 2016-1A A2R One Eleven Funding III		.01/20/2022	PAYOUT			.75,994	.75,994	.75,994	.75,991		.3		.3		.75,994			.0	.735	.04/20/2028	1.A FE	
..682337-AA-8	L-OLEL 2019-3A A1 PFP 2019-5 Ltd-PFP		.03/09/2022	BAIRD			.2,020,100	.2,000,000	.2,000,000	.2,000,000				.0		.2,000,000		.20,100	.20,100	.33,528	.07/19/2037	1.A FE	
..69346T-AA-2	2019-5 A Pioneer Aircraft Finance-SERIES 19-1 CLASS A		.03/16/2022	PAYOUT			.188,372	.188,372	.188,372	.188,372				.0		.188,372			.0	.329	.04/14/2036	1.A FE	
..72353P-AA-4	SAPPHIRE AVIATION FINANC-SAPA		.03/15/2022	PAYOUT			.22,030	.22,030	.22,030	.22,030				.0		.22,030			.0	.118	.06/15/2044	2.B FE	
..80306A-AA-8	2018-1A A		.03/15/2022	PAYOUT			.13,628	.13,628	.13,622	.13,625		.4		.4		.13,628			.0	.85	.03/15/2040	2.B FE	
..803169-AQ-4	Ltd-SRANC 2014-3A AFR		.03/09/2022	BNP PARIBAS			.2,966,206	.2,963,775	.2,963,775	.2,964,037		.(31)		.(31)		.2,964,005			.2,200	.2,200	.26,588	.06/22/2030	1.A FE
..872750-AA-5	TPG Real Estate Finance -TRIX 2018-FL2 A		.02/17/2022	PAYOUT			.9,205,854	.9,205,854	.8,849,127	.9,185,665		.20,189		.20,189		.9,205,854			.0		.11/15/2037	1.A FE	
..88032W-AG-1	Tencent Holdings Ltd-SENIOR UNSECURED		.03/18/2022	JP MORGAN SECURITIES			.4,949,800	.5,000,000	.4,998,750	.4,999,249		.(87)		.(87)		.4,999,162		.49,362	.121,331	.01/19/2028	1.E FE		
..898203-AA-2	TruPS Financials Note Se-TFINS 2017-2A A1		.03/21/2022	PAYOUT			.177,850	.177,850	.174,293	.174,840		.3,010		.3,010		.177,850			.0	.802	.09/20/2039	1.D FE	
..89820X-AA-6	TruPS Financials Note Se-TFINS 2020-2A A1		.01/18/2022	PAYOUT			.73,377	.73,377	.73,377	.73,377				.0		.73,377			.0		.07/15/2041	1.C FE	
	TruPS Financials Note Se-TFINS 2019-1A A1		.02/01/2022	E			.5,863	.5,863	.5,863	.5,863				.0		.5,863			.0		.02/02/2039	1.C FE	
..89822P-AA-1	TruPS Financials Note Se-2020-1A A1		.01/18/2022	PAYOUT			.109,567	.109,567	.109,567	.109,567				.0		.109,567			.0		.04/15/2040	1.C FE	
..96525W-AC-7	Ltd-WTEH 2015-10A B2		.01/17/2022	PAYOUT			.453,395	.453,395	.453,395	.453,395				.0		.453,395			.0	.4,613	.04/17/2027	1.A FE	
0309999999. Subtotal - Bonds - All Other Governments							32,742,096	32,637,335	32,206,293	32,592,084		0	37,641	0	37,641	0	32,629,723	0	112,372	112,372	260,921	XXX	XXX
..071239-DB-0	Consolidated Government REVENUE BONDS		.01/15/2022	CALL 100			1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	.22,850	.01/15/2029	1.D FE	

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22		
										11	12	13	14	15									
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modification and SVO Administrative Symbol		
3133N3-U9-3	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6008		03/01/2022	PAYOUT			140,259	140,259	142,604	141,933		(1,674)		(1,674)		140,259			0	764	11/01/2049	1.A	
3133N3-X2-5	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6097		03/01/2022	PAYOUT			124,805	124,805	123,986	124,019		786		786		124,805			0	353	05/01/2051	1.A	
3133N3-X3-3	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6098		03/01/2022	PAYOUT			181,315	181,315	185,678	185,409		(4,094)		(4,094)		181,315			0	682	05/01/2051	1.A	
3133N3-XX-7	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6094		03/01/2022	PAYOUT			288,966	288,966	286,257	286,388		2,578		2,578		288,966			0	917	04/01/2051	1.A	
31383S-RS-1	Fannie Mae Pool-POOL #511797		03/01/2022	PAYOUT			166	166	166	163		3		3		166			0	2	05/01/2031	1.A	
31406J-2L-6	Fannie Mae Pool-POOL #811779		03/01/2022	PAYOUT			1,210	1,210	1,230	885		325		325		1,210			0	11	01/01/2035	1.A	
3140HN-LY-6	Fannie Mae Pool-POOL #BK8442		03/01/2022	PAYOUT			84,110	84,110	84,320	84,298		(188)		(188)		84,110			0	280	01/01/2051	1.A	
3140K0-EL-8	Fannie Mae Pool-POOL #B04638		03/01/2022	PAYOUT			110,390	110,390	110,580	110,483		(93)		(93)		110,390			0	496	11/01/2049	1.A	
3140QB-N5-3	Fannie Mae Pool-POOL #CA4011		03/01/2022	PAYOUT			33,762	33,762	34,289	34,119		(357)		(357)		33,762			0	209	08/01/2049	1.A	
3140QC-DT-0	Fannie Mae Pool-POOL #CA4613		03/01/2022	PAYOUT			162,442	162,442	165,014	164,131		(1,690)		(1,690)		162,442			0	1,000	11/01/2049	1.A	
31418D-YR-7	Pool-POOL #MA4319		03/01/2022	PAYOUT			188,582	188,582	187,890	187,918		664		664		188,582			0	624	04/01/2051	1.A	
56052F-BC-8	Maine State Housing Auth-REVENUE BONDS		02/24/2022	CALL 100			455,000	455,000	455,000	454,992		(4)		(4)		454,987		13	13	4,491	11/15/2030	1.B FE	
64902S-77-9	New York State Dormitory-REVENUE BONDS		03/15/2022	MATURITY			2,000,000	2,000,000	2,000,000	2,000,000		0		0		2,000,000			0	47,500	03/15/2022	1.B FE	
67756A-2P-6	Ohio Higher Educational -REVENUE BONDS		01/01/2022	MATURITY			1,000,000	1,000,000	1,000,000	1,000,000		0		0		1,000,000			0	19,245	01/01/2022	1.C FE	
690353-RX-7	United States Internatio-UNSECURE D		02/27/2022	SINKING PAYMENT			65,389	65,389	65,389	65,403		(13)		(13)		65,389			0	0	02/27/2027	1.A	
690353-XM-4	United States Internatio-SENIOR UNSECURED		03/15/2022	SINKING PAYMENT			28,571	28,571	28,571	28,572		0		0		28,571			0	256	12/15/2030	1.A	
0909999999. Subtotal - Bonds - U.S. Special Revenues										5,864,967	5,864,967	5,870,974	5,868,713	0	(3,757)	0	(3,757)	0	5,864,954	0	13	99,680	XXX
000366-AA-2	AASET 2017-1 TRUST-SERIES 17-1A CLASS A		02/16/2022	PAYOUT			30,379	30,379	30,474	30,379		0		0		30,379			0	101	05/16/2042	2.B FE	
00038R-AA-4	Aaset 2019-2 Trust-ASET 2019-2 A		03/16/2022	PAYOUT			6,292	6,292	6,292	6,293		0		0		6,292			0	41	10/16/2039	2.A FE	
00164T-AA-6	AMC East Communities LLC-SECURED APS Resecuritization		01/15/2022	SINKING PAYMENT			72,604	72,604	75,987	74,319		(1,715)		(1,715)		72,604			0	2,084	01/15/2028	1.F FE	
00192J-AA-4	Tru-APS 2016-1 1A AREIT 2019-CRE3		03/01/2022	PAYOUT			55,815	55,815	.49,745	.54,259		1,556		1,556		55,815			0	17	07/01/2057	1.A FE	
00217L-AA-0	Trust-AREIT 2019-CRE3 A ASET 2020-1		03/16/2022	PAYOUT			191,455	191,455	191,455	191,455		0		0		191,455			0	265	09/14/2036	1.A FE	
00255U-AA-3	Trust-ASET 2020-1A A ACCREDITED MORTGAGE		03/15/2022	PAYOUT			20,063	20,063	20,063	20,063		0		0		20,063			0	76	01/16/2040	2.A FE	
004375-FG-1	LOAN-ACCR 2006-1 A4 ADAMS OUTDOOR ADV SEC'D REV NT SER 2018-1 CL A		03/25/2022	PAYOUT			86,223	86,223	.75,310	.83,120		3,103		3,103		86,223			0	56	04/25/2036	1.A FM	
006346-AS-9			03/15/2022	PAYOUT			12,744	12,744	.12,812	.12,786		(42)		(42)		12,744			0	102	11/15/2048	1.F FE	
007036-GS-9	Adjustable Rate Mortgage-ARMT 2005-2 2A1 Alternative Loan Trust 2-CWALT 2006-26CB		03/01/2022	PAYOUT			6,992	6,992	6,542	6,536		456		456		6,992			0	56	06/01/2035	1.A FM	
02147W-AT-6	A18		03/01/2022	PAYOUT			3,265	3,479	2,466	2,466		950		950		3,265			0	46	09/01/2036	4.B FM	
02377B-AB-2	AMER AIRLN 15-2 AA PIT-FIRST LIEN		03/22/2022	SINKING PAYMENT			.47,383	.47,383	.47,383	.47,396		(13)		(13)		.47,383			0	853	09/22/2027	2.A FE	
02377U-AB-0	AMERICAN AIRLINES 2013-2-FIRST LIEN		01/15/2022	SINKING PAYMENT			10,421	10,421	10,424	10,424		(3)		(3)		10,421			0	258	01/15/2023	3.B FE	
02660L-AA-8	American Home Mortgagte A-AHMA 2006-4 1A11 AMERICAN HOMES 4 RENT-SERIES		03/25/2022	PAYOUT			5,995	5,995	4,496	3,095		2,900		2,900		5,995			3	10/25/2046	1.D FM		
02665U-AA-3	2014-SFR2 CLASS A		03/01/2022	PAYOUT			5,556	5,556	5,555	.5,549		6		6		.5,556			0	33	10/01/2036	1.A FE	
02665X-AA-7	American Homes 4 Rent-AHMR 2014-SFR3 A American Homes 4		03/01/2022	PAYOUT			16,728	16,728	16,874	16,760		(32)		(32)		16,728			0	80	12/01/2036	1.A FE	
02666A-AA-6	Rent 20-AHMR 2015-SFR1 A		03/01/2022	PAYOUT			13,275	13,275	13,274	13,259		15		15		13,275			0	83	04/01/2052	1.A FE	

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SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign 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	20 Stated Con- tractual Maturity Date	21 Bond Interest/ Stock Dividends Received During Year	22 NAIC Design- nation, NAIC Design- nation Modifi- cation and SVO Admini- strative Symbol	20 Stated Con- tractual Maturity Date
11	12	13	14	15																			
.02666B-AA-4	AMERICAN HOMES 4 RENT-SERIES 2015-SFR2 CLASS A		03/01/2022	PAYOUT		2,094	2,094	2,094	2,093		1		1							0	13	10/01/2052	1.A FE
.02666B-AG-1	American Homes 4 Rent 20-AH4R 2015-SFR2 XS Apache Corp-SENIOR UNSECURED		03/01/2022	PAYOUT CA_CASH_CLOS					0		0									0	0	10/01/2052	6. *
.037411-BE-4	UNSECURED		03/21/2022	PAYOUT E		1,563,750	1,500,000	1,497,675	1,498,535		85		85							1,498,620	1,380	1,380	92,188
.038370-AA-0	Aqua Finance Trust 2019-AQFIT 2019-A A		03/15/2022	PAYOUT		59,854	59,854	59,844	59,845		8		8							59,854	0	311	07/16/2040
.038413-AA-8	Aqua Finance Trust 2020-AQFIT 2020-AA A		03/17/2022	PAYOUT		143,287	143,287	143,260	143,263		24		24							143,287	0	445	07/17/2046
.046854-BB-6	ATHENE GLOBAL FUNDING-SECURED BCAP LLC 2010-R12		01/25/2022	MATURITY		4,000,000	4,000,000	3,998,760	3,999,983		17		17							4,000,000	0	80,000	01/25/2022
.05533N-AJ-3	Trust-BCAP 2010-R12 1A9		03/01/2022	PAYOUT		8,512	8,388	7,349	8,025		379		379							8,512	0	0	06/01/2037
.05541D-AU-0	BCAP LLC 2012-R8 Trust-BCAP 2012-R8 4A3 Banc of America		03/22/2022	PAYOUT		46,956	46,956	38,797	45,402		1,554		1,554							46,956	0	21	11/20/2036
.0568931-AD-8	Funding -BAFC 2006-3 2A1		03/01/2022	PAYOUT		4,333	5,340	4,355	3,829		1,322		1,322							4,333	0	56	03/01/2036
.0568931-AT-3	Banc of America Funding -BAFC 2006-3 4A11		03/01/2022	PAYOUT		17,540	17,540	17,125	0		415		415							17,540	0	85	03/01/2036
.056949A-HB-6	Banc of America Mortgage-BOAMS 2005-A 2A1 Banc of America		03/01/2022	PAYOUT		15,171	15,171	14,669	14,704		467		467							15,171	0	58	02/01/2035
.05949A-H9-4	Mortgage-BOAMS 2005-A 2A2		03/01/2022	PAYOUT		13,275	13,275	12,926	13,013		262		262							13,275	0	51	02/01/2035
.05949C-GW-0	Banc of America Mortgage-BOAMS 2005-8 A9		03/01/2022	PAYOUT		638	1,451	1,396	1,364		55		55							638	0	12	09/01/2035
.05949C-HM-1	Banc of America Mortgage-BOAMS 2005-I 1A1 Banc of America		03/01/2022	PAYOUT		3,705	4,356	3,839	4,201		76		76							3,705	0	15	10/01/2035
.05949C-KS-4	Mortgage-BOAMS 2005-J 2A3		03/01/2022	PAYOUT		159	157	154	161		(4)		(4)							159	0	1	11/01/2035
.05949T-AX-7	Banc of America Funding -BAFC 2006-1 1A23		03/01/2022	PAYOUT		3,666	3,666	4,002	0		(336)		(336)							3,666	0	30	01/01/2036
.05951F-AB-0	Banc of America Funding -BAFC 2007-1 TA1B Banc of America Funding -BAFC		03/01/2022	PAYOUT		2,398	2,584	2,455	2,022		550		550							2,398	0	18	01/01/2037
.05951U-AC-5	2006-8T2 A2		03/01/2022	PAYOUT		632	631	597	471		160		160							632	0	6	10/01/2036
.059522-AU-6	Banc of America Funding -BAFC 2007-C 1A2		03/01/2022	PAYOUT		27,933	27,682	25,530	25,244		2,435		2,435							27,933	0	133	05/01/2036
.05953Y-AH-4	Banc of America Funding -BAFC 2007-4 TA1B		03/01/2022	PAYOUT		3,514	3,511	3,068	2,988		524		524							3,514	0	22	05/01/2037
.059590H-AH-6	Banc of America Funding -BAFC 2010-R2 1A3		03/01/2022	PAYOUT		19,143	19,615	12,411	11,090		8,350		8,350							19,143	0	152	08/01/2037
.059590H-AO-6	Banc of America Funding -BAFC 2010-R2 3A4		03/01/2022	PAYOUT		14,113	14,113	13,721	13,435		678		678							14,113	0	58	07/01/2035
.07384M-S7-8	Bear Stearns ARM Trust 2-BSARM 2004-5 2A		03/01/2022	PAYOUT		19,919	19,919	20,006	19,686		233		233							19,919	0	49	07/01/2034
.07384Y-KF-2	Bear Stearns Asset Backed-BSABS 2003-AC4 A		03/01/2022	PAYOUT		39,566	39,566	39,986	39,196		369		369							39,566	0	0	09/01/2033
.07386X-AH-9	Bear Stearns ALT-A Trust-BALTA 2007-1 21A1		03/01/2022	PAYOUT		11,928	6,339	4,424	4,424		3,619		3,619							11,928	0	32	01/01/2047
.084423-AC-6	W R Berkley Corp-SENIOR UNSECURED		01/01/2022	MATURITY		1,000,000	1,000,000	977,500	1,000,000		0		0						1,000,000	0	43,500	01/01/2022	
.120568-BA-7	Bunge Ltd Finance Corp-SENIOR UNSECURED Business Jet Securities		03/10/2022	CALL 104.799337		2,095,987	2,000,000	1,997,560	1,999,015		174		174						1,999,189	96,798	96,798	42,292	
.12326Q-AA-2	-BJETS 2019-1 A Business Jet Securities		03/15/2022	PAYOUT		13,224	13,224	13,224	13,224		0		0							13,224	0	92	07/15/2034
.12327F-AA-5	-BJETS 2020-1A A		03/15/2022	PAYOUT		60,114	60,114	60,113	60,113		1		1							60,114	0	242	11/15/2035
.12479R-AD-9	CAPITAL AUTOMOTIVE REIT-SERIES 17-1A CLASS A1		03/15/2022	PAYOUT		904,478	904,478	904,216	904,310		168		168							904,478	0	8,743	04/15/2047
.12529L-AA-8	CFMT 2020-HB4 LLC-CFMT 2020-HB4 A		03/25/2022	PAYOUT		434,627	434,627	434,626	431,430		3,197		3,197							434,627	0	692	12/26/2030
.125431-AH-9	CHL Mortgage Pass-Through-CIHL 2006-HYB4 2A1		03/01/2022	PAYOUT		3,446	3,446	3,371	1,894		1,552		1,552							3,446	0	25	06/01/2036
.12544D-AG-4	CHL Mortgage Pass-Through-CIHL 2007-14 A7		03/01/2022	PAYOUT		1,002	988	716	0		275		275							1,002	0	5	09/01/2037
.12544H-BF-6	CHL Mortgage Pass-Through-CIHL 2007-HY7 A4		03/01/2022	PAYOUT		2,726	45	56	56		604		604							2,726	0	4	11/01/2037
.12545E-AK-2	CHL Mortgage Pass-Through-CIHL 2007-J2 2A9		03/01/2022	PAYOUT		1,629	1,630	899	0		730		730							1,629	0	16	07/01/2037
.12563L-AS-6	CLJ Funding VI LLC-2020-3A A		03/18/2022	PAYOUT		30,833	30,833	30,827	30,827		6		6							30,833	0	99	10/18/2045
.12564F-AA-0	CIM Trust 2021-J2-CIM 2021-J2 A1		03/01/2022	PAYOUT		117,957	117,957	119,284	119,273		(1,316)		(1,316)							117,957	0	549	04/01/2051
.12564K-AA-6	CIM Trust 2021-J1-CIM 2021-J1 A1		03/01/2022	PAYOUT		71,104	71,104	72,970	72,933		(1,829)		(1,829)							71,104	0	261	03/01/2051
.12566U-AE-4	CitiMortgage Alternative-CMALT 2007-A2 1A5		03/01/2022	PAYOUT		11,138	11,300	11,424	11,424		(131)		(131)							11,138	0	57	02/01/2037
.12566U-AN-4	CitiMortgage Alternative-CMALT2007-A2 1A13		03/01/2022	PAYOUT		37,520	39,556	39,494	39,494		(54)		(54)							37,520	0	439	02/01/2037
.12593F-BC-7	COMM 2015-LC21Mortgage -COMM2015-LC21 A3		03/01/2022	P																			

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SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifier and SVO Adminis- trative Symbol
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's Temporar- y Impair- ment Recogn- ized	13 Other Than Temporar- y Impair- ment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
12638P-AB-5	CSMC Mortgage-Backed Tru-CSMC 2007-3 1A1A		03/01/2022	PAYOUT	10,733	10,733	3,818	3,818	6,915		(13)	(13)	6,915		10,733		0	30	04/01/2037	1.D FM	
12641P-AG-1	CSMC Series 2009-6R-CSMC 2009-6R 1A4		01/10/2022	CREDIT SUISSE SECURI ..	41,426	41,426	41,426	41,426									41,411	15	15	01/01/2036	1.A FM
12641P-AG-9	CSMC Series 2009-6R-CSMC 2009-6R 1A5		01/10/2022	CREDIT SUISSE SECURI ..	129,387	129,387	120,000	129,379			(50)	(50)					129,329	58	58	01/01/2036	1.A FM
12641P-AH-7	CSMC Series 2009-6R-CSMC 2009-6R 1A6		01/10/2022	CREDIT SUISSE	133,667	133,667	120,000	133,655			(73)	(73)					133,582	85	85	01/01/2036	1.A FM
12641P-AN-4	CSMC Series 2009-6R-CSMC 2009-6R 2A3		01/01/2022	PAYOUT	51,388	51,388	53,723	53,721			(2,333)						51,388	0	0	07/01/2035	1.A FM
12641P-AP-9	CSMC Series 2009-6R-CSMC 2009-6R 2A4		01/10/2022	CREDIT SUISSE	253,702	240,000	253,702	253,690			(74)						253,616	86	86	10/01/2035	1.A FM
12641P-AQ-7	CSMC Series 2009-6R-CSMC 2009-6R 2A5		01/10/2022	CREDIT SUISSE	286,013	360,000	286,013	286,074			366						286,440	(427)	(427)	10/01/2035	4.B FM
12641P-AR-5	CSMC Series 2009-6R-CSMC 2009-6R 2A6		01/10/2022	CREDIT SUISSE	89,164	179,404	89,164	89,232			301						89,533	(369)	(369)	01/01/2035	5.B FM
12641P-BB-9	CSMC Series 2009-6R-CSMC 2009-6R 4A5		01/10/2022	CREDIT SUISSE	69,751	87,293	69,751	69,766			87						69,853	(101)	(101)	11/01/2035	4.B FM
12641P-BC-7	CSMC Series 2009-6R-CSMC 2009-6R 4A6		01/10/2022	CREDIT SUISSE	7,755	14,712	7,755	7,761			31						7,792	(37)	(37)	11/01/2035	5.B FM
12641P-BP-8	CSMC Series 2009-6R-CSMC 2009-6R 6A4		01/10/2022	CREDIT SUISSE	104,131	106,466	104,131	104,133			12						104,145	(14)	(14)	09/01/2035	1.A FM
12641P-BQ-6	CSMC Series 2009-6R-CSMC 2009-6R 6A5		01/10/2022	CREDIT SUISSE	69,272	80,000	69,272	69,281			54						69,335	(64)	(64)	09/01/2035	4.B FM
12641P-BR-4	CSMC Series 2009-6R-CSMC 2009-6R 6A6		01/10/2022	CREDIT SUISSE	34,841	60,838	34,841	34,841			120						34,961	(120)	(120)	09/01/2035	5.B FM
12641Q-AA-2	CSMC Series 2009-7R-CSMC 2009-7R 3A3		01/01/2022	VARIOUS	90,649	90,579	65,670	65,670			24,979						90,649	0	0	09/01/2037	3.B FM
12641Q-AF-9	CSMC Series 2009-7R-CSMC 2009-7R 4A2		01/10/2022	CREDIT SUISSE	28,843	39,906	28,843	28,851			47						28,899	(55)	(55)	07/01/2037	1.D FM
12641Q-AG-7	CSMC Series 2009-7R-CSMC 2009-7R 4A3		01/10/2022	CREDIT SUISSE	27,231	50,000	27,231	27,246			92						27,338	(108)	(108)	07/01/2037	5.B FM
12641Q-AH-5	CSMC Series 2009-7R-CSMC 2009-7R 4A4		01/10/2022	CREDIT SUISSE	27,231	50,000	27,231	27,246			92						27,338	(108)	(108)	07/01/2037	5.B FM
12641Q-AJ-1	CSMC Series 2009-7R-CSMC 2009-7R 4A5		01/10/2022	VARIOUS	10,734	30,516	10,734	10,746			75						10,821	(88)	(88)	07/01/2037	1.D FM
12641Q-AQ-5	CSMC Series 2009-7R-CSMC 2009-7R 5A3		01/01/2022	VARIOUS	106,565	112,180	112,180	112,175			(5,610)						106,565	0	0	11/01/2035	1.A FM
12641Q-AR-3	CSMC Series 2009-7R-CSMC 2009-7R 5A4		01/10/2022	CREDIT SUISSE	133,509	180,000	133,509	133,547			225						133,772	(263)	(263)	11/01/2035	3.B FM
12641Q-AS-1	CSMC Series 2009-7R-CSMC 2009-7R 5A5		01/10/2022	CREDIT SUISSE	44,007	93,160	44,007	44,044			216						44,260	(252)	(252)	11/01/2035	4.B FM
12641Q-AT-0	CSMC Series 2009-7R-CSMC 2009-7R 6A2		01/10/2022	CREDIT SUISSE	128,262	119,767	128,262	128,262			(46)						128,216	46	46	09/01/2035	1.A FM
12641Q-AV-8	CSMC Series 2009-7R-CSMC 2009-7R 6A3		01/10/2022	VARIOUS	93,883	142,696	93,883	93,883			232						94,115	(232)	(232)	09/01/2035	1.D FM
12641Q-BF-8	CSMC Series 2009-7R-CSMC 2009-7R 7A4		01/10/2022	VARIOUS	85,403	137,194	85,403	85,441			232						85,673	(270)	(270)	12/01/2036	4.B FM
12641Q-BX-9	CSMC Series 2009-7R-CSMC 2009-7R 9A4		01/10/2022	VARIOUS	118,959	121,675	118,959	118,959			14						118,973	(14)	(14)	09/01/2035	3.B FM
12641Q-CJ-9	CSMC Series 2009-7R-CSMC 2009-7R 11A2		01/10/2022	VARIOUS	298,242	302,935	298,242	298,242			25						298,267	(25)	(25)	02/01/2035	1.D FM
12641Q-CS-9	CSMC Series 2009-7R-CSMC 2009-7R 12A5		01/10/2022	VARIOUS	69,984	108,502	69,984	70,014			177						70,190	(207)	(207)	01/01/2036	3.B FM
12641Q-CX-8	CSMC Series 2009-7R-CSMC 2009-7R 13A2		01/10/2022	CREDIT SUISSE	65,041	73,616	65,041	65,048			39						65,087	(45)	(45)	06/01/2037	2.B FM
12641Q-CY-6	CSMC Series 2009-7R-CSMC 2009-7R 13A3		01/10/2022	CREDIT SUISSE	43,780	67,085	43,780	30,541			13,239						43,879	(98)	(98)	06/01/2037	3.B FM
12641Q-CZ-3	CSMC Series 2009-7R-CSMC 2009-7R 13A4		01/10/2022	CREDIT SUISSE	41,833	41,833	41,833	41,833			204						42,037	(204)	(204)	06/01/2037	3.B FM
12641Q-DH-2	CSMC Series 2009-7R-CSMC 2009-7R 14A6		01/10/2022	CREDIT SUISSE	633,703	694,045	633,703	633,703			1,540						635,243	(1,540)	(1,540)	04/01/2037	1.D FM
12641Q-EB-4	CSMC Series 2009-7R-CSMC 2009-7R 17A2		01/10/2022	CREDIT SUISSE	249,589	255,306	249,589	249,589			34						249,623	(34)	(34)	03/26/2037	1.A FM
12641Q-EC-2	CSMC Series 2009-7R-CSMC 2009-7R 17A3		01/26/2022	VARIOUS	495,034	540,000	495,034	450,067			45,191						495,299	(265)	(265)	03/26/2037	1.D FM
12641Q-ED-0	CSMC Series 2009-7R-CSMC 2009-7R 17A4		01/10/2022	CREDIT SUISSE	7,077	270,000	7,077	7,077			1,120						8,197	(1,120)	(1,120)	03/26/2037	1.D FM
12641Q-EE-8	CSMC Series 2009-7R-CSMC 2009-7R 17A5		01/10/2022	CREDIT SUISSE	6,279	300,000	6,279	6,279			1,231						7,510	(1,231)	(1,231)	03/26/2037	1.D FM
12641Q-EF-5	CSMC Series 2009-7R-CSMC 2009-7R 17A6		01/10/2022	CREDIT SUISSE	12,558	600,000	12,558	12,558			2,461						15,019	(2,461)	(2,461)	03/26/2037	1.D FM
12641Q-EL-2	CSMC Series 2009-7R-CSMC 2009-7R 18A2		01/10/2022	VARIOUS	159,540	162,665	159,540	159,542			14						159,557	(17)	(17)	03/01/2037	1.A FM
12641Q-EM-0	CSMC Series 2009-7R-CSMC 2009-7R 18A3		01/10/2022	CREDIT SUISSE	218,736	270,000	218,736	218,736			231						218,967	(231)	(231)	03/01/2037	1.A FM
12641Q-EN-8	CSMC Series 2009-7R-CSMC 2009-7R 18A4		01/10/2022	CREDIT SUISSE	97,060	270,000	97,060	97,060			672						97,732	(672)	(672)	03/01/2037	1.D FM
12641Q-EP-3	CSMC Series 2009-7R-CSMC 2009-7R 18A5		01/10/2022	CREDIT SUISSE	56,925																

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										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
.12667G-AC-7	Alternative Loan Trust12-CIWALT 2005-13CBA3		.03/01/2022	PAYDOWN		15,730	15,738	14,409	13,932	1,805			1,805		15,730		0	.150	.05/01/2035	1.D FM	
.12668A-PC-3	Alternative Loan Trust12-CIWALT 2005-54CBA10		.03/01/2022	PAYDOWN		25,505	25,818	22,166	22,166	3,601			3,601		25,505		0	.258	.11/01/2035	3.B FM	
.12669A-2H-0	CHL Mortgage Pass-Throug-CIHL2006-10 1A11		.02/01/2022	PAYDOWN		517	.517	.335	.335	.183			.183		.517		0	.5	.05/01/2036	3.B FM	
.12669A-4F-2	CHL Mortgage Pass-Throug-CIHL2006-HYB3 3A1B		.03/01/2022	PAYDOWN		10,711	9,516	9,138	9,138	.433			.433		10,711		0	.46	.05/01/2036	1.D FM	
.12669A-CS-5	Pass-Throug-CIHL 2005-21 A14		.02/01/2022	PAYDOWN		8,786	8,786	7,219	0	.1567			.1567		8,786		0	.40	.10/01/2035	4.B FM	
.12669A-D5-4	CHL Mortgage Pass-Throug-CIHL 2006-HYB2 3A1		.03/01/2022	PAYDOWN		34,438	34,619	30,323	23,267	.11,320			.11,320		34,438		0	.120	.04/01/2036	1.D FM	
.12669A-D7-0	CHL Mortgage Pass-Throug-CIHL 2006-HYB2 4A1		.03/01/2022	PAYDOWN		1,326	1,326	1,210	1,284	.42			.42		1,326		0	.7	.04/01/2036	1.A FM	
.12669A-HP-6	Pass-Throug-CIHL 2005-25 A10		.03/01/2022	PAYDOWN		8,887	8,268	6,282	0	.2,134			.2,134		8,887		0	.53	.11/01/2035	4.B FM	
.12669A-LC-0	CHL Mortgage Pass-Throug-CIHL 2005-24 A36		.03/01/2022	PAYDOWN		13,110	12,770	9,742	0	.3,112			.3,112		13,110		0	.80	.11/01/2035	3.B FM	
.12669D-US-5	CHL Mortgage Pass-Throug-CIHL 2002-39 A18		.03/01/2022	PAYDOWN		8,142	8,142	8,070	8,537	0			0		7,942		.200	.200	.110	.02/01/2033	1.D FM
.12669F-V8-3	2004-HYB4 3A		.03/01/2022	PAYDOWN		659	.659	660	.658	.1			.1		.659		0	.5	.09/01/2034	1.A FM	
.12669G-3S-8	CHL Mortgage Pass-Throug-CIHL 2005-16 A24		.03/01/2022	PAYDOWN		306	.368	310	0	.48			.48		.306		0	.3	.09/01/2035	3.B FM	
.12669G-4K-4	CHL Mortgage Pass-Throug-CIHL 2005-J3 1A2		.03/01/2022	PAYDOWN		9,440	9,440	7,990	0	.1,450			.1,450		9,440		0	.84	.09/01/2035	1.D FM	
.12669G-R4-5	2005-15 A8		.03/01/2022	PAYDOWN		14,661	14,185	13,237	9,572	.4,644			.4,644		14,661		0	.167	.08/01/2035	1.D FM	
.14576A-AA-0	Cars Net Lease Mortgage -CARM 2020-1A A1		.03/15/2022	PAYDOWN		5,000	5,000	4,998	4,998	.2			.2		5,000		0	.17	.12/15/2050	1.A FE	
.152314-KJ-8	Centex Home Equity Loan -CXHE 2004-C AF5		.03/01/2022	PAYDOWN		42,263	42,263	42,158	42,166	.98			.98		42,263		0	.390	.06/01/2034	1.A FM	
.161546-CII-4	Chase Funding Trust Seri-FCAF 2002-3 1A5		.03/01/2022	PAYDOWN		26,340	26,340	26,338	26,263	.76			.76		26,340		0	.270	.06/01/2032	1.A FM	
.161621W-PV-5	Chase Mortgage Finance T-CHASE 2005-A2 1A1		.03/01/2022	PAYDOWN		2,444	2,394	2,057	1,572	.830			.830		2,444		0	.13	.01/01/2036	1.D FM	
.161621X-AD-9	Chase Mortgage Finance T-CHASE 2006-S3 1A4		.03/25/2022	PAYDOWN		432	.432	.377	.240	.192			.192		.432		0	.11/25/2036	1.D FM		
	Chase Mortgage																				
.16163C-AG-7	Finance T-CHASE 2006-A1 2A2		.03/01/2022	PAYDOWN		24,453	24,491	18,065	17,378	.7,101			.7,101		24,453		0	.125	.09/01/2036	1.D FM	
.16165M-AG-3	ChaseFlex Trust Series 2-CFKX 2006-2 A5		.03/01/2022	PAYDOWN		20,231	19,286	18,874	18,874	.462			.462		20,231		0	.129	.09/01/2036	1.D FM	
.17025A-AH-5	CHL Mortgage Pass-Throug-CIHL 2006-17 A8		.03/25/2022	PAYDOWN		5,892	5,893	3,669	0	.2,224			.2,224		5,892		0	.62	.12/25/2036	3.B FM	
.17181C-AA-6	CIM Small Business Loan -CMLT 2018-1A	A	.03/21/2022	PAYDOWN		.31,802	.31,802	.31,802	.31,801	.1			.1		.31,802		0	.63	.03/20/2043	1.C FE	
	Citigroup Mortgage Loan -CMLT1																				
.17307G-ED-6	2004-HYB2 3A		.03/01/2022	PAYDOWN		26,453	26,453	25,024	24,655	.1,797			.1,797		26,453		0	.63	.03/01/2034	1.A FM	
.17312H-AF-6	Citicorp Residential Mor-CRMS1 2007-2 A6		.03/01/2022	PAYDOWN		1,396	1,396	1,342	1,355	.41			.41		1,396		0	.10	.06/01/2037	1.A FM	
.17315X-AF-8	Citigroup Mortgage Loan -CMLT1 2009-9 2A3		.02/01/2022	PAYDOWN		7,373	7,373	5,585	6,307	.1,066			.1,066		7,373		0	.20	.11/01/2035	1.D FM	
.17323M-AE-5	Citigroup Mortgage Loan -CMLT1 2015-A B3		.03/01/2022	PAYDOWN		67,851	67,851	61,659	61,680	.6,171			.6,171		67,851		0	.567	.06/01/2058	1.A FE	
.19421U-AA-2	College Ave Student Loan-CASL 2019-A1		.03/25/2022	PAYDOWN		26,353	26,225	26,244	.108	.108			.108		26,353		0	.12	.12/28/2048	1.A FE	
.19687Y-AA-3	Trust-COLT 2020-RPL1 A1		.03/01/2022	PAYDOWN		161,066	161,066	161,065	161,063	.3			.3		161,066		0	.331	.01/01/2065	1.A FE	
.19828J-AA-6	Columbia Property Trust -SENIOR UNSECURED		.01/07/2022	CALL 108.856		1,088,560	1,000,000	998,590	999,518	.2			.2		999,520		.89,040	.89,040	.11,067	.04/01/2025	2.C FE
.19828J-AB-4	Columbia Property Trust -SENIOR UNSECURED		.01/07/2022	CALL 108.715		1,087,150	1,000,000	996,260	998,124	.9			.9		998,133		.89,017	.89,017	.14,397	.08/15/2026	2.C FE
	COMMONBOND STUDENT LOAN																				
.20267U-AA-7	-SERIES 16-B CLASS A1		.03/25/2022	PAYDOWN		.25,154	.25,154	.25,147	.25,150	.4			.4		.25,154		0	.105	.10/25/2040	1.A FE	
.21216B-AA-6	Continental Wind LLC-FIRST LIEN		.02/28/2022	SINKING PAYMENT		64,527	64,527	64,527	64,527	.0			.0		64,527		0	.1,936	.02/28/2033	2.B FE	
.21872M-AA-0	CoreVest American Financ-CAFL 2018-2 A		.03/01/2022	PAYDOWN		126,433	126,433	126,432	126,421	.11			.11		126,433		0	.11/01/2052	1.A FE		
.225410-FV-9	MORTGAGE-BACKED PAS-CSFB 2003-17 1A4		.03/01/2022	PAYDOWN		.879	.879	.885	.876	.3			.3		.879		0	.8	.06/01/2033	1.A FM	
.225415-PJ-1	Mortgage-Backed Tru-CSFB 2004-AR6 CB1		.03/25/2022	PAYDOWN		.17,007	.17,007	.13,521	.14,488	.2,520			.2,520		.17,007		0	.50	.10/25/2034	1.A FM	
.225458-2Y-3	Credit Suisse First Bost-CSFB 2005-8 9A14		.01/01/2022	PAYDOWN		12,515	14,016	12,094	12,094	.1,716			.1,716		12,515		0	.133	.09/01/2035	3.B FM	
.225458-L5-5	Credit Suisse First Bost-CSFB 2005-7 1A10		.03/01/2022	PAYDOWN		.255	.255	.249	0	.6			.6		.255		0	.2	.08/01/2035	3.B FM	
.225470-08-9	Tru-CSMC Mortgage-Backed		.01/01/2022	PAYDOWN		3,966	3,968	1,903	1,903	.2,064			.2,064		3,966		0	.20	.04/01/2036	4.B FM	

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SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Change in Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value		16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifer and SVO Adminis- trative Symbol		
															11	12	13	14	15						
.225470-VF-7	CSMC Mortgage-Backed Tru-CSMC 2006-1 3A15	.....	03/01/2022	PAYOUT	.....	2,667	2,669	1,703	1,703	.....	.966	.....	.....	.....	966	.....	.....	.....	.....	.....	.....	0	25	02/01/2036	1.D FM
.22944P-AA-5	CSMC Trust 2013-TH1-CSMC 2013-TH1 A1	.....	03/01/2022	PAYOUT	.....	48,460	48,460	43,515	43,728	.....	4,731	.....	.....	.....	4,731	.....	.....	.....	.....	.....	.....	0	126	02/01/2043	1.A
.233046-AA-8	DNKN 2017-1A A21	.....	02/20/2022	PAYOUT	.....	10,000	10,000	10,000	10,000	.....	0	.....	.....	.....	0	10,000	.....	.....	.....	.....	.....	0	101	11/20/2047	2.B FE
.233046-AM-3	DB Master Finance LLC-DNKN 2019-1AW A23W	.....	02/20/2022	PAYOUT	.....	8,125	8,125	8,245	8,218	.....	(93)	.....	.....	.....	(93)	.....	.....	.....	.....	.....	.....	0	0	05/20/2049	1.C FE
.24763L-FN-5	Delta Funding Home Equit-DELHE 1999-2 A7F	.....	03/01/2022	PAYOUT	.....	5,044	5,044	5,044	2,952	.....	2,093	.....	.....	.....	2,093	.....	.....	.....	.....	.....	.....	0	25	08/01/2030	1.A FM
.251510-DQ-3	Deutsche Alt-A Securitie-DBALT 2005-2 2A1	.....	03/25/2022	PAYOUT	.....	48	48	.41	.55	.....	(7)	.....	.....	.....	(7)	.....	.....	.....	.....	.....	.....	0	0	03/25/2023	1.A FM
.25755T-AE-0	DOMINOS PIZZA MASTER ISS-SERIES 2015-1A CL A21	.....	01/25/2022	PAYOUT	.....	5,000	5,000	5,000	5,000	.....	0	.....	.....	.....	0	5,000	.....	.....	.....	.....	.....	0	56	10/25/2045	2.A FE
.25755T-AH-3	DOMINOS PIZZA MASTER ISS-SERIES 17-1A CLASS A23	.....	01/25/2022	PAYOUT	.....	7,500	7,500	7,500	7,500	.....	0	.....	.....	.....	0	7,500	.....	.....	.....	.....	.....	0	77	07/25/2047	2.A FE
.25755T-AL-4	Domino's Pizza Master Is-DPABS 2019-1A A2	.....	01/25/2022	PAYOUT	.....	3,750	3,750	3,750	3,750	.....	0	.....	.....	.....	0	3,750	.....	.....	.....	.....	.....	0	34	10/25/2049	2.A FE
.26209X-AC-5	DRIVEN BRANDS FUNDING LL-HONK 2020-2A A2 Elm Road Generating	.....	01/20/2022	PAYOUT	.....	2,500	2,500	2,500	2,500	.....	0	.....	.....	.....	0	2,500	.....	.....	.....	.....	.....	0	20	01/20/2051	2.C FE
.28932M-AA-3	Stat-SECURED NOTE ACRES Commercial Realty -XAN	.....	02/11/2022	PAYOUT	.....	53,992	53,992	53,992	53,995	.....	(3)	.....	.....	.....	(3)	53,992	.....	.....	.....	.....	.....	0	1,406	02/11/2030	1.F FE
.30070R-AA-0	2020-RS08 A	.....	01/18/2022	PAYOUT	.....	10,391	10,391	10,391	10,391	.....	0	.....	.....	.....	0	10,391	.....	.....	.....	.....	.....	0	0	03/15/2035	1.A FE
.30260G-AA-4	FCI Funding 2021-1 LLC-FCITL 2021-1A A	.....	03/15/2022	PAYOUT	.....	300,961	300,961	300,948	300,949	.....	.12	.....	.....	.....	.12	300,961	.....	.....	.....	.....	.....	0	.624	04/15/2033	1.A FE
.31737V-AA-4	Finance of America HECM -FAHB 2020-HB2 A	.....	03/25/2022	PAYOUT	.....	218,119	218,119	216,381	216,612	.....	1,506	.....	.....	.....	1,506	218,119	.....	.....	.....	.....	.....	0	.752	07/25/2030	1.A FE
.32027L-AE-5	FFML 2006-FF14 A5 First Horizon Alternativ-FHAMS 2006-F41 1A12	.....	03/25/2022	PAYOUT	.....	42,660	42,660	38,101	40,719	.....	1,940	.....	.....	.....	1,940	42,660	.....	.....	.....	.....	.....	0	20	10/25/2036	1.A FM
.32051G-T7-0	First Horizon Mortgage P-FHASI 2005-AB5 2A1	.....	03/01/2022	PAYOUT	.....	6,903	6,768	4,186	4,188	.....	2,631	.....	.....	.....	2,631	6,903	.....	.....	.....	.....	.....	0	.80	04/01/2036	2.B FM
.32051G-XQ-3	First Horizon Mortgage P-FHASI 2005-AB5 2A1	.....	03/01/2022	PAYOUT	.....	3,181	3,181	3,036	2,773	.....	408	.....	.....	.....	3,181	3,181	.....	.....	.....	.....	.....	0	14	11/01/2035	3.B FM
.32051G-XV-2	First Horizon Mortgage P-FHASI 2005-AB5 4A1	.....	03/01/2022	PAYOUT	.....	3,336	3,336	3,288	3,012	.....	324	.....	.....	.....	324	3,336	.....	.....	.....	.....	.....	0	15	11/01/2035	1.D FM
.32051H-AF-0	First Horizon Alternativ-FHAMS 2006-F43 A6	.....	01/01/2022	PAYOUT	.....	48,555	78,209	48,549	48,549	.....	6	.....	.....	.....	6	48,555	.....	.....	.....	.....	.....	0	.391	07/01/2036	3.B FM
.320520-AG-6	First Horizon Alternativ-FHAMS 2006-F43 A17	.....	03/01/2022	PAYOUT	.....	503	.529	.417	.312	.....	107	.....	.....	.....	107	.503	.....	.....	.....	.....	.....	0	.05	02/01/2037	1.D FM
.35040U-AA-9	Foundation Finance Trust-FFIN 2017-1A A	.....	03/15/2022	PAYOUT	.....	64,339	64,339	64,330	64,338	.....	.1	.....	.....	.....	.1	64,339	.....	.....	.....	.....	.....	0	.342	07/15/2033	1.A FE
.35041J-AA-3	Foundation Finance Trust-FFIN 2019-1A A	.....	03/15/2022	PAYOUT	.....	41,818	41,818	41,812	41,249	.....	.570	.....	.....	.....	.570	41,818	.....	.....	.....	.....	.....	0	.267	11/15/2034	1.B FE
.3622E8-AB-1	Trust 2-GSAA 2006-16 AF2	.....	03/01/2022	PAYOUT	.....	12,925	12,925	8,142	3,872	.....	9,053	.....	.....	.....	9,053	12,925	.....	.....	.....	.....	.....	0	.52	09/01/2036	1.D FM
.362341-4A-4	GSR Mortgage Loan Trust -GSR 2006-AR1 A21	.....	03/01/2022	PAYOUT	.....	11,523	10,874	10,404	10,537	.....	.372	.....	.....	.....	.372	11,523	.....	.....	.....	.....	.....	0	.67	01/01/2036	1.D FM
.362341-SG-5	GSR MORTGAGE LOAN TRUST-SERIES 2005-AR6 CLASS B1	.....	03/01/2022	PAYOUT	.....	20,195	.17,257	15,639	15,756	.....	1,776	.....	.....	.....	1,776	20,195	.....	.....	.....	.....	.....	0	.77	09/01/2035	3.B FM
.36242D-FS-7	GSR Mortgage Loan Trust -GSR 2004-11 2A1	.....	03/01/2022	PAYOUT	.....	38,636	38,636	38,841	38,578	.....	.58	.....	.....	.....	.58	38,636	.....	.....	.....	.....	.....	0	.160	09/01/2034	1.A FM
.36242D-PG-2	GSR Mortgage Loan Trust -GSR 2004-14 3A2	.....	03/01/2022	PAYOUT	.....	7,588	7,588	7,464	7,415	.....	.173	.....	.....	.....	.173	7,588	.....	.....	.....	.....	.....	0	.33	12/01/2034	1.A FM
.36242D-VA-8	GSR Mortgage Loan Trust -GSR 2005-1F 1A6	.....	03/01/2022	PAYOUT	.....	6,384	2,135	2,102	.0	.....	.114	.....	.....	.....	.114	6,384	.....	.....	.....	.....	.....	0	.14	02/01/2035	1.D FM
.362486-AA-7	GSPA Monetization Trust-SECURED	.....	03/09/2022	SINKING PAYMENT	.....	28,376	28,376	29,019	28,681	.....	(.306)	.....	.....	.....	(.306)	28,376	.....	.....	.....	.....	.....	0	.304	10/09/2029	2.A FE
.39678W-AA-6	Greenwich Capital Struct-GCS 2005-1 A1 Hami Financial	.....	03/01/2022	PAYOUT	.....	6,304	6,304	6,272	6,398	.....	(.95)	.....	.....	.....	(.95)	6,304	.....	.....	.....	.....	.....	0	.56	09/01/2034	1.A FM
.410495-AA-3	Corp-SUBORDINATED Harddee's Funding	.....	03/30/2022	CALL 100	.....	2,000,000	2,000,000	2,000,000	2,000,013	.....	(13)	.....	.....	.....	(13)	2,000,000	.....	.....	.....	.....	.....	0	.54,500	03/30/2027	2.C FE
.411707-AH-5	LLC-HNGRY 2020-1A A2	.....	03/20/2022	PAYOUT	.....	3,250	3,250	3,250	3,250	.....	0	.....	.....	.....	0	3,250	.....	.....	.....	.....	.....	0	.32	12/20/2050	2.B FE
.41283L-AU-9	Harley-Davidson Financia-SENIOR UNSECURED	.....	02/04/2022	MATURITY	.....	2,000,000	2,000,000	1,998,260	1,999,941	.....	.59	.....	.....	.....	.59	2,000,000	.....	.....	.....	.....	.....	0	.40,500	02/04/2022	2.C FE
.427700-AA-0	HERO Funding Trust 2014-HERO 2014-2A A	.....	03/20/2022	PAYOUT	.....	23,083	23,083	23,067	23,076	.....	.7	.....	.....	.....	.7	23,083	.....	.....	.....	.....	.....	0	.461	09/21/2040	1.A FE
.42770H-AA-8	HERO Funding Trust 2014-HERO 2014-1A A	.....	03/20/2022	PAYOUT	.....	20,798	20,798	20,808	20,808	.....	(10)	.....	.....	.....	(10)	20,798	.....	.....	.....	.....	.....	0	.494	09/20/2038	1.A FE
.43741B-AA-7	HomeBank Mortgage Trust -HMBT 2007-1 11A1	03/01/2022	PAYOUT	4,915	4,																		

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

1 CUSIP Ident- ification	2 Description	For- eign Date	Disposal	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	19 Bond Interest/ Stock Dividends Received During Year	20 21 Stated Con- tractual Maturity Date	22 NAIC Design- nation, NAIC Design- nation Modifier and SVO Adminis- trative Symbol	16	17	18	19	20	21
..46185J-AA-6	Invitation Homes 2018-SF-IHSFR						6,555	6,555	6,555					0													
..46187X-AA-3	2018-SFR1 A	03/17/2022	PAYDOWN				8,252	8,252	7,468	8,252				0													
..46616M-AA-8	J G WENTWORTH RECV XXII-ASSET BKD NT 10-3 CL A	03/17/2022	PAYDOWN				11,189	11,189	11,187	11,134		.55		.55													
..46616P-AA-1	JGIFT XXIII LLC-HENDR 2011-1A A	03/15/2022	PAYDOWN				21,482	21,482	21,476	21,476		6		6													
..46617F-AA-2	JGIFT XXIV LLC-HENDR 2013-1A A	03/15/2022	PAYDOWN				14,575	14,575	14,565	14,567		8		8													
..46617J-AA-4	JGIFT XXV LLC-HENDR 2013-2A A	03/15/2022	PAYDOWN				20,608	20,608	20,604	20,608				0													
..46617L-AA-9	JGIFT XXVI LLC-HENDR 2013-3A A	03/15/2022	PAYDOWN				26,129	26,129	26,108	26,109		20		20													
..46617T-AA-2	JGIFT XXVII SERIES 2014-1 CL A	03/15/2022	PAYDOWN				11,086	11,086	11,080	11,079		7		7													
..46618A-AA-2	JGIFT XXVIII SERIES 2014-2 CL A	03/15/2022	PAYDOWN				29,129	29,129	28,896	28,922		207		207													
..46618H-AA-7	J G WENTWORTH XXXXII LLC-ASSET BKD SER 2014-3 CL A	03/15/2022	PAYDOWN				31,595	31,595	31,671	31,670		(75)		(75)													
..46618L-AA-8	J G WENTWORTH XXXIV LLC-ASSET BKD SER 2015-1 CL A	03/15/2022	PAYDOWN				68,791	68,791	68,179	68,604		188		188													
..46619R-AA-4	J G WENTWORTH XXXXII LLC-ASSET BKD NT 15-2A CL A	03/15/2022	PAYDOWN				22,810	22,810	22,855	22,847		(37)		(37)													
..46620J-AA-9	J.G. Wentworth XXXVIII L-HENDR 2017-1A A	03/15/2022	PAYDOWN				6,058	6,058	6,053	6,054		4		4													
..466247-RP-0	JP Morgan Mortgage Trust-JPMMT 2005-A4 2A1	03/01/2022	PAYDOWN				2,090	2,090	1,855	1,907		183		183													
..466247-ZP-1	JP Morgan Mortgage Trust-JPMMT 2005-S3 1A2	03/01/2022	PAYDOWN				120	122	.79	0		.43		.43													
..46627M-AD-9	JP Morgan Alternative Lo-JPALT 2005-S1 1A4	03/01/2022	PAYDOWN				5,026	4,653	4,474	2,166		2,504		2,504													
..46627M-CY-1	JP Morgan Alternative Lo-JPALT 2006-A1 3A1	03/01/2022	PAYDOWN				36,988	36,988	31,430	29,701		7,286		7,286													
..46627M-EC-7	JP Morgan Alternative Lo-JPALT 2006-S1 1A6	03/01/2022	PAYDOWN				9,882	8,907	8,305	5,324		3,658		3,658													
..46627M-EJ-2	JP Morgan Alternative Lo-JPALT 2006-S1	03/01/2022	PAYDOWN				14,455	12,944	9,693	9,693		3,643		3,643													
..46628L-AB-4	JP Morgan Mortgage Trust-JPMMT 2006-A4 1A2	03/01/2022	PAYDOWN				5,067	5,068	4,042	1,831		3,237		3,237													
..46628V-AH-9	JP Morgan Alternative Lo-JPALT 2006-S3 A5	03/01/2022	PAYDOWN				(862)	8,074	5,396	5,502		(392)		(392)													
..46630P-AP-0	JP Morgan Mortgage Trust-JPMMT 2007-A2 3A1	03/01/2022	PAYDOWN				440	440	422	302		138		138													
..46630W-AB-6	JP Morgan Mortgage Trust-JPMMT 2007-S2 1A2	03/01/2022	PAYDOWN				6,326	5,576	3,398	3,398		2,470		2,470													
..46630W-AL-4	JP Morgan Mortgage Trust-JPMMT 2007-S2 1A11	03/01/2022	PAYDOWN				4,315	4,149	2,667	0		1,542		1,542													
..46631N-DT-3	JP Morgan Mortgage Trust-JPMMT 2007-S3 1A1	03/01/2022	PAYDOWN				1,216	1,228	841	841		383		383													
..46632T-AA-3	JP Morgan Mortgage Trust-JPMMT 2007-S3 1A90	03/01/2022	PAYDOWN				26,663	26,087	18,451	18,451		7,812		7,812													
..46633A-AC-9	JP Morgan Mortgage Trust-JPMMT 2008-R2 1A1	03/01/2022	PAYDOWN				34,043	34,043	26,937	28,964		5,079		5,079													
..46634D-AX-6	JP Morgan Resecuritizati-JPMRR 2010-1 3A2	03/01/2022	PAYDOWN				56,171	56,171	43,567	56,144		.27		.27													
..46635B-AD-3	JP Morgan Resecuritizati-JPMRR 2010-7 1A4	03/01/2022	PAYDOWN				45,864	45,864	32,254	37,612		8,252		8,252													
..46636S-JACK-1	Jack In The Box	02/25/2022	PAYDOWN				1,985,000	1,985,000	1,985,000	1,985,000		0		1,985,000													
..46631G-AC-3	Funding -JACK 2019-1A A2I	03/01/2022	PAYDOWN				17,285	17,502	17,485	17,485		(200)		(200)													
..46723D-AA-8	Jefferies Resecuritizati-JMAC 2008-R1 A	02/25/2022	PAYDOWN				33,958	36,259	33,428	0		2,586		2,586													
..472321-AD-0	Jefferies Resecuritizati-JMAC 2008-R2 2A2	03/01/2022	PAYDOWN				16,540	16,540	7,140	8,707		7,833		7,833													
..472321-AH-1	Jefferies Resecuritizati-JMAC 2008-R2 2A3	02/01/2022	PAYDOWN				2,314	632	283	350		350		350													
..472321-AJ-7	Jefferies Resecuritizati-JMAC 2008-R2 3A1	03/01/2022	PAYDOWN				31,333	31,333	24,778	29,716		1,617		1,617													
..472321-AK-4	Jefferies Resecuritizati-JMAC 2008-R2 3A2	03/01/2022	PAYDOWN				.321	.114	.149	(35)		(35)		(35)													
..47233D-AB-7	Jefferies Resecuritizati-JMAC 2009-R1 1A2	03/01/2022	PAYDOWN				223,098	226,042	35,331	163,723		59,826		59,826													

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amor-tization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) Received During Year	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
.47760Q-AB-9	Jimmy Johns Funding LLC-JIMMY 2017-1A A211		01/30/2022	PAYOUT		280,000	280,000	280,000	280,000			0		280,000				0	3,392	07/30/2047	2.B FE	
.48669R-AA-9	Great Lakes Kcap F3c																					
.494550-BJ-4	Sen-KCAP 2017-1A A		03/21/2022	PAYOUT		227,983	227,983	228,007	227,998		(15)		(15)		227,983				0	1,218	12/20/2029	1.A FE
.50543L-AA-0	Kinder Morgan Energy Par-SENIOR UNSECURED		03/01/2022	MATURITY		1,000,000	1,000,000	999,140	999,986		.14		.14		1,000,000				0	20,750	03/01/2022	2.B FE
.50543L-AA-1	LABRADOR AVIATION FINANC-SERIES																					
.525221-GM-3	2016-1A CLASS A1		03/15/2022	PAYOUT		6,991	6,991	6,855	6,937		.54		.54		6,991				0	.40	01/15/2042	3.A FE
.525241-AL-9	LEHMAN XS TRUST-SERIES		03/25/2022	PAYOUT		59,942	59,942	51,120	52,644		7,298		7,298		59,942				0	.58	02/25/2036	1.D FM
.525241-AL-9	Lehman XS Trust 2007-1-LXS 2007-1-WF1		03/01/2022	PAYOUT		12,580	12,408	8,014	8,292		4,177		4,177		12,580				0	108	01/01/2037	1.D FM
.534190-AA-0	LONGTRAIN LEASING III LL-SERIES 2015-1A CLASS A1		03/15/2022	PAYOUT		12,304	12,304	11,922	12,098		206		206		12,304				0	.84	01/15/2045	1.F FE
.55282X-AA-8	MF1 Multifamily Housing -MF1 2021-FL5 A		03/17/2022	PAYOUT		697,906	697,906	697,906	697,906				0		697,906				0		07/15/2036	1.A FE
.559079-AK-4	Magellan Health Inc-SENIOR UNSECURED		01/19/2022	CALL 107.30395		3,219,119	3,000,000	2,994,270	2,999,338		.25		.25		2,999,364		219,755	219,755		.47,775	09/22/2024	2.C FE
.57643M-LZ-5	MASTR Asset Securitizati-MASTR 2006-1 1A3		03/01/2022	PAYOUT		397	397	388	320		.77		.77		397				0	.4	05/01/2036	1.D FM
.57645T-AA-5	MASTR Adjustable Rate Mo-MARM 2007-HF2 A1		03/25/2022	PAYOUT		49,649	49,649	44,901	.48,350		1,299		1,299		49,649				0	.49	09/25/2037	1.A FM
.585495-AA-2	Mello Mortgage Capital A-MELLO 2021-MTG1 A1		03/01/2022	PAYOUT		182,963	182,963	185,212	185,195		(2,232)		(2,232)		182,963				0	.815	04/01/2051	1.A FM
.589929-PK-8	Merrill Lynch Mor Inv Go-GNABS 1998-GN1 M1		03/01/2022	PAYOUT		4,388	4,388	4,388	4,388				0		4,388				0	.41	02/01/2027	1.A FM
.59020U-W4-3	MERRILL LYNCH MORTGAGE I-SERIES 2005-A9CLASS 4A1		03/01/2022	PAYOUT		19,711	19,988	17,929	12,654		7,306		7,306		19,711				0	.112	12/01/2035	1.D FM
.59748T-AA-5	MIDLAND COGEN VENTURE-SENIOR SECURED NOTE		03/15/2022	SINKING PAYMENT		52,000	52,000	52,000	52,003		(.3)		(.3)		52,000				0	1,560	03/15/2025	3.B FE
.617510-AE-4	Morgan Stanley Mortgage -MSM 2006-17XS A3A		03/01/2022	PAYOUT		10,326	10,326	6,996	3,706		6,620		6,620		10,326				0	.22	10/01/2046	1.D FM
.617515-AU-8	Morgan Stanley Mortgage -MSM 2007-10XS A18		03/01/2022	PAYOUT		30,739	30,739	28,001	27,449		3,290		3,290		30,739				0	.101	02/01/2037	1.A FM
.61754P-AA-2	Morgan Stanley Mortgage -MSM 2007-10XS A1		03/01/2022	PAYOUT		10,334	10,334	6,588	0		3,746		3,746		10,334				0	.18	04/01/2037	1.D FM
.61758M-AA-5	Morgan Stanley Re-REMIC -MSRP 2009-R2 1A1A		03/01/2022	PAYOUT		92,698	92,698	96,270	.91,687		1,011		1,011		92,698				0	.972	04/01/2036	1.A FM
.61758V-AQ-0	Morgan Stanley Re-REMIC -MSRP 2010-R2 3B2		03/01/2022	PAYOUT		67,813	67,813	28,108	43,778		24,036		24,036		67,813				0	.337	10/01/2037	1.D FM
.61915R-AB-2	MortgageIT Trust 2005-2-MHL 2005-21A2		03/25/2022	PAYOUT		5,618	5,618	3,909	3,911		1,707		1,707		5,618				0	.6	05/25/2035	1.A FM
.62942K-AA-4	MNP Mortgage Trus 20123-NPM1 2013-1A1		03/01/2022	PAYOUT		61,811	61,811	59,029	59,533		2,278		2,278		61,811				0	.281	07/01/2043	1.A FM
.62955M-AA-4	NRZ FHT Excess LLC-NZES 2020-FHT1 A		03/25/2022	PAYOUT		62,714	62,714	62,712	62,713		1		1		62,714				0	.437	11/25/2025	2.C FE
.643528-AB-8	New Century Alternative -NCAMT 2006-ALT1 AF2		03/01/2022	PAYOUT		1,700	1,700	1,569	477		1,223		1,223		1,700				0	.4	07/01/2036	1.D FM
.643529-AC-4	New Century Alternative -NCAMT 2006-ALT2 AF3		03/01/2022	PAYOUT		6,269	6,269	4,169	1,428		4,841		4,841		6,269				0	.13	10/01/2036	1.D FM
.643529-AD-2	New Century Alternative -NCAMT		03/01/2022	PAYOUT		3,134	3,134	2,084	.715		2,420		2,420		3,134				0	.6	10/01/2036	1.D FM
.649604-AD-7	New York Mortgage Trust -SENIOR UNSECURED		01/15/2022	MATURITY		2,000,000	2,000,000	1,980,000	1,999,715		285		285		2,000,000				0	.62,500	01/15/2022	3.B Z
.65251X-AN-6	NeuStar Berkeley Fund CL-NSKY 2016-1A AR		01/25/2022	PAYOUT		144,064	144,064	144,064	144,064				0		144,064				0		10/25/2028	1.A FE
.65535V-SJ-8	Nomura Asset Acceptance -NAA 2006-AP2 A2		03/01/2022	PAYOUT		10,844	10,844	4,467	4,467		6,376		6,376		10,844				0	.31	01/01/2036	1.D FM
.65538P-AA-6	Nomura Asset Acceptance -NAA 2007-1 1A1A		03/01/2022	PAYOUT		12,505	9,765	9,708	5,397		4,386		4,386		12,505				0	.76	03/01/2047	1.D FM
.65539C-AK-2	Nomura Resecuritization -NMR 2011-RA 1A10		03/01/2022	PAYOUT		22,654	22,731	18,056	18,189		3,724		3,724		22,654				0	.16	12/01/2036	1.D FM
.67098A-AM-1	OBX 2019-INV1		03/01/2022	PAYOUT		193,874	193,874	177,394	180,558		13,316		13,316		193,874				0			
.67181D-AA-9	OBX Street Investment Gr-OAKIG 2020-1A A1		03/20/2022	PAYOUT		4,360	4,360	4,360	4,360		0		0		4,360				0	.13	11/20/2050	1.A FE
.67181D-AB-2	Oak Street Investment Gr-OAKIG 2020-1A CLASS		03/20/2022	PAYOUT		6,534	6,534	6,533	6,533		1		1		6,534				0	.21	01/20/2051	1.A FE
.67181D-AB-2	OBX 2019-EXP1		03/20/2022	PAYOUT		25,434	25,434	25,306	25,313		120		120		25,434				0	.184	01/01/2059	1.A FE
.67448Q-AC-5	Trust-OBX 2019-EXP1 1A3		03/01/2022	PAYOUT															0			
.674599-CM-5	Occidental Petroleum Cor-SENIOR UNSECURED		03/09/2022	CA_CASH_CLOS E		1,975,000	2,000,000	1,991,580	1,995,603		165		165		1,995,768	(20,768)	(20,768)	(20,768)	.34,000	.02/15/2027	3.B FE	
.68268H-AA-4	OneMain Financial Issuan-QMFI 2016-3A A		03/18/2022	PAYOUT		353,011	353,011	363,601	353,821		(809)		(809)		353,011	0	0	0	2,169	.06/18/2031	1.A FE	

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															11	12	13	14	15									
..693456-AA-3	PMT Loan Trust 2013-J1-PMLT																											
..693476-BN-2	2013-J1 A1		03/01/2022	PAYDOWN			44,384	44,384	43,247	43,303		1,081		1,081											0	282	09/01/2043	1.A
	PNC Financial Services G-SENIOR UNSECURED		02/07/2022	CALL 100			1,000,000	1,000,000	994,440	999,881		.59		.59											.60	13,658	03/08/2022	1.G FE
..693684-AA-0	PSMC 2020-1																											
..693684-AA-0	Trust-PSMC 2020-1 A1		03/01/2022	PAYDOWN			65,216	65,216	66,674	66,600		(1,383)		(1,383)											0	382	01/01/2050	1.A
..69374X-AA-8	PSMC 2019-2																											
..69374X-AA-8	Trust-PSMC 2019-2 A1		03/01/2022	PAYDOWN			77,673	77,673	79,226	79,526		(1,853)		(1,853)											0	454	10/01/2049	1.A
..69375B-AA-5	PSMC 2019-3																											
..69375B-AA-5	Trust-PSMC 2019-3 A1		03/01/2022	PAYDOWN			61,861	61,861	62,759	62,947		(1,087)		(1,087)											0	283	11/01/2049	1.A
..69546T-AA-0	Pagaya AI Debt Selection-PAID 2020-3 A		03/15/2022	PAYDOWN			248,572	248,572	248,570	248,571		.1		.1											0	853	05/17/2027	1.G FE
..74387Y-AD-5	Provident Funding Mortga-PMFT 2021-1 A2A		03/01/2022	PAYDOWN			148,692	148,692	147,345	147,365		1,327		1,327											0	469	04/01/2051	1.A
..747262-AS-2	QVC Inc-FIRST LIEN		01/05/2022	GOLDMAN			1,061,250	1,000,000	999,270	999,844		.1		.1											12,933	04/01/2024	3.A FE	
..747262-AU-7	QVC INC-1ST LIEN		03/30/2022	MARKETAXESS FINANCIA			161,407	161,000	160,775	160,925		.5		.5											4,438	02/15/2025	3.A FE	
..74923H-AQ-4	RALI Series 2007-QS4 Tru-RALI 2007 QA 3A6		03/01/2022	PAYDOWN			6,595	6,626	6,353	6,353		.277		.277											55	03/01/2037	4.B FM	
	RBSPP																											
..74927T-AC-5	Resecuritization																											
..74927T-AC-5	T-RBSPP 2010-9 3A2		03/28/2022	PAYDOWN			64,168	64,168	60,238	57,698		6,470		6,470											0	241	10/26/2034	1.A FM
	RBSPP																											
..74928D-AV-7	Resecuritization																											
..74928D-AV-7	T-RBSPP 2009-1 7A2		03/01/2022	PAYDOWN			49,012	48,016	22,179	20,483		28,069		28,069											0	292	06/01/2037	1.D FM
	RBSPP																											
..74928F-AY-6	Resecuritization																											
..74928F-AY-6	T-RBSPP 2009-3 6A3		03/01/2022	PAYDOWN																					0	.4	03/01/2036	1.D FM
	RBSPP																											
..74928U-AM-9	Resecuritization																											
..74928U-AM-9	T-RBSPP 2009-12 5A2		03/01/2022	PAYDOWN			32,492	28,306	20,046	23,750		5,786		5,786											0	133	08/01/2036	1.D FM
..749357-AA-7	ROKT Mortgage Trust 2019-ROKT 2019-1 A1		03/01/2022	PAYDOWN			60,779	60,779	61,719	61,992		(1,213)		(1,213)										0	283	09/01/2049	1.A	
..749389-AA-0	ROKT Mortgage Trust 2020-ROKT 2020-1 A1		03/01/2022	PAYDOWN			138,723	138,723	132,480	129,603		9,120		9,120										0	728	02/01/2050	1.A	
	RMF Proprietary																											
..74968R-AA-3	Issuance-RPIT 2019-1 A		03/25/2022	PAYDOWN			359,797	359,797	357,012	357,515		2,281		2,281										0	1,715	10/25/2063	1.A FE	
..74969M-AA-3	RMF Proprietary Issuance-RPIT 2020-1 A		03/25/2022	PAYDOWN			136,987	136,987	136,987	136,987		.0		.0										0	766	04/26/2060	1.A FE	
	RALI Series																											
..75115D-AA-3	2006-QS13 Tr-RALI																											
..75115D-AA-3	2006-QS13 1A1		03/25/2022	PAYDOWN			31,635	36,817	27,086	27,086		8,301		8,301										0	35	09/25/2036	1.D FM	
	RESIDENTIAL ACCREDIT LOA-SERIES																											
..75116C-ET-9	2007-QS6 CLASS A114		03/01/2022	PAYDOWN			9,717	11,122	10,700	10,700		.355		.355										0	.92	04/01/2037	4.B FM	
..75116F-BH-1	RALI Series 2007-QS9 Tru-RALI 2007-QS9 A33		03/01/2022	PAYDOWN			38,464	43,972	42,265	42,265		1,377		1,377										0	.445	07/01/2027	4.B FM	
..75575J-AA-3	Ready Capital Mortgage F-RCMT 2020-FL4 A		03/25/2022	PAYDOWN			1,021,427	1,021,427	1,021,427	1,021,427		.0		.0										0	1,920	02/25/2035	1.A FE	
	RENAISSANCE HOME																											
..75971F-AY-9	EQUITY -RAMC 2007-3W AF6		03/01/2022	PAYDOWN			18,965	18,965	13,655	14,678		4,287		4,287										0	0	09/01/2037	1.A FM	
..759950-EM-6	Renaissance Home Equity -RAMC 2004-4 AF5		03/01/2022	PAYDOWN			54,439	54,439	49,148	50,249		4,189		4,189										0	329	02/01/2035	1.A FM	
	RALI Series 2005-QS15 Tr-RALI																											
..761118-KH-0	2005-QS15 2A		03/01/2022	PAYDOWN			26,144	21,338	19,590	15,135		6,733		6,733										0	254	10/01/2035	1.D FM	
	RALI Series 2006-QS1																											
..761118-SC-3	Tru-RALI 2006-QS1 A4		03/01/2022	PAYDOWN			5,542	6,526	6,067	6,067		.378		.378										0	.74	01/01/2036	3.B FM	
..761118-U6-1	RALI Series 2006-QS2 Tru-RALI 2006-QS2 1A1		03/01/2022	PAYDOWN			5,818	6,438</																				

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.81748J-AA-3	Sequoia Mortgage Trust 2-SENT 2019-4 A1		03/01/2022	PAYDOWN			.44,924	.44,924	.45,864	.46,325		..(1,402)		..(1,402)		.44,924				0	.224	11/01/2049	1.A	
.81748K-AA-0	Sequoia Mortgage Trust 2-SENT 2020-2 A1		03/01/2022	PAYDOWN			.89,206	.89,206	.91,408	.92,298		..(3,092)		..(3,092)		.89,206				0	.512	03/01/2050	1.A	
.817743-AA-5	SERVPRO Master Issuer LL-SPRO 2019-1A A2		01/25/2022	PAYDOWN			2,500	2,500	2,500	2,500			0				2,500				0	.24	10/25/2049	2.C FE
.83611M-JX-7	Soundview Home Loan																							
.83611M-JX-7	Trus-SVHE 2005-0PT4 244		03/25/2022	PAYDOWN			.46,593	.46,593	.35,643	.45,484		..1,109		..1,109		.46,593				0	.57	12/25/2035	1.A FM	
.84858W-AA-4	Spirit Airlines Pass Thr-FIRST LIEN		02/15/2022	SINKING PAYMENT			.28,423	.28,423	.28,423	.28,432		..(19)		..(19)		.28,423				0	.480	02/15/2030	1.G FE	
.855541-AC-2	SUNTRUST ADJUSTABLE RATE-SERIES																							
2007-S1 CLASS 3A1			03/01/2022	PAYDOWN																				
.86212V-AA-2	Store Master Funding I-V-STR 2018-1A A1		03/20/2022	PAYDOWN			.7,335	.7,335	.6,859	.6,256		..1,079		..1,079		.7,335				0	.18	01/01/2037	1.D FM	
.86212V-AD-6	Store Master Funding I-V-STR 2018-1A A1		03/20/2022	PAYDOWN			5,000	5,000	4,999	4,999		..1		..1		5,000				0	.33	10/20/2048	1.A FE	
.86212V-AD-6	STORE MASTER FUNDING																							
.86213C-AB-1	LLC-SERIES 2015-1A CLASS A2		03/20/2022	PAYDOWN																				
.863579-VW-5	Structured Adjustable Ra-SARM 2005-17 5A2		03/25/2022	PAYDOWN			.17,407	.17,407	.12,165	.10,254		..7,154		..7,154		.17,407				0	.9	04/20/2045	1.E FE	
.863579-XC-7	Structured Adjustable Ra-SARM 2005 - 18 3A1		03/01/2022	PAYDOWN			.41,276	.39,922	.29,901	.29,901		..10,364		..10,364		.41,276				0	.12	08/25/2035	1.D FM	
.863608-AJ-7	Structured Adjustable Ra-SARM 2006-4 5A1		03/01/2022	PAYDOWN			2,800	2,859	2,341	2,266		..582		..582		2,800				0	.11	05/01/2036	1.D FM	
Structured Asset																								
.86363B-AA-3	Securi-SASC 2007-RM1 A1		03/25/2022	PAYDOWN			.555,526	.555,526	.524,972	.526,666		..28,860		..28,860		.555,526				0	.392	05/25/2047	1.E FE	
.86363G-AF-1	Structured Adjustable Ra-SARM 2007-3 3A1		03/01/2022	PAYDOWN			.19,828	.19,828	.11,718	.11,718		..8,111		..8,111		.19,828				0	.82	04/01/2047	1.D FM	
.869507-AA-1	SUTTONPARK STRUCTURED SE-SERIES 17-1A CLASS A		03/15/2022	PAYDOWN																				
.87222E-AB-4	TBW Mortgage-Backed Trus-TBW 2007-1 A2		03/25/2022	PAYDOWN			.3,010	.3,010	.3,008	.3,009		..1		..1		.3,010				0	.20	01/15/2071	1.A FE	
.87222E-AC-2	TBW Mortgage-Backed Trus-TBW 2007-1 A3		03/01/2022	PAYDOWN			.29,922	.29,922	.8,834	0		..21,088		..21,088		.29,922				0	.5	03/25/2037	1.D FM	
.88156E-AB-2	Terwin Mortgage Trust 20-TMTS 2006-17HE A2B1		03/25/2022	PAYDOWN			.16,883	.16,883	.6,122	0		..10,761		..10,761		.16,883				0	.27	03/01/2037	1.D FM	
.88157V-AB-3	Terwin Mortgage Trust																							
.88157V-AB-3	20-TMTS 2007-6ALT A2		03/25/2022	PAYDOWN			.50,534	.50,534	.26,277	.30,768		..19,765		..19,765		.50,534				0	.32	08/25/2038	1.A FM	
TRINITY RAIL LEASING LP-SERIES 2009-1A CLASS A																								
.89655Y-AA-4	A		03/16/2022	PAYDOWN			.23,440	.23,440	.23,440	.23,444		..(4)		..(4)		.23,440				0	.251	11/16/2039	2.C FE	
.89656C-AA-1	Trinity Rail Leasing 201-TRL 2010-1A A		03/16/2022	PAYDOWN			.64,534	.64,534	.67,273	.66,275		..(1,741)		..(1,741)		.64,534				0	.551	10/16/2040	1.F FE	
Trinity Rail Leasing																								
.89657B-AA-2	201-TRL 2019-1A A		03/17/2022	PAYDOWN			.61,800	.61,800	.58,807	.59,457		..2,342		..2,342		.61,800				0	.393	04/17/2049	1.F FE	
.89657B-AB-0	Trinity Rail Leasing 201-TRL 2019-2A A1		03/17/2022	PAYDOWN			.36,155	.36,155	.36,147	.36,148		..7		..7		.36,155				0	.144	10/18/2049	1.F FE	
.90187B-AA-9	Two Harbors Investment C-SENIOR UNSECURED		01/15/2022	MATURITY			2,300,000	2,300,000	2,302,132	2,300,032		..(32)		..(32)		2,300,000				0	.71,875	01/15/2022	4.B Z	
.902494-AT-0	TYSON FOODS INC-SENIOR																							
UNSECURED NOTE																								
ITE Rail Fund Levered LP-SERIES 21-1A CLASS A			03/15/2022	CALL 100			1,000,000	1,000,000	.994,580	.999,697		..84		..84		.999,781				0	.219	11,250	06/15/2022	2.B FE
.90352I-AD-6																								
.909287-AA-2			03/28/2022	PAYDOWN																0	.54	02/28/2051	1.F FE	
UAL 2007 PASS TRUST-FIRST LIEN			01/02/2022	SINKING PAYMENT			.40,849	.40,849	.39,419	.40,646		..202		..202		.40,849				0	.1,355	07/02/2022	3.C FE	
UNITED AIR 2014-2 A																								
.90932Q-AA-4	PASS THRU TR-1ST LIEN SER A		03/03/2022	PAYMENT			.27,506	.27,506	.27,506	.27,514		..(8)		..(8)		.27,506				0	.516	09/03/2026	2.A FE	
VB-S1 Issuer																								
.91823A-AG-6	LLC-VBTOW 2018-1A C		02/28/2022	PAYDOWN			2,000,000	2,000,000	2,000,000	2,000,020		..(20)		..(20)		2,000,000				0	.11,377	02/15/2048	1.F FE	
.92212K-AA-4	Vantage Data Centers Iss-VDC 2019-1A A2		03/15/2022	PAYDOWN			.2,500	.2,500	.2,500	.2,500		..0		..0		.2,500				0	.13	07/15/2044	1.G FE	
WaMu Mortgage Pass-Through-WAMU																								
.92925V-AF-7	2007-HY1 2A3		03/01/2022	PAYDOWN			.12,849	.12,853	.11,752	.13,368		..(515)		..(515)		.12,849				0	.33	02/01/2037	3.B FM	
.92938E-AM-5	WFRBS Commercial Mortgag-WFRBS 2013-C16 A4		02/01/2022	PAYDOWN			.158,932	.160,512	.159,093	.160,512		..(162)		..(162)		.158,932				0	.548	09/01/2046	1.A	
.93363B-AA-6	WaMu Mortgage Pass-Through-WAMU 2006-AP19 1A		03/01/2022	PAYDOWN			.42,502	.39,303	.37,990	.37,990		..1,498		..1,498		.42,502				0	.56	01/01/2047	1.D FM	
.93363P-AC-4	WaMu Mortgage Pass-Through-WAMU 2006-AP14 1A3		03/01/2022	PAYDOWN			.37,284	.36,993	.34,															

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										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value								
.94989Y-AY-9	Wells Fargo Commercial M-WFCM 2016-C32 A3		03/01/2022	PAYDOWN		32,871	32,871	33,199	32,985	(114)		(114)	(114)	(114)				0	.90	01/01/2059	1.A	
.95002F-AA-2	Wells Fargo Mortgage Bac-WFMBS 2019-4 A1		03/01/2022	PAYDOWN		192,034	192,034	195,455	196,143	(4,109)		(4,109)	(4,109)	(4,109)				0	0	09/01/2049	1.A	
.95002K-AA-1	Wells Fargo Mortgage Bac-WFMBS 2020-1 A1		03/01/2022	PAYDOWN		36,158	36,158	36,587	36,779	(621)		(621)	(621)	(621)				0	.171	12/01/2049	1.A	
Wendy's Funding																						
.95058X-AG-3	LLC-WEN 2019-1A A21		03/15/2022	PAYDOWN		7,500	7,500	7,500	7,500				0	0		7,500		0	.71	06/15/2049	2.B FE	
Westgate Resorts																						
2020-1A A																						
.96034L-AA-9	Westgate Resorts 2020-1 -WESTR		03/01/2022	PAYDOWN		71,432	71,432	71,338	71,402		30		30	30		71,432		0	.315	03/01/2034	1.A FE	
William Blair & Company, Trust Certificate																						
.96928*-CR-6	Series 2009-V		03/15/2022	SINKING PAYMENT		11,385	11,385	11,385	11,385		0		0	0		11,385		0	.84	05/15/2034	2.B	
.97064F-AA-3	Willis Engine Structured-WESTF 2020-A A		03/15/2022	PAYDOWN		40,426	40,426	40,425	40,426		0		0	0		40,426		0	.167	03/15/2045	1.F FE	
WinWater Mortgage																						
.97652P-AL-5	WinWater Mortgage Loan T-WIN 2014-1 A11		03/01/2022	PAYDOWN		16,645	16,645	16,541	16,550		.95		.95	.95		16,645		0	.67	06/01/2044	1.A	
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						57,791,680	60,321,698	56,237,932	56,281,139	48,295	675,883	0	724,178	0	57,116,586	0	611,343	611,343	884,828	XXX	XXX	
2509999997. Total - Bonds - Part 4						96,398,743	98,824,000	94,315,199	94,741,936	48,295	709,767	0	758,062	0	95,611,263	0	723,728	723,728	1,245,429	XXX	XXX	
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						96,398,743	98,824,000	94,315,199	94,741,936	48,295	709,767	0	758,062	0	95,611,263	0	723,728	723,728	1,245,429	XXX	XXX	
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
6009999999 - Totals						96,398,743	XXX	94,315,199	94,741,936	48,295	709,767	0	758,062	0	95,611,263	0	723,728	723,728	1,245,429	XXX	XXX	

STATEMENT AS OF MARCH 31, 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
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	0	XXX	XXX	
0149999999. Subtotal - Purchased Options - Hedging Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX	
0219999999. Subtotal - Purchased Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX
FLEX102 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	04/20/2021	04/20/2022		3,365,840	.42.7966	.32,414			1,865		1,865	.2,509	0	(7,904)			0001, 0014		
FLEX89 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	04/06/2021	04/06/2022		2,494,473	.40.7394	.27,349			525		525	.4,133	0	(6,669)			0001, 0014		
FLEX129 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	05/20/2021	05/20/2022		2,546,004	.43.2756	.28,060			3,921		3,921	.(2,528)	0	(6,842)			0001, 0014		
FLEX117 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	05/06/2021	05/06/2022		3,427,680	.42.0162	.36,770			3,727		3,727	.(2,530)	0	(8,966)			0001, 0014		
FLEX119 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	05/06/2021	05/06/2022		4,290,905	.43.8019	.49,072			4,974		4,974	.(3,729)	0	(11,966)			0001, 0014		
FLEX81 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	04/06/2021	04/06/2022		5,760,552	.41.5542	.32,931			632		632	.4,318	0	(8,030)			0001, 0014		
FLEX123 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	05/20/2021	05/20/2022		4,201,750	.41.5912	.24,847			3,472		3,472	.(1,699)	0	(6,059)			0001, 0014		
PTP 870 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A.	KB1H1DSPRFMYYMCOUXT09	04/20/2021	04/20/2022		5,329,718	.41.3494	.30,685			1,765		1,765	.2,296	0	(7,482)			0001, 0014		
PTP 890 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC	4P0UHN3JPFGFNF3BB653	05/06/2021	05/06/2022		5,025,813	.42.8565	.28,861			2,926		2,926	.(1,104)	0	(7,037)			0001, 0014		
FLEX100 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	04/20/2021	04/20/2022		16,796,120	.41.3494	.145,108			8,349		8,349	.11,663	0	(35,383)			0001, 0014		
FLEX83 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	04/06/2021	04/06/2022		22,323,762	.41.9412	.182,666			3,503		3,503	.25,551	0	(44,540)			0001, 0014		
FLEX125 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	05/20/2021	05/20/2022		12,658,275	.41.5912	.103,371			14,444		14,444	.(7,668)	0	(25,206)			0001, 0014		
FLEX111 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	05/06/2021	05/06/2022		17,902,689	.43.2347	.145,308			14,730		14,730	.(6,715)	0	(35,431)			0001, 0014		
FLEX106 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	04/20/2021	04/20/2022		3,373,284	.41.3494	.36,218			2,084		2,084	.2,619	0	(8,831)			0001, 0014		
FLEX85 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	04/06/2021	04/06/2022		4,143,195	.42.1245	.38,512			739		739	.5,556	0	(9,391)			0001, 0014		
FLEX127 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	05/20/2021	05/20/2022		5,077,038	.41.5912	.48,506			6,778		6,778	.(3,935)	0	(11,828)			0001, 0014		
FLEX113 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	05/06/2021	05/06/2022		4,274,100	.43.4658	.40,647			4,120		4,120	.(2,353)	0	(9,911)			0001, 0014		

STATEMENT AS OF MARCH 31, 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FLEX104 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	04/20/2021	04/20/2022	2,527,482	.42.9	25,909			1,491		1,491	1,958	0	(6,318)				0001, 0014
FLEX87 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	04/06/2021	04/06/2022	3,320,260	.40.7394	33,662			646		646	4,971	0	(8,208)				0001, 0014
FLEX115 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	05/06/2021	05/06/2022	3,424,320	.42.0162	35,074			3,555		3,555	(2,226)	0	(8,552)				0001, 0014
FLEX93 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	04/06/2021	04/06/2022	1,669,094	.42.7153	21,117			405		405	3,358	0	(5,149)				0001, 0014
FLEX132 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	05/20/2021	05/20/2022	1,705,240	.41.5912	22,533			3,148		3,148	(2,375)	0	(5,494)				0001, 0014
FLEX95 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	04/06/2021	04/06/2022	2,512,806	.40.7394	35,710			685		685	5,935	0	(8,707)				0001, 0014
FLEX134 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	05/20/2021	05/20/2022	4,273,495	.43.8787	61,137			8,542		8,542	(6,965)	0	(14,907)				0001, 0014
FLEX142 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	06/18/2021	06/20/2022	3,366,492	.42.4978	19,996			4,468		4,468	(885)	0	(4,849)				0001, 0014
FLEX144 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	06/18/2021	06/20/2022	4,245,613	.43.2478	45,640			10,197		10,197	(2,742)	0	(11,068)				0001, 0014
FLEX146 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	06/18/2021	06/20/2022	4,248,737	.41.6645	47,265			10,561		10,561	(2,916)	0	(11,462)				0001, 0014
FLEX156 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	07/06/2021	07/06/2022	2,669,323	.43.4354	34,662			9,307		9,307	44,167	0	(8,452)				0001, 0014
FLEX162 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	08/06/2021	08/05/2022	19,808,618	.44.3652	167,112			58,765		58,765	(34,389)	0	(40,860)				0001, 0014
FLEX164 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	08/06/2021	08/05/2022	1,803,445	.45.8071	16,602			5,838		5,838	(3,521)	0	(4,059)				0001, 0014
FLEX166 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	08/06/2021	08/05/2022	2,708,495	.44.3652	26,661			9,375		9,375	(5,795)	0	(6,519)				0001, 0014
FLEX168 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	08/06/2021	08/05/2022	2,711,823	.44.3652	28,365			9,975		9,975	(6,294)	0	(6,935)				0001, 0014
FLEX170 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	08/06/2021	08/05/2022	2,714,485	.44.3652	29,709			10,447		10,447	(6,683)	0	(7,264)				0001, 0014
FLEX174 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	08/06/2021	08/05/2022	2,725,798	.44.3652	35,286			12,408		12,408	(8,318)	0	(8,628)				0001, 0014
FLEX176 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	08/06/2021	08/05/2022	4,562,961	.46.894	67,950			23,895		23,895	(17,360)	0	(16,614)				0001, 0014
PTP 1365 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	BNP Paribas London	ROMUJISFP08MP08K5P83	06/18/2021	06/20/2022	4,030,499	.43.1228	40,206			8,983		8,983	(2,508)	0	(9,750)				0001, 0014

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SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/(Decrease)	18 Total Foreign Exchange Change in B.A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)	
PTP 1306 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC . G5GSEF7VJP5170UK5573 ..	06/04/2021	06/06/2022		15,191,523	.42,2989	.124,812			23,126		23,126	..18,859	0	(30,268)				0001, 0014	
PTP 1331 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC . G5GSEF7VJP5170UK5573 ..	06/04/2021	06/06/2022		6,522,951	.42,2989	.61,862			11,462		11,462	(4,868)	0	(15,002)				0001, 0014	
PTP 1364 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC . G5GSEF7VJP5170UK5573 ..	06/04/2021	06/06/2022		2,808,722	.42,2989	.29,045			5,382		5,382	(2,448)	0	(7,044)				0001, 0014	
PTP 1395 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC . G5GSEF7VJP5170UK5573 ..	06/04/2021	06/06/2022		2,404,565	.42,2989	.26,032			4,823		4,823	(2,278)	0	(6,313)				0001, 0014	
PTP 1465 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC . G5GSEF7VJP5170UK5573 ..	06/04/2021	06/06/2022		2,847,462	.42,2989	.39,543			7,327		7,327	(4,390)	0	(9,589)				0001, 0014	
PTP 1397 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC . G5GSEF7VJP5170UK5573 ..	06/04/2021	06/06/2022		3,298,583	.43,4354	.35,389			9,502		9,502	(6,035)	0	(8,629)				0001, 0014	
PTP 1424 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC . G5GSEF7VJP5170UK5573 ..	07/06/2021	07/06/2022		2,717,053	.43,4354	.31,428			8,438		8,438	(5,557)	0	(7,663)				0001, 0014	
PTP 1287 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC . G5GSEF7VJP5170UK5573 ..	07/06/2021	07/06/2022		3,983,501	.43,2306	.24,112			7,399		7,399	(3,361)	0	(5,879)				0001, 0014	
PTP 1312 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC . G5GSEF7VJP5170UK5573 ..	07/20/2021	07/20/2022		18,699,383	.43,2306	.166,647			51,135		51,135	(25,404)	0	(40,634)				0001, 0014	
FLEX184 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC . G5GSEF7VJP5170UK5573 ..	07/20/2021	07/20/2022		2,748,471	.46,2614	.16,248			7,064		7,064	(3,226)	0	(3,930)				0001, 0014	
FLEX186 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTSO7KV3UQJZ0078 ..	09/03/2021	09/06/2022		1,833,221	.45,3543	.11,340			4,930		4,930	(2,260)	0	(2,743)				0001, 0014
FLEX188 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTSO7KV3UQJZ0078 ..	09/03/2021	09/06/2022		13,803,581	.46,6696	.115,245			50,107		50,107	(23,958)	0	(27,872)				0001, 0014
FLEX190 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTSO7KV3UQJZ0078 ..	09/03/2021	09/06/2022		5,536,399	.45,3543	.54,072			23,510		23,510	(11,727)	0	(13,077)				0001, 0014
FLEX192 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTSO7KV3UQJZ0078 ..	09/03/2021	09/06/2022		1,848,188	.45,3543	.19,448			8,456		8,456	(4,297)	0	(4,703)				0001, 0014
FLEX194 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTSO7KV3UQJZ0078 ..	09/03/2021	09/06/2022		2,775,003	.45,3543	.30,576			13,294		13,294	(6,832)	0	(7,395)				0001, 0014
FLEX198 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTSO7KV3UQJZ0078 ..	09/03/2021	09/06/2022		6,506,755	.45,3543	.87,087			37,864		37,864	(20,455)	0	(21,062)				0001, 0014
FLEX200 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTSO7KV3UQJZ0078 ..	09/03/2021	09/06/2022		1,865,876	.47,9395	.28,038			12,190		12,190	(6,808)	0	(6,781)				0001, 0014
PTP 1337 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC . G5GSEF7VJP5170UK5573 ..	07/20/2021	07/20/2022		3,451,979	.43,2306	.34,316			10,530		10,530	(5,420)	0	(8,368)				0001, 0014	
PTP 1369 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC . G5GSEF7VJP5170UK5573 ..	07/20/2021	07/20/2022		2,895,232	.43,2306	.30,955			9,499		9,499	(5,025)	0	(7,548)				0001, 0014	

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SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/(Decrease)	18 Total Foreign Exchange Change in B.A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
PTP 1412 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC . G5GSEF7VJP5170UK5573	07/20/2021	07/20/2022		2,240,303	.43.2306	.26,210			8,043		8,043	-.4,402	0	(6,391)				0001, 0014
PTP 1426 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC . G5GSEF7VJP5170UK5573	07/20/2021	07/20/2022		2,291,938	.43.2306	.28,183			8,648		8,648	-.4,842	0	(6,872)				0001, 0014
PTP 1441 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC . G5GSEF7VJP5170UK5573	07/20/2021	07/20/2022		3,898,481	.43.2306	.51,129			15,689		15,689	-.9,068	0	(12,467)				0001, 0014
PTP 1456 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC . G5GSEF7VJP5170UK5573	07/20/2021	07/20/2022		2,787,157	.43.2306	.41,536			12,745		12,745	-.7,932	0	(10,128)				0001, 0014
PTP 1339 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC . G5GSEF7VJP5170UK5573	08/20/2021	08/19/2022		2,854,271	.45.8825	.27,026			10,543		10,543	-.5,837	0	(6,608)				0001, 0014
PTP 1443 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC . G5GSEF7VJP5170UK5573	08/20/2021	08/19/2022		4,670,235	.46.5043	.60,460			23,586		23,586	-.14,390	0	(14,783)				0001, 0014
FLEX204 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3U0QJZ0078	09/20/2021	09/20/2022		5,282,876	.43.5773	.32,316			15,405		15,405	-.3,226	0	(7,880)				0001, 0014
PTP 153 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFT09	05/20/2021	05/20/2022		1,837,877	.43.1509	.18,906			2,642		2,642	-.1,301	0	(4,610)				0001, 0014
FLEX206 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3U0QJZ0078	09/20/2021	09/20/2022		14,146,835	.43.5773	.120,064			57,236		57,236	-.13,010	0	(29,276)				0001, 0014
FLEX208 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3U0QJZ0078	09/20/2021	09/20/2022		7,090,898	.43.5773	.69,760			33,255		33,255	-.7,853	0	(17,010)				0001, 0014
FLEX210 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3U0QJZ0078	09/20/2021	09/20/2022		3,551,550	.43.5773	.38,260			18,239		18,239	-.4,598	0	(9,329)				0001, 0014
FLEX212 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3U0QJZ0078	09/20/2021	09/20/2022		2,666,931	.43.5773	.30,474			14,527		14,527	-.3,806	0	(7,431)				0001, 0014
FLEX215 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3U0QJZ0078	09/20/2021	09/20/2022		2,675,428	.43.5773	.35,022			16,695		16,695	-.4,749	0	(8,540)				0001, 0014
FLEX220 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3U0QJZ0078	09/20/2021	09/20/2022		5,288,622	.43.6355	.31,074			16,176		16,176	-.3,212	0	(7,577)				0001, 0014
FLEX223 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3U0QJZ0078	10/06/2021	10/06/2022		2,669,184	.43.6355	.29,256			15,229		15,229	-.3,866	0	(7,134)				0001, 0014
FLEX226 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3U0QJZ0078	10/06/2021	10/06/2022		3,568,512	.43.6355	.44,052			22,931		22,931	-.6,149	0	(10,741)				0001, 0014
FLEX228 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3U0QJZ0078	10/06/2021	10/06/2022		3,591,200	.43.6355	.55,348			28,811		28,811	-.8,764	0	(13,496)				0001, 0014
PTP 1285 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Access Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNFB653	07/06/2021	07/06/2022		4,281,426	.43.4354	.25,222			6,772		6,772	-.3,182	0	(6,150)				0001, 0014
PTP 1310 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Access Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNFB653	07/06/2021	07/06/2022		2,283,423	.43.4354	.14,123			3,792		3,792	-.1,797	0	(3,444)				0001, 0014

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SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/(Decrease)	18 Total Foreign Exchange Change in B.A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Current to Carrying Value of Hedged Item	21 Adjustment to Carrying Value of Hedged Item	22 Potential Exposure	23 Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
PTP 1335 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFN3BB653 ..	07/06/2021	07/06/2022	17,794,229	.43.4354	.159,417			.42,802		.42,802	-(22,865)	0	-(38,871)				0001, 0014	
PTP 1289 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFN3BB653 ..	08/06/2021	08/05/2022	3,515,083	.44.3652	.20,708			.7,282		.7,282	-(3,820)	0	(5,063)				0001, 0014	
PTP 1291 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFN3BB653 ..	08/20/2021	08/19/2022	2,875,473	.44.4167	.17,505			.6,829		.6,829	-(3,342)	0	(4,200)				0001, 0014	
PTP 1314 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFN3BB653 ..	08/20/2021	08/19/2022	13,492,229	.44.4167	.113,045			.44,100		.44,100	-(23,165)	0	(27,640)				0001, 0014	
PTP 1371 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFN3BB653 ..	08/20/2021	08/19/2022	2,795,937	.44.4167	.27,891			.10,880		.10,880	-(5,978)	0	(6,819)				0001, 0014	
PTP 1400 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC	4PQUHN3JPFGFN3BB653 ..	08/20/2021	08/19/2022	3,740,934	.44.4167	.40,199			.15,682		.15,682	-(8,825)	0	(9,829)				0001, 0014	
PTP 1283 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYSMCUFT09 ..		06/04/2021	06/06/2022	5,367,133	.42.2989	.32,142			.5,955		.5,955	-(1,510)	0	(7,795)				0001, 0014	
PTP 1474 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYSMCUFT09 ..		06/04/2021	06/06/2022	6,555,105	.42.2989	.100,554			.18,631		.18,631	-(10,362)	0	(24,385)				0001, 0014	
PTP 1308 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYSMCUFT09 ..		06/18/2021	06/20/2022	2,746,408	.41.6645	.17,123			.3,826		.3,826	-(691)	0	(4,152)				0001, 0014	
PTP 1333 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYSMCUFT09 ..		06/18/2021	06/20/2022	18,328,268	.41.6645	.164,242			.36,697		.36,697	-(7,739)	0	(39,830)				0001, 0014	
PTP 1438 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYSMCUFT09 ..		06/18/2021	06/20/2022	2,196,274	.41.6645	.27,702			.6,189		.6,189	-(1,725)	0	(6,718)				0001, 0014	
PTP 1454 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYSMCUFT09 ..		06/18/2021	06/20/2022	1,947,587	.41.6645	.26,139			.5,840		.5,840	-(1,727)	0	(6,339)				0001, 0014	
PTP 1367 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYSMCUFT09 ..		07/06/2021	07/06/2022	2,881,810	.44.9774	.28,740			.7,717		.7,717	-(4,074)	0	(7,008)				0001, 0014	
PTP 197 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYSMCUFT09 ..		04/20/2021	04/20/2022	5,125,695	.41.3494	.66,850			.3,846		.3,846	-(3,556)	0	(16,301)				0001, 0014	
PTP 199 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYSMCUFT09 ..		05/06/2021	05/06/2022	3,429,806	.42.0162	.50,188			.5,088		.5,088	-(4,868)	0	(12,238)				0001, 0014	
FLEX233 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZ0078 ..		10/20/2021	10/20/2022	1,856,300	.45.3619	.23,588			.13,183		.13,183	-(5,151)	0	(5,752)				0001, 0014	
FLEX235 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZ0078 ..		10/20/2021	10/20/2022	2,796,834	.45.3619	.41,397			.23,137		.23,137	-(9,300)	0	(10,094)				0001, 0014	
MAV7 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYSMCUFT09 ..		04/20/2021	04/20/2022	14,050,262	.41.3494	.122,296			.7,036		.7,036	451	0	(29,820)				0001, 0014	
MAV8 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5170UK5573 ..		04/06/2021	04/06/2022	15,977,794	.40.7394	.131,124			.2,515		.2,515	.51	0	(31,973)				0001, 0014	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MAV9 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYSMCFXT09	05/20/2021	05/20/2022		13,282,677	.41.5912	.118,852			16,607		.16,607	.2,141	0	(28,980)				0001, 0014
MAV10 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYSMCFXT09	05/06/2021	05/06/2022		17,201,808	.42.0162	.148,073			15,010		.15,010	.2,117	0	(36,105)				0001, 0014
MAV21 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYSMCFXT09	06/04/2021	06/06/2022		18,846,824	.42.2989	.162,193			30,052		.30,052	.8,232	0	(39,333)				0001, 0014
MAV23 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5170UK5573	06/18/2021	06/20/2022		16,318,516	.41.6645	.147,978			33,063		.33,063	.4,386	0	(35,886)				0001, 0014
MAV25 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5170UK5573	07/06/2021	07/06/2022		15,397,824	.43.4354	.137,971			37,044		.37,044	(1,886)	0	(33,642)				0001, 0014
MAV27 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Societe General 02RNE81BXP4R0TD8PU41	07/20/2021	07/20/2022		14,306,033	.43.2306	.135,679			41,633		.41,633	(7,327)	0	(33,083)				0001, 0014
MAV29 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5170UK5573	08/06/2021	08/05/2022		13,431,791	.44.3652	.121,081			42,578		.42,578	(34,039)	0	(29,605)				0001, 0014
MAV31 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5170UK5573	08/20/2021	08/19/2022		13,030,123	.44.4167	.116,592			45,484		.45,484	(45,391)	0	(28,507)				0001, 0014
MAV33 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5170UK5573	09/03/2021	09/06/2022		12,500,989	.45.3543	.114,042			49,583		.49,583	(64,856)	0	(27,581)				0001, 0014
MAV35 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G5GSEF7VJP5170UK5573	09/20/2021	09/20/2022		11,970,562	.43.5773	.114,202			54,441		.54,441	(11,507)	0	(27,846)				0001, 0014
MAV37 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYSMCFXT09	10/06/2021	10/06/2022		13,512,193	.43.6355	.122,959			64,006		.64,006	.215,422	0	(29,982)				0001, 0014
MAV39 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Societe General 02RNE81BXP4R0TD8PU41	10/20/2021	10/20/2022		12,584,615	.45.3619	.107,762			60,229		.60,229	(47,090)	0	(26,276)				0001, 0014
PTP 1292 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQJHN3JPFGFNF3BB653	10/20/2021	10/20/2022		5,198,999	.45.3619	.30,631			17,120		.17,120	(5,427)	0	(7,469)				0001, 0014
PTP 1342 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQJHN3JPFGFNF3BB653	10/20/2021	10/20/2022		14,857,130	.46.72275	.128,810			71,993		.71,993	(24,586)	0	(31,409)				0001, 0014
PTP 1374 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQJHN3JPFGFNF3BB653	10/20/2021	10/20/2022		5,498,240	.45.3619	.55,112			30,802		.30,802	(10,932)	0	(13,438)				0001, 0014
PTP 1402 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQJHN3JPFGFNF3BB653	10/20/2021	10/20/2022		3,240,409	.47.11286934	.35,288			19,723		.19,723	(7,174)	0	(8,604)				0001, 0014
PTP 1458 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4PQJHN3JPFGFNF3BB653	10/06/2021	10/06/2022		2,380,027	.43.6355	.32,283			16,805		.16,805	(4,912)	0	(7,872)				0001, 0014
PTP 1340 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYSMCFXT09	10/06/2021	10/06/2022		13,046,825	.43.6355	.110,572			57,558		.57,558	(241,230)	0	(26,961)				0001, 0014
PTP 1372 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYSMCFXT09	10/06/2021	10/06/2022		5,568,338	.43.6355	.53,123			27,653		.27,653	(7,099)	0	(12,953)				0001, 0014

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SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/(Decrease)	18 Total Foreign Exchange Change in B.A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Current to Carrying Value of Hedged Item	21 Adjustment to Carrying Value of Hedged Item	22 Potential Exposure	23 Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FLEX240 - SPX INDEX Equity Index Call Option	Liability Hedge Exhibit 5 Interest	9R7GPTS07KV3UQJZ0078	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	11/05/2021	11/04/2022		6,641,979	.46.9753	.38,997			23,462		23,462	..(8,343)	0	(9,535)				0001, 0014	
FLEX243 - SPX INDEX Equity Index Call Option	Liability Hedge Exhibit 5 Interest	9R7GPTS07KV3UQJZ0078	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	11/05/2021	11/04/2022		15,257,577	.46.9753	131,296			78,994		78,994	(29,115)	0	(32,103)				0001, 0014	
FLEX245 - SPX INDEX Equity Index Call Option	Liability Hedge Exhibit 5 Interest	9R7GPTS07KV3UQJZ0078	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	11/05/2021	11/04/2022		6,688,343	.46.9753	.64,512			38,814		38,814	(14,997)	0	(15,774)				0001, 0014	
FLEX247 - SPX INDEX Equity Index Call Option	Liability Hedge Exhibit 5 Interest	9R7GPTS07KV3UQJZ0078	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	11/05/2021	11/04/2022		1,914,056	.46.9753	20,076			12,079		12,079	(4,800)	0	(4,909)				0001, 0014	
FLEX249 - SPX INDEX Equity Index Call Option	Liability Hedge Exhibit 5 Interest	9R7GPTS07KV3UQJZ0078	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	11/05/2021	11/04/2022		1,916,498	.46.9753	21,346			12,843		12,843	(5,200)	0	(5,219)				0001, 0014	
FLEX252 - SPX INDEX Equity Index Call Option	Liability Hedge Exhibit 5 Interest	9R7GPTS07KV3UQJZ0078	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	11/05/2021	11/04/2022		2,882,780	.46.9753	36,078			21,706		21,706	(9,081)	0	(8,821)				0001, 0014	
FLEX254 - SPX INDEX Equity Index Call Option	Liability Hedge Exhibit 5 Interest	9R7GPTS07KV3UQJZ0078	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	11/05/2021	11/04/2022		3,859,866	.46.9753	.55,920			33,644		33,644	(14,960)	0	(13,673)				0001, 0014	
FLEX260 - SPX INDEX Equity Index Call Option	Liability Hedge Exhibit 5 Interest	9R7GPTS07KV3UQJZ0078	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	11/05/2021	11/04/2022		2,874,306	.46.9796	31,851			20,388		20,388	(7,562)	0	(7,788)				0001, 0014	
FLEX264 - SPX INDEX Equity Index Call Option	Liability Hedge Exhibit 5 Interest	9R7GPTS07KV3UQJZ0078	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	11/19/2021	11/18/2022		2,890,514	.46.9796	40,068			25,648		25,648	(10,134)	0	(9,797)				0001, 0014	
MAV47 - SPX INDEX Equity Index Call Option	Liability Hedge Exhibit 5 Interest	9R7GPTS07KV3UQJZ0078	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	11/19/2021	11/18/2022		2,890,514	.46.9796	40,068			25,648		25,648	(10,134)	0	(9,797)				0001, 0014	
PTP 1515 - SPX INDEX Equity Index Call Option	Liability Hedge Exhibit 5 Interest	KB1H1DSPRFMVMCUJXT09	Wells Fargo Bank, N.A.	KB1H1DSPRFMVMCUJXT09	11/05/2021	11/04/2022		15,322,050	.48.50199725	.134,186			80,733		80,733	(93,354)	0	(32,809)				0001, 0014	
PTP 1516 - SPX INDEX Equity Index Call Option	Liability Hedge Exhibit 5 Interest	B4TYDEB6GKMZ0031MB27	Bank of America, N.A.	B4TYDEB6GKMZ0031MB27	11/19/2021	11/18/2022		5,514,462	.46.9796	.32,515			20,813		20,813	(7,073)	0	(7,950)				0001, 0014	
PTP 1516 - SPX INDEX Equity Index Call Option	Liability Hedge Exhibit 5 Interest	B4TYDEB6GKMZ0031MB27	Bank of America, N.A.	B4TYDEB6GKMZ0031MB27	11/19/2021	11/18/2022		3,632,081	.46.9796	.22,839			14,619		14,619	(4,969)	0	(5,584)				0001, 0014	
PTP 1517 - SPX INDEX Equity Index Call Option	Liability Hedge Exhibit 5 Interest	B4TYDEB6GKMZ0031MB27	Bank of America, N.A.	B4TYDEB6GKMZ0031MB27	11/19/2021	11/18/2022		13,147,819	.46.9796	.110,542			70,759		70,759	(24,608)	0	(27,028)				0001, 0014	
PIP 1518 - SPX INDEX Equity Index Call Option	Liability Hedge Exhibit 5 Interest	B4TYDEB6GKMZ0031MB27	Bank of America, N.A.	B4TYDEB6GKMZ0031MB27	11/19/2021	11/18/2022		4,761,326	.46.9796	.44,184			28,282		28,282	(9,993)	0	(10,803)				0001, 0014	
MAV49 - SPX INDEX Equity Index Call Option	Liability Hedge Exhibit 5 Interest	B4TYDEB6GKMZ0031MB27	Barclays Bank PLC	G5GSEF7VJP5170UK5573	11/19/2021	11/18/2022		11,391,163	.46.9796	.96,538			61,795		61,795	(70,098)	0	(23,604)				0001, 0014	
FLEX270 - SPX INDEX Equity Index Call Option	Liability Hedge Exhibit 5 Interest	9R7GPTS07KV3UQJZ0078	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	12/06/2021	12/06/2022		10,199,660	.45.9167	.58,641			40,326		40,326	(8,952)	0	(14,299)				0001, 0014	
FLEX272 - SPX INDEX Equity Index Call Option	Liability Hedge Exhibit 5 Interest	9R7GPTS07KV3UQJZ0078	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	12/06/2021	12/06/2022		3,714,845	.45.9167	.24,724			17,002		17,002	(3,755)	0	(6,029)				0001, 0014	
FLEX274 - SPX INDEX Equity Index Call Option	Liability Hedge Exhibit 5 Interest	9R7GPTS07KV3UQJZ0078	X-Change Financial Access	9R7GPTS07KV3UQJZ0078	12/06/2021	12/06/2022		12,118,611	.45.9167	.106,080			.72,948		.72,948	(15,927)	0	(25,866)				0001, 0014	
PTP 1010 - SPX INDEX Equity Index Call Option	Liability Hedge Exhibit 5 Interest	Barclays Bank PLC	G5GSEF7VJP5170UK5573	12/06/2021	12/06/2022		4,780,555	.45.9167	.69,149			.47,552		.47,552	(12,375)	0	(16,861)				0001, 0014		

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PTP 1008 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC . G5GSEF7VJP5170UK5573	12/06/2021	12/06/2022		1,819,228	.45.9167	.23,792			16,361		16,361	-.4,161	0	(5,801)				0001, 0014	
PTP 1004 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC . G5GSEF7VJP5170UK5573	12/06/2021	12/06/2022		4,506,874	.45.9167	.45,377			31,204		31,204	-(7,614)	0	(11,064)				0001, 0014	
MAV41 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYSUFXT09	12/06/2021	12/06/2022		14,766,459	.45.9167	.130,162			89,513		89,513	-(53,084)	0	(31,738)				0001, 0014	
MAV43 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Societe General . 02RNE8IBXP4R0TD8PU41	12/20/2021	12/20/2022		12,054,663	.45.6802	.105,071			76,284		76,284	-(38,595)	0	(25,620)				0001, 0014	
FLEX277 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3U0QJZ0078	12/20/2021	12/20/2022		9,227,400	.45.6802	.54,590			39,634		39,634	-(7,869)	0	(13,311)				0001, 0014	
FLEX279 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3U0QJZ0078	12/20/2021	12/20/2022		12,976,557	.45.6802	.109,550			79,536		79,536	-(15,913)	0	(26,712)				0001, 0014	
FLEX283 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3U0QJZ0078	12/20/2021	12/20/2022		2,812,895	.45.6802	.40,851			29,659		29,659	-(6,834)	0	(9,961)				0001, 0014	
FLEX285 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3U0QJZ0078	12/20/2021	12/20/2022		1,880,380	.45.6802	.29,820			21,650		21,650	-(5,102)	0	(7,271)				0001, 0014	
PTP 1028 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Citibank N.A. E570DZI27FF32TWEFA76	12/20/2021	12/20/2022		4,870,938	.45.6802	.45,534			33,059		33,059	-(7,197)	0	(11,103)				0001, 0014	
FLEX292 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3U0QJZ0078	01/06/2022	01/06/2023		11,379,243	.46.9605				65,652		49,644	-(8,628)	0	(16,008)				0001, 0014	
FLEX293 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3U0QJZ0078	01/06/2022	01/06/2023		3,796,509	.46.9605				23,876		18,054	-(3,245)	0	(5,822)				0001, 0014	
FLEX296 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3U0QJZ0078	01/06/2022	01/06/2023		1,922,295	.46.9605				25,142		19,011	-(4,025)	0	(6,131)				0001, 0014	
PTP 1542 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Citibank N.A. E570DZI27FF32TWEFA76	01/06/2022	01/06/2023		11,578,867	.46.9605				97,592		73,795	-(15,164)	0	(23,796)				0001, 0014	
PTP 1545 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Citibank N.A. E570DZI27FF32TWEFA76	01/06/2022	01/06/2023		4,546,899	.46.9605				41,630		31,479	-(6,600)	0	(10,151)				0001, 0014	
PTP 1549 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Citibank N.A. E570DZI27FF32TWEFA76	01/06/2022	01/06/2023		2,541,218	.46.9605				36,540		27,631	-(6,825)	0	(8,910)				0001, 0014	
MAV46 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Societe General . 02RNE8IBXP4R0TD8PU41	01/06/2022	01/06/2023		13,247,078	.46.9605				110,297		83,402	-(58,814)	0	(26,894)				0001, 0014	
MAV52 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYSUFXT09	01/20/2022	01/20/2023		11,696,730	.44.8273				101,919		77,067	-(1,468)	0	(24,851)				0001, 0014	
PTP 1532 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMYSUFXT09	01/20/2022	01/20/2023		8,038,489	.44.8273				46,571		35,216	2,026	0	(11,356)				0001, 0014	
FLEX302 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3U0QJZ0078	01/20/2022	01/20/2023		4,533,524	.44.8273				30,395		22,984	-(292)	0	(7,411)				0001, 0014	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FLEX311 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3U0JZ0078	01/20/2022	01/20/2023	2,758,770	.44.8273	39,243	29,674	.933	0	(9,569)								0001, 0014
FLEX305 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3U0JZ0078	01/20/2022	01/20/2023	11,831,301	.44.8273	103,792	78,484	.300	0	(25,308)								0001, 0014
FLEX307 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3U0JZ0078	01/20/2022	01/20/2023	2,737,236	.44.8273	27,825	21,040	.258	0	(6,785)								0001, 0014
MAV55 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Goldman Sachs International	W22LR0WIP21HZNBB6K528	02/04/2022	02/06/2023	12,335,526	.45.0053	103,302	78,251	(3,789)	0	(25,052)								0001, 0014
PTP 1567 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC	4P0UHN3JPFGFNFB653	02/04/2022	02/06/2023	10,922,953	.45.0053	62,745	.47,529	.1,975	0	(15,216)								0001, 0014
FLEX317 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3U0JZ0078	02/04/2022	02/06/2023	3,637,868	.45.0053	22,340	16,922	(447)	0	(5,418)								0001, 0014
FLEX318 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3U0JZ0078	02/04/2022	02/06/2023	12,786,726	.45.0053	108,878	82,474	(587)	0	(26,404)								0001, 0014
FLEX321 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3U0JZ0078	02/04/2022	02/06/2023	5,495,957	.45.0053	55,518	.42,055	(64)	0	(13,463)								0001, 0014
FLEX325 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3U0JZ0078	02/04/2022	02/06/2023	1,844,767	.45.0053	25,346	.19,199	.270	0	(6,147)								0001, 0014
FLEX326 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3U0JZ0078	02/04/2022	02/06/2023	1,848,548	.45.0053	27,290	.20,672	.408	0	(6,618)								0001, 0014
PTP 1586 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC	4P0UHN3JPFGFNFB653	02/18/2022	02/17/2023	10,041,974	.43.4887	57,336	.43,317	.7,459	0	(14,019)								0001, 0014
MAV56 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Goldman Sachs International	W22LR0WIP21HZNBB6K528	02/18/2022	02/17/2023	11,675,774	.43.4887	98,357	.74,308	.17,263	0	(24,049)								0001, 0014
PTP 1589 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC	4P0UHN3JPFGFNFB653	02/18/2022	02/17/2023	2,870,180	.43.4887	18,888	.14,269	.2,575	0	(4,618)								0001, 0014
FLEX329 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC	4P0UHN3JPFGFNFB653	02/18/2022	02/17/2023	9,415,203	.43.4887	81,305	.61,425	.11,041	0	(19,879)								0001, 0014
PTP 1592 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC	4P0UHN3JPFGFNFB653	02/18/2022	02/17/2023	5,136,669	.43.4887	51,364	.38,805	.7,084	0	(12,559)								0001, 0014
FLEX332 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3U0JZ0078	02/18/2022	02/17/2023	2,678,991	.43.4887	39,321	.29,707	.4,685	0	(9,614)								0001, 0014
FLEX334 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3U0JZ0078	02/18/2022	02/17/2023	2,685,253	.43.4887	42,519	.32,123	.5,125	0	(10,396)								0001, 0014
PTP 1615 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC	G5GSEF7VJP5170UK5573	03/04/2022	03/03/2023	3,754,500	.43.2887	46,518	.35,144	.6,320	0	(11,374)								0001, 0014
FLEX337 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access	9R7GPTS07KV3U0JZ0078	03/04/2022	03/03/2023	8,787,606	.43.2887	75,580	.57,100	.11,390	0	(18,480)								0001, 0014

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
FLEX340 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZ0078	03/04/2022	03/03/2023		6,168,899	.43.2887		62,608		.47,300		.9,740	0	(15,308)					0001, 0014	
MAV58 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Wells Fargo Bank, N.A. KB1H1DSPRFMAMYCUFT09	03/04/2022	03/03/2023		12,142,563	.43.2887		105,250		.79,515		.79,515	.20,106	0	(25,734)				0001, 0014	
PTP 1613 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Citibank N.A. E570DZI277F32TWEFA76	03/04/2022	03/03/2023		3,153,280	.43.2887		19,964		.15,083		.15,083	.2,833	0	(4,881)				0001, 0014	
PTP 1610 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4P0UHN3JPFGFN3BB653	03/04/2022	03/03/2023		9,621,729	.43.2887		54,791		.41,394		.41,394	.7,985	0	(13,397)				0001, 0014	
FLEX344 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZ0078	03/18/2022	03/20/2023		9,914,598	.44.6312		57,585		.43,620		.43,620	.186	0	(13,965)				0001, 0014	
FLEX346 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	X-Change Financial Access 9R7GPTS07KV3UQJZ0078	03/18/2022	03/20/2023		5,452,683	.44.6312		56,826		.43,045		.43,045	.218	0	(13,781)				0001, 0014	
MAV61 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Barclays Bank PLC G56SEF7VJP5170UK5573	03/18/2022	03/20/2023		13,200,516	.44.6312		112,356		.85,109		.85,109	.4,901	0	(27,247)				0001, 0014	
PTP 1635 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4P0UHN3JPFGFN3BB653	03/18/2022	03/20/2023		2,830,297	.44.6312		17,507		.13,262		.13,262	.729	0	(4,246)				0001, 0014	
PTP 1638 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Morgan Stanley & Co. International PLC 4P0UHN3JPFGFN3BB653	03/18/2022	03/20/2023		8,836,608	.44.6312		77,052		.58,366		.58,366	.3,421	0	(18,686)				0001, 0014	
PTP 1642 - SPX INDEX Equity Index Call Option	Liability Hedge	Exhibit 5	Interest	Societe General 02RNE8IBXP4R0TD8PU41	03/18/2022	03/20/2023		3,870,661	.44.6312		55,837		.42,296		.42,296	.3,051	0	(13,541)				0001, 0014	
0419999999. Subtotal - Purchased Options - Other - Other								8,498,879	2,286,857		0	4,775,944	XXX	4,775,944	(1,152,969)	0	(2,628,194)	0	0	0	XXX	XXX	
0429999999. Subtotal - Purchased Options - Other								8,498,879	2,286,857		0	4,775,944	XXX	4,775,944	(1,152,969)	0	(2,628,194)	0	0	0	XXX	XXX	
0439999999. Total Purchased Options - Call Options and Warrants								0	0	0	0	XXX		0	0	0	0	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options								0	0	0	0	XXX		0	0	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps								0	0	0	0	XXX		0	0	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors								0	0	0	0	XXX		0	0	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars								0	0	0	0	XXX		0	0	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other								8,498,879	2,286,857		0	4,775,944	XXX	4,775,944	(1,152,969)	0	(2,628,194)	0	0	0	XXX	XXX	
0499999999. Total Purchased Options								8,498,879	2,286,857		0	4,775,944	XXX	4,775,944	(1,152,969)	0	(2,628,194)	0	0	0	XXX	XXX	
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108								0	0	0	0	XXX		0	0	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108								0	0	0	0	XXX		0	0	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other								0	0	0	0	XXX		0	0	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications								0	0	0	0	XXX		0	0	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation								0	0	0	0	XXX		0	0	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other								0	0	0	0	XXX		0	0	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants								0	0	0	0	XXX		0	0	0	0	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options								0	0	0	0	XXX		0	0	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps								0	0	0	0	XXX		0	0	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors								0	0	0	0	XXX		0	0	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars								0	0	0	0	XXX		0	0	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other								0	0	0	0	XXX		0	0	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options								0	0	0	0	XXX		0	0	0	0	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108								0	0	0	0	XXX		0	0	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108								0	0	0	0	XXX		0	0	0	0	0	0	0	0	XXX	XXX

STATEMENT AS OF MARCH 31, 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
1169999999. Subtotal - Swaps - Hedging Other									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1719999999. Subtotal - Replication									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other									8,498,879	2,286,857	0	4,775,944	XXX	4,775,944	(1,152,969)	0	(2,628,194)	0	0	0	XXX	XXX	
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives									0	0	0	0	0	XXX	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals									8,498,879	2,286,857	0	4,775,944	XXX	4,775,944	(1,152,969)	0	(2,628,194)	0	0	0	XXX	XXX	

(a)	Code	Description of Hedged Risk(s)
	Liability Hedge	

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

Schedule DB - Part B - Section 1 - Futures Contracts Open
N O N E

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

STATEMENT AS OF MARCH 31, 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12 Potential Exposure	13 Off-Balance Sheet Exposure
			4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral		
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX				0			0		0
Bank of America, N.A.	Y	Y	0		134,473	0	134,473	134,473	0	134,473	0	0
Barclays Bank PLC	Y	Y	0		715,309	0	715,309	715,309	0	715,309	0	0
BNP Paribas London	Y	Y	0		8,983	0	8,983	8,983	0	8,983	0	0
Citibank N.A.	Y	Y	365,546		181,047	0	0	181,047	0	0	0	0
Goldman Sachs International	Y	Y	0		152,559	0	152,559	152,559	0	152,559	0	0
Morgan Stanley & Co. International PLC	Y	Y	1,390,000		615,875	0	0	615,875	0	0	0	0
X-Change Financial Access	Y	Y	0		1,931,251	0	1,931,251	1,931,251	0	1,931,251	0	0
Societe Generale	Y	Y	290,000		303,844	0	0	303,844	0	0	13,844	0
Wells Fargo Bank, N.A.	Y	Y	2,620,000		732,603	0	0	732,603	0	0	0	0
0299999999. Total NAIC 1 Designation			4,665,546	0	4,775,944	0	2,956,419	4,775,944	0	2,956,419	0	0
0399999999. Total NAIC 2 Designation			0	0	0	0	0	0	0	0	0	0
0499999999. Total NAIC 3 Designation			0	0	0	0	0	0	0	0	0	0
0599999999. Total NAIC 4 Designation			0	0	0	0	0	0	0	0	0	0
0699999999. Total NAIC 5 Designation			0	0	0	0	0	0	0	0	0	0
0799999999. Total NAIC 6 Designation			0	0	0	0	0	0	0	0	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)							0			0		
0999999999 - Gross Totals			4,665,546	0	4,775,944	0	2,956,419	4,775,944	0	2,956,419	0	0
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					4,775,944	0						

STATEMENT AS OF MARCH 31, 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

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

NONE

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Citibank NA	E570DZIIZ7FF32TWEFA76	Cash.....	ISDA Uncleared	365,546	365,546	365,546	XXX..	...
Morgan Stanley & Co International PLC	4PQJHN3JPFGFNF3B653	Cash.....	ISDA Uncleared	1,390,000	1,390,000	1,390,000	XXX..	...
Societe Generale	02RNE81BX4P4R0TD8PU41	Cash.....	ISDA Uncleared	290,000	290,000	290,000	XXX..	...
Wells Fargo Bank NA	KB1H1DSPRFMVMCUFXT09	Cash.....	ISDA Uncleared	2,620,000	2,620,000	2,620,000	XXX..	...
0299999999 - Total				4,665,546	4,665,546	4,665,546	XXX	XXX

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

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

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

STATEMENT AS OF MARCH 31, 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
PNC Bank	Pittsburgh, PA	0.000			(283,163)	778,654	(2,071,227)	XXX
Morgan Stanley		0.000			5,997,487	5,997,487	5,997,487	XXX
Bank of New York Mellon	New York, NY	0.000			3,859,160	5,214,474	3,021,202	XXX
0199998. Deposits in ...	depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories							XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	9,573,484	11,990,615	6,947,462	XXX
0299998. Deposits in ...	depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories							XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	9,573,484	11,990,615	6,947,462	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	0	0	9,573,484	11,990,615	6,947,462	XXX

STATEMENT AS OF MARCH 31, 2022 OF THE ANNUITY INVESTORS LIFE INSURANCE COMPANY

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
..... Agilent Technologies Inc Commercial Paper			03/29/2022	0.000	04/05/2022	4,999,617	0	.287
..... Ameren Corp Commercial Paper			03/16/2022	0.000	04/18/2022	4,997,756	0	2,110
..... American Electric Power Co Inc Commercial Paper			03/17/2022	0.000	05/04/2022	4,994,314	0	2,580
..... Amphenol Corp Commercial Paper			03/17/2022	0.000	04/12/2022	4,998,472	0	2,083
..... Danaher Corp Commercial Paper			03/17/2022	0.000	04/07/2022	4,999,250	0	1,875
..... Evergy Kansas Central Inc Commercial Paper			03/24/2022	0.000	04/27/2022	4,996,749	0	.999
..... Eversource Energy Commercial Paper			03/29/2022	0.000	05/05/2022	4,995,514	0	.264
..... Fiserv Inc Commercial Paper			03/29/2022	0.000	04/13/2022	3,499,183	0	.204
..... Fortive Corp Commercial Paper			03/22/2022	0.000	04/06/2022	4,999,361	0	1,278
..... Mondelez International Inc Commercial Paper			03/14/2022	0.000	04/05/2022	4,999,500	0	2,250
..... Northern Illinois Gas Co Commercial Paper			03/31/2022	0.000	04/05/2022	5,999,667	0	.83
..... OGE Energy Corp Commercial Paper			03/14/2022	0.000	04/01/2022	5,000,000	0	2,500
..... Tampa Electric Co Commercial Paper			03/29/2022	0.000	04/28/2022	4,997,670	0	.462
..... VF Corp Commercial Paper			03/23/2022	0.000	04/20/2022	4,997,624	0	1,124
..... Xcel Energy Inc Commercial Paper			03/17/2022	0.000	04/21/2022	4,997,221	0	2,082
..... Bell Telephone Co of Canada or Bell Canada/The Commercial Paper			03/22/2022	0.000	04/20/2022	4,997,334	0	1,402
..... Canadian Pacific Railway Co Commercial Paper			03/29/2022	0.000	04/12/2022	3,499,198	0	.219
..... Suncor Energy Inc Commercial Paper			03/28/2022	0.000	05/05/2022	4,995,512	0	.395
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						87,963,942	0	22,197
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						87,963,942	0	22,197
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						87,963,942	0	22,197
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						87,963,942	0	22,197
09248U-71-8 Blackrock Liquidity Fund - Exempt Money Market			03/31/2022	0.110		2,000,000		
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						2,000,000	0	0
.....								
8609999999 - Total Cash Equivalents						89,963,942	0	22,197